

**Financial Statements and Other Information**

Name of registrant: Vanguard Bond Index Funds

Date of fiscal year end: December 31

Date of reporting period: January 1, 2024—December 31, 2024

**Item 7: Financial Statements and Financial Highlights for Open-End Management Investment Companies.**

**Financial Statements**  
**For the year ended December 31, 2024**  
**Vanguard Bond Index Funds**

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

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## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (68.9%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (68.0%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 3.875% | 1/15/26       | 76,822              | 76,558                |
| United States Treasury Note/Bond                      | 0.375% | 1/31/26       | 135,510             | 130,005               |
| United States Treasury Note/Bond                      | 2.625% | 1/31/26       | 158,830             | 156,125               |
| United States Treasury Note/Bond                      | 4.250% | 1/31/26       | 135,431             | 135,431               |
| United States Treasury Note/Bond                      | 1.625% | 2/15/26       | 282,804             | 274,718               |
| United States Treasury Note/Bond                      | 4.000% | 2/15/26       | 120,754             | 120,433               |
| United States Treasury Note/Bond                      | 6.000% | 2/15/26       | 70,340              | 71,505                |
| United States Treasury Note/Bond                      | 0.500% | 2/28/26       | 391,534             | 375,077               |
| United States Treasury Note/Bond                      | 2.500% | 2/28/26       | 159,995             | 156,820               |
| United States Treasury Note/Bond                      | 4.625% | 2/28/26       | 413,162             | 414,841               |
| United States Treasury Note/Bond                      | 4.625% | 3/15/26       | 233,255             | 234,239               |
| United States Treasury Note/Bond                      | 0.750% | 3/31/26       | 334,231             | 320,131               |
| United States Treasury Note/Bond                      | 2.250% | 3/31/26       | 179,250             | 174,881               |
| United States Treasury Note/Bond                      | 4.500% | 3/31/26       | 385,671             | 386,756               |
| United States Treasury Note/Bond                      | 3.750% | 4/15/26       | 248,051             | 246,462               |
| United States Treasury Note/Bond                      | 0.750% | 4/30/26       | 366,758             | 350,311               |
| United States Treasury Note/Bond                      | 2.375% | 4/30/26       | 135,925             | 132,633               |
| United States Treasury Note/Bond                      | 4.875% | 4/30/26       | 415,076             | 418,319               |
| United States Treasury Note/Bond                      | 1.625% | 5/15/26       | 331,483             | 319,933               |
| United States Treasury Note/Bond                      | 3.625% | 5/15/26       | 228,236             | 226,346               |
| United States Treasury Note/Bond                      | 0.750% | 5/31/26       | 344,000             | 327,606               |
| United States Treasury Note/Bond                      | 2.125% | 5/31/26       | 126,611             | 122,931               |
| United States Treasury Note/Bond                      | 4.875% | 5/31/26       | 403,125             | 406,464               |
| United States Treasury Note/Bond                      | 4.125% | 6/15/26       | 225,300             | 224,913               |
| United States Treasury Note/Bond                      | 0.875% | 6/30/26       | 316,664             | 301,326               |
| United States Treasury Note/Bond                      | 1.875% | 6/30/26       | 103,314             | 99,795                |
| United States Treasury Note/Bond                      | 4.625% | 6/30/26       | 414,609             | 416,876               |
| United States Treasury Note/Bond                      | 4.500% | 7/15/26       | 224,583             | 225,390               |
| United States Treasury Note/Bond                      | 0.625% | 7/31/26       | 337,933             | 319,347               |
| United States Treasury Note/Bond                      | 1.875% | 7/31/26       | 135,055             | 130,201               |
| United States Treasury Note/Bond                      | 4.375% | 7/31/26       | 430,599             | 431,406               |
| United States Treasury Note/Bond                      | 1.500% | 8/15/26       | 333,825             | 319,533               |
| United States Treasury Note/Bond                      | 4.375% | 8/15/26       | 315,685             | 316,277               |
| United States Treasury Note/Bond                      | 6.750% | 8/15/26       | 3,400               | 3,524                 |
| United States Treasury Note/Bond                      | 0.750% | 8/31/26       | 361,030             | 340,948               |
| United States Treasury Note/Bond                      | 1.375% | 8/31/26       | 113,475             | 108,298               |
| United States Treasury Note/Bond                      | 3.750% | 8/31/26       | 372,623             | 369,770               |
| United States Treasury Note/Bond                      | 4.625% | 9/15/26       | 157,315             | 158,249               |
| United States Treasury Note/Bond                      | 0.875% | 9/30/26       | 324,910             | 306,634               |
| United States Treasury Note/Bond                      | 1.625% | 9/30/26       | 60,115              | 57,494                |
| United States Treasury Note/Bond                      | 3.500% | 9/30/26       | 371,132             | 366,551               |
| United States Treasury Note/Bond                      | 4.625% | 10/15/26      | 194,968             | 196,187               |
| United States Treasury Note/Bond                      | 1.125% | 10/31/26      | 328,032             | 310,144               |
| United States Treasury Note/Bond                      | 1.625% | 10/31/26      | 131,895             | 125,877               |
| United States Treasury Note/Bond                      | 4.125% | 10/31/26      | 378,272             | 377,504               |
| United States Treasury Note/Bond                      | 2.000% | 11/15/26      | 225,903             | 216,796               |
| United States Treasury Note/Bond                      | 4.625% | 11/15/26      | 219,125             | 220,563               |
| United States Treasury Note/Bond                      | 6.500% | 11/15/26      | 2,000               | 2,083                 |
| United States Treasury Note/Bond                      | 1.250% | 11/30/26      | 345,505             | 326,664               |
| United States Treasury Note/Bond                      | 1.625% | 11/30/26      | 118,099             | 112,452               |
| United States Treasury Note/Bond                      | 4.250% | 11/30/26      | 512,004             | 512,004               |
| United States Treasury Note/Bond                      | 4.375% | 12/15/26      | 199,844             | 200,344               |
| United States Treasury Note/Bond                      | 1.250% | 12/31/26      | 253,730             | 239,299               |
| United States Treasury Note/Bond                      | 1.750% | 12/31/26      | 140,145             | 133,532               |
| United States Treasury Note/Bond                      | 4.250% | 12/31/26      | 290,000             | 290,045               |
| United States Treasury Note/Bond                      | 4.000% | 1/15/27       | 246,235             | 245,042               |
| United States Treasury Note/Bond                      | 1.500% | 1/31/27       | 443,760             | 419,631               |
| United States Treasury Note/Bond                      | 2.250% | 2/15/27       | 264,595             | 253,929               |
| United States Treasury Note/Bond                      | 4.125% | 2/15/27       | 313,442             | 312,609               |



|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 6.625% | 2/15/27       | 2,000               | 2,097                 |
| United States Treasury Note/Bond | 1.125% | 2/28/27       | 84,410              | 79,016                |
| United States Treasury Note/Bond | 1.875% | 2/28/27       | 308,984             | 293,969               |
| United States Treasury Note/Bond | 4.250% | 3/15/27       | 295,128             | 295,128               |
| United States Treasury Note/Bond | 0.625% | 3/31/27       | 138,840             | 128,188               |
| United States Treasury Note/Bond | 2.500% | 3/31/27       | 307,350             | 295,968               |
| United States Treasury Note/Bond | 4.500% | 4/15/27       | 267,718             | 269,098               |
| United States Treasury Note/Bond | 0.500% | 4/30/27       | 196,340             | 180,111               |
| United States Treasury Note/Bond | 2.750% | 4/30/27       | 291,724             | 282,061               |
| United States Treasury Note/Bond | 2.375% | 5/15/27       | 324,470             | 310,731               |
| United States Treasury Note/Bond | 4.500% | 5/15/27       | 216,684             | 217,801               |
| United States Treasury Note/Bond | 0.500% | 5/31/27       | 184,920             | 169,086               |
| United States Treasury Note/Bond | 2.625% | 5/31/27       | 264,828             | 254,979               |
| United States Treasury Note/Bond | 4.625% | 6/15/27       | 156,634             | 157,980               |
| United States Treasury Note/Bond | 0.500% | 6/30/27       | 227,615             | 207,521               |
| United States Treasury Note/Bond | 3.250% | 6/30/27       | 275,110             | 268,705               |
| United States Treasury Note/Bond | 4.375% | 7/15/27       | 235,820             | 236,483               |
| United States Treasury Note/Bond | 0.375% | 7/31/27       | 257,315             | 233,031               |
| United States Treasury Note/Bond | 2.750% | 7/31/27       | 271,677             | 261,701               |
| United States Treasury Note/Bond | 2.250% | 8/15/27       | 269,101             | 255,772               |
| United States Treasury Note/Bond | 3.750% | 8/15/27       | 226,104             | 223,278               |
| United States Treasury Note/Bond | 6.375% | 8/15/27       | 9,718               | 10,196                |
| United States Treasury Note/Bond | 0.500% | 8/31/27       | 240,730             | 218,086               |
| United States Treasury Note/Bond | 3.125% | 8/31/27       | 269,350             | 261,648               |
| United States Treasury Note/Bond | 3.375% | 9/15/27       | 243,584             | 238,065               |
| United States Treasury Note/Bond | 0.375% | 9/30/27       | 283,050             | 254,701               |
| United States Treasury Note/Bond | 4.125% | 9/30/27       | 267,870             | 266,866               |
| United States Treasury Note/Bond | 3.875% | 10/15/27      | 195,941             | 193,920               |
| United States Treasury Note/Bond | 0.500% | 10/31/27      | 269,200             | 242,280               |
| United States Treasury Note/Bond | 4.125% | 10/31/27      | 198,064             | 197,321               |
| United States Treasury Note/Bond | 2.250% | 11/15/27      | 274,960             | 259,966               |
| United States Treasury Note/Bond | 4.125% | 11/15/27      | 267,187             | 266,102               |
| United States Treasury Note/Bond | 6.125% | 11/15/27      | 9,140               | 9,576                 |
| United States Treasury Note/Bond | 0.625% | 11/30/27      | 305,025             | 274,713               |
| United States Treasury Note/Bond | 3.875% | 11/30/27      | 255,565             | 252,730               |
| United States Treasury Note/Bond | 4.000% | 12/15/27      | 207,120             | 205,567               |
| United States Treasury Note/Bond | 0.625% | 12/31/27      | 325,950             | 292,744               |
| United States Treasury Note/Bond | 3.875% | 12/31/27      | 239,067             | 236,415               |
| United States Treasury Note/Bond | 0.750% | 1/31/28       | 359,730             | 323,195               |
| United States Treasury Note/Bond | 3.500% | 1/31/28       | 258,557             | 252,699               |
| United States Treasury Note/Bond | 2.750% | 2/15/28       | 352,420             | 336,561               |
| United States Treasury Note/Bond | 1.125% | 2/29/28       | 387,909             | 351,906               |
| United States Treasury Note/Bond | 4.000% | 2/29/28       | 238,971             | 236,880               |
| United States Treasury Note/Bond | 1.250% | 3/31/28       | 354,080             | 321,604               |
| United States Treasury Note/Bond | 3.625% | 3/31/28       | 265,686             | 260,289               |
| United States Treasury Note/Bond | 1.250% | 4/30/28       | 357,610             | 323,861               |
| United States Treasury Note/Bond | 3.500% | 4/30/28       | 241,522             | 235,484               |
| United States Treasury Note/Bond | 2.875% | 5/15/28       | 362,650             | 346,444               |
| United States Treasury Note/Bond | 1.250% | 5/31/28       | 363,000             | 327,891               |
| United States Treasury Note/Bond | 3.625% | 5/31/28       | 276,623             | 270,572               |
| United States Treasury Note/Bond | 1.250% | 6/30/28       | 319,735             | 288,161               |
| United States Treasury Note/Bond | 4.000% | 6/30/28       | 229,036             | 226,710               |
| United States Treasury Note/Bond | 1.000% | 7/31/28       | 355,230             | 316,266               |
| United States Treasury Note/Bond | 4.125% | 7/31/28       | 247,722             | 246,058               |
| United States Treasury Note/Bond | 2.875% | 8/15/28       | 405,521             | 385,815               |
| United States Treasury Note/Bond | 5.500% | 8/15/28       | 7,000               | 7,279                 |
| United States Treasury Note/Bond | 1.125% | 8/31/28       | 369,597             | 329,692               |
| United States Treasury Note/Bond | 4.375% | 8/31/28       | 149,373             | 149,536               |
| United States Treasury Note/Bond | 1.250% | 9/30/28       | 356,634             | 318,742               |
| United States Treasury Note/Bond | 4.625% | 9/30/28       | 346,874             | 350,234               |
| United States Treasury Note/Bond | 1.375% | 10/31/28      | 329,825             | 295,503               |
| United States Treasury Note/Bond | 4.875% | 10/31/28      | 406,283             | 413,647               |
| United States Treasury Note/Bond | 3.125% | 11/15/28      | 345,665             | 330,758               |
| United States Treasury Note/Bond | 5.250% | 11/15/28      | 62,880              | 64,707                |
| United States Treasury Note/Bond | 1.500% | 11/30/28      | 329,540             | 296,020               |
| United States Treasury Note/Bond | 4.375% | 11/30/28      | 308,938             | 309,179               |
| United States Treasury Note/Bond | 1.375% | 12/31/28      | 326,900             | 291,554               |
| United States Treasury Note/Bond | 3.750% | 12/31/28      | 333,833             | 326,426               |
| United States Treasury Note/Bond | 1.750% | 1/31/29       | 309,495             | 279,513               |
| United States Treasury Note/Bond | 4.000% | 1/31/29       | 352,725             | 347,985               |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond     | 2.625% | 2/15/29       | 364,740             | 341,032               |
| United States Treasury Note/Bond     | 5.250% | 2/15/29       | 7,760               | 8,029                 |
| United States Treasury Note/Bond     | 1.875% | 2/28/29       | 298,005             | 269,974               |
| United States Treasury Note/Bond     | 4.250% | 2/28/29       | 348,523             | 346,998               |
| United States Treasury Note/Bond     | 2.375% | 3/31/29       | 275,445             | 254,270               |
| United States Treasury Note/Bond     | 4.125% | 3/31/29       | 393,914             | 390,221               |
| United States Treasury Note/Bond     | 2.875% | 4/30/29       | 259,000             | 243,824               |
| United States Treasury Note/Bond     | 4.625% | 4/30/29       | 387,778             | 391,656               |
| United States Treasury Note/Bond     | 2.375% | 5/15/29       | 287,000             | 264,578               |
| United States Treasury Note/Bond     | 2.750% | 5/31/29       | 247,000             | 230,984               |
| United States Treasury Note/Bond     | 4.500% | 5/31/29       | 390,504             | 392,518               |
| United States Treasury Note/Bond     | 3.250% | 6/30/29       | 230,000             | 219,506               |
| United States Treasury Note/Bond     | 4.250% | 6/30/29       | 401,644             | 399,573               |
| United States Treasury Note/Bond     | 2.625% | 7/31/29       | 216,000             | 200,408               |
| United States Treasury Note/Bond     | 4.000% | 7/31/29       | 402,106             | 395,949               |
| United States Treasury Note/Bond     | 1.625% | 8/15/29       | 166,100             | 147,466               |
| United States Treasury Note/Bond     | 3.125% | 8/31/29       | 197,825             | 187,439               |
| United States Treasury Note/Bond     | 3.625% | 8/31/29       | 406,965             | 394,247               |
| United States Treasury Note/Bond     | 3.500% | 9/30/29       | 357,547             | 344,195               |
| United States Treasury Note/Bond     | 3.875% | 9/30/29       | 204,030             | 199,631               |
| United States Treasury Note/Bond     | 4.000% | 10/31/29      | 200,000             | 196,688               |
| United States Treasury Note/Bond     | 4.125% | 10/31/29      | 305,282             | 301,895               |
| United States Treasury Note/Bond     | 1.750% | 11/15/29      | 150,000             | 133,031               |
| United States Treasury Note/Bond     | 3.875% | 11/30/29      | 150,000             | 146,672               |
| United States Treasury Note/Bond     | 4.125% | 11/30/29      | 503,535             | 498,028               |
| United States Treasury Note/Bond     | 4.375% | 12/31/29      | 746,225             | 746,108               |
|                                      |        |               |                     | <b>39,679,453</b>     |
| <b>Agency Bonds and Notes (0.9%)</b> |        |               |                     |                       |
| Federal Farm Credit Banks            | 4.875% | 11/13/25      | 100                 | 101                   |
| Federal Farm Credit Banks            | 4.000% | 1/13/26       | 7,880               | 7,858                 |
| Federal Farm Credit Banks            | 3.875% | 2/2/26        | 4,790               | 4,770                 |
| Federal Farm Credit Banks            | 4.750% | 3/9/26        | 7,375               | 7,414                 |
| Federal Farm Credit Banks            | 4.500% | 3/13/26       | 100                 | 100                   |
| Federal Farm Credit Banks            | 4.875% | 4/20/26       | 20,070              | 20,218                |
| Federal Farm Credit Banks            | 4.750% | 5/8/26        | 1,800               | 1,811                 |
| Federal Farm Credit Banks            | 4.375% | 6/23/26       | 20,115              | 20,139                |
| Federal Farm Credit Banks            | 4.375% | 7/6/26        | 20,025              | 20,046                |
| Federal Farm Credit Banks            | 4.625% | 7/17/26       | 19,745              | 19,839                |
| Federal Farm Credit Banks            | 5.000% | 7/30/26       | 11,630              | 11,752                |
| Federal Farm Credit Banks            | 4.500% | 8/14/26       | 9,050               | 9,077                 |
| Federal Farm Credit Banks            | 4.875% | 8/28/26       | 2,680               | 2,704                 |
| Federal Farm Credit Banks            | 4.750% | 9/1/26        | 100                 | 101                   |
| Federal Farm Credit Banks            | 4.500% | 3/26/27       | 17,000              | 17,055                |
| Federal Farm Credit Banks            | 4.750% | 5/6/27        | 5,189               | 5,234                 |
| Federal Farm Credit Banks            | 4.500% | 5/20/27       | 3,643               | 3,655                 |
| Federal Farm Credit Banks            | 4.625% | 11/15/27      | 4,630               | 4,661                 |
| Federal Farm Credit Banks            | 4.500% | 6/7/28        | 2,250               | 2,255                 |
| Federal Farm Credit Banks            | 4.500% | 9/22/28       | 13,711              | 13,744                |
| Federal Farm Credit Banks            | 4.250% | 12/15/28      | 2,823               | 2,804                 |
| Federal Farm Credit Banks            | 4.125% | 3/20/29       | 100                 | 99                    |
| Federal Farm Credit Banks            | 4.375% | 4/10/29       | 100                 | 100                   |
| Federal Farm Credit Banks            | 4.750% | 4/30/29       | 3,414               | 3,455                 |
| Federal Farm Credit Banks            | 3.500% | 9/10/29       | 2,210               | 2,121                 |
| <sup>1</sup> Federal Home Loan Banks | 0.650% | 2/26/26       | 100                 | 96                    |
| <sup>1</sup> Federal Home Loan Banks | 0.960% | 3/5/26        | 100                 | 96                    |
| <sup>1</sup> Federal Home Loan Banks | 1.000% | 3/23/26       | 98                  | 94                    |
| Federal Home Loan Banks              | 4.375% | 6/12/26       | 7,750               | 7,759                 |
| <sup>1</sup> Federal Home Loan Banks | 1.100% | 8/20/26       | 100                 | 95                    |
| Federal Home Loan Banks              | 3.625% | 9/4/26        | 13,195              | 13,050                |
| Federal Home Loan Banks              | 1.875% | 9/11/26       | 34,930              | 33,555                |
| Federal Home Loan Banks              | 4.625% | 9/11/26       | 37,550              | 37,738                |
| Federal Home Loan Banks              | 4.000% | 10/9/26       | 14,900              | 14,821                |
| Federal Home Loan Banks              | 4.625% | 11/17/26      | 28,510              | 28,673                |
| Federal Home Loan Banks              | 1.250% | 12/21/26      | 29,545              | 27,849                |
| Federal Home Loan Banks              | 4.125% | 1/15/27       | 8,450               | 8,416                 |
| <sup>1</sup> Federal Home Loan Banks | 0.900% | 2/26/27       | 100                 | 93                    |
| Federal Home Loan Banks              | 3.000% | 3/12/27       | 240                 | 233                   |
| Federal Home Loan Banks              | 4.500% | 3/12/27       | 5,000               | 5,016                 |
| Federal Home Loan Banks              | 4.750% | 4/9/27        | 12,550              | 12,659                |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Federal Home Loan Banks                         | 4.250% | 12/10/27      | 2,915               | 2,905                 |
| Federal Home Loan Banks                         | 4.500% | 3/10/28       | 100                 | 100                   |
| Federal Home Loan Banks                         | 3.250% | 6/9/28        | 240                 | 231                   |
| Federal Home Loan Banks                         | 4.000% | 6/30/28       | 38,330              | 37,828                |
| Federal Home Loan Banks                         | 4.375% | 9/8/28        | 14,950              | 14,922                |
| Federal Home Loan Banks                         | 3.250% | 11/16/28      | 435                 | 418                   |
| Federal Home Loan Banks                         | 4.750% | 12/8/28       | 1,105               | 1,117                 |
| <sup>1,2</sup> Federal Home Loan Mortgage Corp. | 0.800% | 10/28/26      | 100                 | 94                    |
| <sup>1,2</sup> Federal Home Loan Mortgage Corp. | 4.814% | 8/20/29       | 240                 | 239                   |
| <sup>2</sup> Federal National Mortgage Assn.    | 2.125% | 4/24/26       | 40,940              | 39,821                |
| <sup>2</sup> Federal National Mortgage Assn.    | 1.875% | 9/24/26       | 35,150              | 33,738                |
| <sup>1</sup> Private Export Funding Corp.       | 3.900% | 10/15/27      | 2,850               | 2,800                 |
| <sup>1</sup> Private Export Funding Corp.       | 4.300% | 12/15/28      | 2,650               | 2,617                 |
| <sup>1</sup> Private Export Funding Corp.       | 3.650% | 3/15/30       | 2,250               | 2,152                 |
| <sup>1</sup> Tennessee Valley Authority         | 2.875% | 2/1/27        | 12,725              | 12,347                |
| Tennessee Valley Authority                      | 3.875% | 3/15/28       | 13,415              | 13,191                |
|                                                 |        |               |                     | <b>535,876</b>        |

**Total U.S. Government and Agency Obligations (Cost \$40,770,282)**

**40,215,329**

**Corporate Bonds (25.4%)**

**Communications (1.3%)**

|                                      |        |          |        |        |
|--------------------------------------|--------|----------|--------|--------|
| Alphabet Inc.                        | 1.998% | 8/15/26  | 8,277  | 7,972  |
| Alphabet Inc.                        | 0.800% | 8/15/27  | 6,223  | 5,691  |
| AppLovin Corp.                       | 5.125% | 12/1/29  | 5,200  | 5,183  |
| AT&T Inc.                            | 1.700% | 3/25/26  | 19,090 | 18,420 |
| AT&T Inc.                            | 3.800% | 2/15/27  | 3,683  | 3,612  |
| AT&T Inc.                            | 4.250% | 3/1/27   | 9,526  | 9,434  |
| AT&T Inc.                            | 2.300% | 6/1/27   | 18,595 | 17,553 |
| AT&T Inc.                            | 1.650% | 2/1/28   | 16,179 | 14,708 |
| <sup>1</sup> AT&T Inc.               | 4.100% | 2/15/28  | 8,425  | 8,241  |
| AT&T Inc.                            | 4.350% | 3/1/29   | 12,417 | 12,151 |
| <sup>1</sup> AT&T Inc.               | 4.300% | 2/15/30  | 2,500  | 2,419  |
| Baidu Inc.                           | 1.720% | 4/9/26   | 3,402  | 3,271  |
| Baidu Inc.                           | 1.625% | 2/23/27  | 2,785  | 2,609  |
| Baidu Inc.                           | 3.625% | 7/6/27   | 5,740  | 5,591  |
| Baidu Inc.                           | 4.375% | 3/29/28  | 3,848  | 3,778  |
| Booking Holdings Inc.                | 3.600% | 6/1/26   | 11,367 | 11,220 |
| Booking Holdings Inc.                | 3.550% | 3/15/28  | 4,460  | 4,313  |
| Charter Communications Operating LLC | 6.150% | 11/10/26 | 6,844  | 6,974  |
| Charter Communications Operating LLC | 3.750% | 2/15/28  | 14,000 | 13,332 |
| Charter Communications Operating LLC | 2.250% | 1/15/29  | 8,135  | 7,170  |
| Charter Communications Operating LLC | 5.050% | 3/30/29  | 7,525  | 7,377  |
| Charter Communications Operating LLC | 6.100% | 6/1/29   | 10,635 | 10,837 |
| Comcast Corp.                        | 3.150% | 3/1/26   | 13,209 | 13,006 |
| Comcast Corp.                        | 2.350% | 1/15/27  | 13,229 | 12,641 |
| Comcast Corp.                        | 3.300% | 2/1/27   | 3,341  | 3,252  |
| Comcast Corp.                        | 3.300% | 4/1/27   | 5,194  | 5,045  |
| Comcast Corp.                        | 3.150% | 2/15/28  | 13,405 | 12,763 |
| Comcast Corp.                        | 3.550% | 5/1/28   | 7,269  | 6,978  |
| Comcast Corp.                        | 4.150% | 10/15/28 | 25,907 | 25,270 |
| Comcast Corp.                        | 4.550% | 1/15/29  | 2,717  | 2,689  |
| Comcast Corp.                        | 5.100% | 6/1/29   | 4,800  | 4,844  |
| Discovery Communications LLC         | 4.900% | 3/11/26  | 8,233  | 8,214  |
| Discovery Communications LLC         | 3.950% | 3/20/28  | 12,435 | 11,773 |
| Discovery Communications LLC         | 4.125% | 5/15/29  | 4,267  | 3,979  |
| Electronic Arts Inc.                 | 4.800% | 3/1/26   | 3,163  | 3,164  |
| Expedia Group Inc.                   | 5.000% | 2/15/26  | 8,949  | 8,967  |
| Expedia Group Inc.                   | 4.625% | 8/1/27   | 6,351  | 6,325  |
| FactSet Research Systems Inc.        | 2.900% | 3/1/27   | 3,022  | 2,902  |
| Fox Corp.                            | 4.709% | 1/25/29  | 11,831 | 11,689 |
| Interpublic Group of Cos. Inc.       | 4.650% | 10/1/28  | 2,379  | 2,357  |
| Meta Platforms Inc.                  | 3.500% | 8/15/27  | 19,639 | 19,185 |
| Meta Platforms Inc.                  | 4.600% | 5/15/28  | 10,560 | 10,569 |
| Meta Platforms Inc.                  | 4.300% | 8/15/29  | 6,047  | 5,967  |
| Netflix Inc.                         | 4.375% | 11/15/26 | 5,851  | 5,834  |
| Netflix Inc.                         | 4.875% | 4/15/28  | 10,573 | 10,614 |
| Netflix Inc.                         | 5.875% | 11/15/28 | 15,128 | 15,669 |
| Netflix Inc.                         | 6.375% | 5/15/29  | 4,314  | 4,567  |
| Omnicom Group Inc.                   | 3.600% | 4/15/26  | 9,810  | 9,671  |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Paramount Global                          | 2.900% | 1/15/27       | 2,510               | 2,400                 |
| Paramount Global                          | 3.375% | 2/15/28       | 355                 | 334                   |
| Paramount Global                          | 3.700% | 6/1/28        | 4,160               | 3,923                 |
| Paramount Global                          | 4.200% | 6/1/29        | 7,580               | 7,152                 |
| Rogers Communications Inc.                | 2.900% | 11/15/26      | 3,929               | 3,795                 |
| Rogers Communications Inc.                | 3.200% | 3/15/27       | 4,211               | 4,067                 |
| Rogers Communications Inc.                | 5.000% | 2/15/29       | 10,520              | 10,454                |
| Sprint Capital Corp.                      | 6.875% | 11/15/28      | 24,310              | 25,785                |
| Take-Two Interactive Software Inc.        | 5.000% | 3/28/26       | 4,925               | 4,940                 |
| Take-Two Interactive Software Inc.        | 3.700% | 4/14/27       | 3,380               | 3,298                 |
| Take-Two Interactive Software Inc.        | 4.950% | 3/28/28       | 3,020               | 3,018                 |
| TCI Communications Inc.                   | 7.875% | 2/15/26       | 4,050               | 4,191                 |
| Telefonica Emisiones SA                   | 4.103% | 3/8/27        | 5,751               | 5,659                 |
| TELUS Corp.                               | 2.800% | 2/16/27       | 5,480               | 5,248                 |
| Thomson Reuters Corp.                     | 3.350% | 5/15/26       | 2,940               | 2,887                 |
| T-Mobile USA Inc.                         | 1.500% | 2/15/26       | 5,827               | 5,620                 |
| T-Mobile USA Inc.                         | 2.250% | 2/15/26       | 1,057               | 1,027                 |
| T-Mobile USA Inc.                         | 2.625% | 4/15/26       | 12,382              | 12,069                |
| T-Mobile USA Inc.                         | 3.750% | 4/15/27       | 23,107              | 22,572                |
| T-Mobile USA Inc.                         | 4.750% | 2/1/28        | 9,706               | 9,644                 |
| T-Mobile USA Inc.                         | 2.050% | 2/15/28       | 5,970               | 5,482                 |
| T-Mobile USA Inc.                         | 4.950% | 3/15/28       | 4,175               | 4,175                 |
| T-Mobile USA Inc.                         | 4.800% | 7/15/28       | 5,110               | 5,081                 |
| T-Mobile USA Inc.                         | 4.850% | 1/15/29       | 2,210               | 2,198                 |
| T-Mobile USA Inc.                         | 2.625% | 2/15/29       | 2,550               | 2,319                 |
| T-Mobile USA Inc.                         | 2.400% | 3/15/29       | 5,404               | 4,866                 |
| T-Mobile USA Inc.                         | 3.375% | 4/15/29       | 13,523              | 12,628                |
| T-Mobile USA Inc.                         | 4.200% | 10/1/29       | 9,285               | 8,982                 |
| T-Mobile USA Inc.                         | 3.875% | 4/15/30       | 11,729              | 11,035                |
| TWDC Enterprises 18 Corp.                 | 3.000% | 2/13/26       | 6,782               | 6,675                 |
| <sup>1</sup> TWDC Enterprises 18 Corp.    | 1.850% | 7/30/26       | 4,977               | 4,777                 |
| Verizon Communications Inc.               | 4.125% | 3/16/27       | 985                 | 974                   |
| Verizon Communications Inc.               | 3.000% | 3/22/27       | 5,924               | 5,720                 |
| Verizon Communications Inc.               | 2.100% | 3/22/28       | 31,684              | 29,129                |
| Verizon Communications Inc.               | 4.329% | 9/21/28       | 27,271              | 26,763                |
| Verizon Communications Inc.               | 4.016% | 12/3/29       | 6,781               | 6,507                 |
| Walt Disney Co.                           | 1.750% | 1/13/26       | 5,406               | 5,259                 |
| Walt Disney Co.                           | 3.375% | 11/15/26      | 4,321               | 4,232                 |
| Walt Disney Co.                           | 2.000% | 9/1/29        | 14,815              | 13,167                |
| Warnermedia Holdings Inc.                 | 3.755% | 3/15/27       | 27,332              | 26,331                |
| Warnermedia Holdings Inc.                 | 4.054% | 3/15/29       | 5,414               | 5,036                 |
|                                           |        |               |                     | <b>739,209</b>        |
| <b>Consumer Discretionary (1.8%)</b>      |        |               |                     |                       |
| Alibaba Group Holding Ltd.                | 3.400% | 12/6/27       | 14,580              | 14,061                |
| Amazon.com Inc.                           | 1.000% | 5/12/26       | 7,288               | 6,972                 |
| Amazon.com Inc.                           | 3.300% | 4/13/27       | 34,894              | 34,060                |
| Amazon.com Inc.                           | 3.150% | 8/22/27       | 14,363              | 13,886                |
| Amazon.com Inc.                           | 4.550% | 12/1/27       | 15,270              | 15,357                |
| Amazon.com Inc.                           | 1.650% | 5/12/28       | 5,180               | 4,718                 |
| Amazon.com Inc.                           | 3.450% | 4/13/29       | 9,975               | 9,565                 |
| Amazon.com Inc.                           | 4.650% | 12/1/29       | 9,000               | 9,056                 |
| <sup>1</sup> American Honda Finance Corp. | 4.950% | 1/9/26        | 4,350               | 4,358                 |
| <sup>1</sup> American Honda Finance Corp. | 5.250% | 7/7/26        | 8,520               | 8,584                 |
| <sup>1</sup> American Honda Finance Corp. | 2.300% | 9/9/26        | 3,791               | 3,650                 |
| <sup>1</sup> American Honda Finance Corp. | 4.400% | 10/5/26       | 8,805               | 8,773                 |
| <sup>1</sup> American Honda Finance Corp. | 2.350% | 1/8/27        | 1,524               | 1,455                 |
| American Honda Finance Corp.              | 4.900% | 3/12/27       | 7,230               | 7,249                 |
| <sup>1</sup> American Honda Finance Corp. | 4.900% | 7/9/27        | 1,175               | 1,180                 |
| <sup>1</sup> American Honda Finance Corp. | 4.450% | 10/22/27      | 4,750               | 4,716                 |
| <sup>1</sup> American Honda Finance Corp. | 2.000% | 3/24/28       | 6,975               | 6,373                 |
| <sup>1</sup> American Honda Finance Corp. | 5.125% | 7/7/28        | 7,680               | 7,730                 |
| American Honda Finance Corp.              | 5.650% | 11/15/28      | 10,530              | 10,799                |
| American Honda Finance Corp.              | 4.900% | 3/13/29       | 3,390               | 3,378                 |
| <sup>1</sup> American Honda Finance Corp. | 4.400% | 9/5/29        | 4,200               | 4,085                 |
| Aptiv Swiss Holdings Ltd.                 | 4.650% | 9/13/29       | 2,375               | 2,305                 |
| Aptiv Swiss Holdings Ltd.                 | 6.875% | 12/15/54      | 3,000               | 2,924                 |
| AutoNation Inc.                           | 3.800% | 11/15/27      | 3,630               | 3,509                 |
| AutoZone Inc.                             | 3.125% | 4/21/26       | 4,782               | 4,684                 |
| AutoZone Inc.                             | 5.050% | 7/15/26       | 4,820               | 4,847                 |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| AutoZone Inc.                          | 3.750% | 6/1/27        | 6,666               | 6,512                 |
| AutoZone Inc.                          | 4.500% | 2/1/28        | 4,230               | 4,191                 |
| AutoZone Inc.                          | 6.250% | 11/1/28       | 1,975               | 2,065                 |
| AutoZone Inc.                          | 3.750% | 4/18/29       | 3,000               | 2,860                 |
| AutoZone Inc.                          | 5.100% | 7/15/29       | 5,500               | 5,527                 |
| Best Buy Co. Inc.                      | 4.450% | 10/1/28       | 1,750               | 1,721                 |
| BorgWarner Inc.                        | 2.650% | 7/1/27        | 8,445               | 8,031                 |
| BorgWarner Inc.                        | 4.950% | 8/15/29       | 925                 | 919                   |
| Brunswick Corp.                        | 5.850% | 3/18/29       | 2,650               | 2,691                 |
| Choice Hotels International Inc.       | 3.700% | 12/1/29       | 2,316               | 2,150                 |
| Darden Restaurants Inc.                | 3.850% | 5/1/27        | 4,325               | 4,229                 |
| Darden Restaurants Inc.                | 4.350% | 10/15/27      | 2,560               | 2,525                 |
| Darden Restaurants Inc.                | 4.550% | 10/15/29      | 2,200               | 2,145                 |
| DR Horton Inc.                         | 1.300% | 10/15/26      | 355                 | 334                   |
| DR Horton Inc.                         | 1.400% | 10/15/27      | 2,270               | 2,074                 |
| eBay Inc.                              | 1.400% | 5/10/26       | 5,065               | 4,847                 |
| eBay Inc.                              | 3.600% | 6/5/27        | 5,122               | 4,994                 |
| eBay Inc.                              | 5.950% | 11/22/27      | 4,725               | 4,879                 |
| <sup>1</sup> Ford Motor Credit Co. LLC | 4.389% | 1/8/26        | 10                  | 10                    |
| Ford Motor Credit Co. LLC              | 6.950% | 6/10/26       | 6,102               | 6,236                 |
| Ford Motor Credit Co. LLC              | 4.542% | 8/1/26        | 6,597               | 6,522                 |
| Ford Motor Credit Co. LLC              | 2.700% | 8/10/26       | 7,249               | 6,961                 |
| Ford Motor Credit Co. LLC              | 5.125% | 11/5/26       | 11,555              | 11,545                |
| Ford Motor Credit Co. LLC              | 4.271% | 1/9/27        | 13,555              | 13,276                |
| Ford Motor Credit Co. LLC              | 5.800% | 3/5/27        | 1,842               | 1,858                 |
| Ford Motor Credit Co. LLC              | 5.850% | 5/17/27       | 9,158               | 9,252                 |
| Ford Motor Credit Co. LLC              | 4.950% | 5/28/27       | 8,968               | 8,888                 |
| Ford Motor Credit Co. LLC              | 4.125% | 8/17/27       | 12,220              | 11,824                |
| Ford Motor Credit Co. LLC              | 3.815% | 11/2/27       | 1,494               | 1,431                 |
| Ford Motor Credit Co. LLC              | 7.350% | 11/4/27       | 2,853               | 2,985                 |
| Ford Motor Credit Co. LLC              | 2.900% | 2/16/28       | 4,908               | 4,528                 |
| Ford Motor Credit Co. LLC              | 6.800% | 5/12/28       | 3,402               | 3,516                 |
| Ford Motor Credit Co. LLC              | 6.798% | 11/7/28       | 19,097              | 19,789                |
| Ford Motor Credit Co. LLC              | 2.900% | 2/10/29       | 5,446               | 4,874                 |
| Ford Motor Credit Co. LLC              | 5.800% | 3/8/29        | 9,845               | 9,844                 |
| Ford Motor Credit Co. LLC              | 5.113% | 5/3/29        | 20,346              | 19,799                |
| Ford Motor Credit Co. LLC              | 5.303% | 9/6/29        | 19,080              | 18,699                |
| Fortune Brands Innovations Inc.        | 3.250% | 9/15/29       | 3,950               | 3,651                 |
| General Motors Co.                     | 6.800% | 10/1/27       | 3,340               | 3,487                 |
| General Motors Co.                     | 5.400% | 10/15/29      | 1,045               | 1,051                 |
| General Motors Financial Co. Inc.      | 1.250% | 1/8/26        | 10,291              | 9,914                 |
| General Motors Financial Co. Inc.      | 5.250% | 3/1/26        | 13,395              | 13,433                |
| General Motors Financial Co. Inc.      | 5.400% | 4/6/26        | 8,425               | 8,474                 |
| General Motors Financial Co. Inc.      | 1.500% | 6/10/26       | 11,679              | 11,130                |
| General Motors Financial Co. Inc.      | 4.000% | 10/6/26       | 11,383              | 11,220                |
| General Motors Financial Co. Inc.      | 4.350% | 1/17/27       | 13,035              | 12,882                |
| General Motors Financial Co. Inc.      | 2.350% | 2/26/27       | 5,081               | 4,814                 |
| General Motors Financial Co. Inc.      | 5.000% | 4/9/27        | 10,299              | 10,305                |
| General Motors Financial Co. Inc.      | 5.350% | 7/15/27       | 9,612               | 9,705                 |
| General Motors Financial Co. Inc.      | 2.700% | 8/20/27       | 5,558               | 5,250                 |
| General Motors Financial Co. Inc.      | 3.850% | 1/5/28        | 159                 | 154                   |
| General Motors Financial Co. Inc.      | 6.000% | 1/9/28        | 357                 | 366                   |
| General Motors Financial Co. Inc.      | 2.400% | 4/10/28       | 5,175               | 4,754                 |
| General Motors Financial Co. Inc.      | 5.800% | 6/23/28       | 8,183               | 8,348                 |
| General Motors Financial Co. Inc.      | 2.400% | 10/15/28      | 3,663               | 3,320                 |
| General Motors Financial Co. Inc.      | 5.800% | 1/7/29        | 4,175               | 4,258                 |
| General Motors Financial Co. Inc.      | 4.300% | 4/6/29        | 5,264               | 5,078                 |
| General Motors Financial Co. Inc.      | 5.550% | 7/15/29       | 10,170              | 10,281                |
| General Motors Financial Co. Inc.      | 4.900% | 10/6/29       | 3,570               | 3,514                 |
| Genuine Parts Co.                      | 4.950% | 8/15/29       | 4,485               | 4,469                 |
| GXO Logistics Inc.                     | 1.650% | 7/15/26       | 4,520               | 4,297                 |
| GXO Logistics Inc.                     | 6.250% | 5/6/29        | 3,540               | 3,626                 |
| Hasbro Inc.                            | 3.550% | 11/19/26      | 3,548               | 3,466                 |
| Home Depot Inc.                        | 3.000% | 4/1/26        | 7,777               | 7,639                 |
| Home Depot Inc.                        | 5.150% | 6/25/26       | 10,165              | 10,265                |
| Home Depot Inc.                        | 2.125% | 9/15/26       | 4,670               | 4,493                 |
| Home Depot Inc.                        | 4.950% | 9/30/26       | 3,320               | 3,350                 |
| Home Depot Inc.                        | 2.500% | 4/15/27       | 5,202               | 4,977                 |
| Home Depot Inc.                        | 2.875% | 4/15/27       | 7,152               | 6,912                 |
| Home Depot Inc.                        | 2.800% | 9/14/27       | 3,961               | 3,794                 |



|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Home Depot Inc.                   | 1.500% | 9/15/28       | 6,144               | 5,491                 |
| Home Depot Inc.                   | 3.900% | 12/6/28       | 7,435               | 7,245                 |
| Home Depot Inc.                   | 4.900% | 4/15/29       | 5,925               | 5,977                 |
| Home Depot Inc.                   | 2.950% | 6/15/29       | 10,125              | 9,410                 |
| Home Depot Inc.                   | 4.750% | 6/25/29       | 7,075               | 7,087                 |
| Honda Motor Co. Ltd.              | 2.534% | 3/10/27       | 14,957              | 14,291                |
| Hyatt Hotels Corp.                | 4.850% | 3/15/26       | 4,462               | 4,458                 |
| Hyatt Hotels Corp.                | 5.750% | 1/30/27       | 3,455               | 3,508                 |
| Hyatt Hotels Corp.                | 5.250% | 6/30/29       | 5,150               | 5,154                 |
| JD.com Inc.                       | 3.875% | 4/29/26       | 4,649               | 4,585                 |
| Las Vegas Sands Corp.             | 5.900% | 6/1/27        | 6,860               | 6,959                 |
| Las Vegas Sands Corp.             | 3.900% | 8/8/29        | 3,145               | 2,922                 |
| Lear Corp.                        | 4.250% | 5/15/29       | 4,794               | 4,613                 |
| Leggett & Platt Inc.              | 3.500% | 11/15/27      | 3,828               | 3,615                 |
| Leggett & Platt Inc.              | 4.400% | 3/15/29       | 2,973               | 2,783                 |
| Leland Stanford Junior University | 1.289% | 6/1/27        | 3,149               | 2,903                 |
| Lennar Corp.                      | 5.250% | 6/1/26        | 1,567               | 1,574                 |
| Lennar Corp.                      | 4.750% | 11/29/27      | 5,230               | 5,214                 |
| Lowe's Cos. Inc.                  | 4.800% | 4/1/26        | 5,050               | 5,058                 |
| Lowe's Cos. Inc.                  | 2.500% | 4/15/26       | 6,167               | 6,014                 |
| Lowe's Cos. Inc.                  | 3.350% | 4/1/27        | 9,306               | 9,043                 |
| Lowe's Cos. Inc.                  | 3.100% | 5/3/27        | 8,782               | 8,492                 |
| Lowe's Cos. Inc.                  | 1.300% | 4/15/28       | 5,743               | 5,134                 |
| Lowe's Cos. Inc.                  | 1.700% | 9/15/28       | 3,037               | 2,716                 |
| Lowe's Cos. Inc.                  | 3.650% | 4/5/29        | 9,295               | 8,849                 |
| Magna International Inc.          | 5.050% | 3/14/29       | 6,105               | 6,130                 |
| 1 Marriott International Inc.     | 3.125% | 6/15/26       | 4,049               | 3,958                 |
| Marriott International Inc.       | 5.000% | 10/15/27      | 2,196               | 2,212                 |
| 1 Marriott International Inc.     | 4.000% | 4/15/28       | 5,225               | 5,084                 |
| Marriott International Inc.       | 5.550% | 10/15/28      | 2,228               | 2,276                 |
| 1 Marriott International Inc.     | 4.650% | 12/1/28       | 2,495               | 2,477                 |
| Marriott International Inc.       | 4.875% | 5/15/29       | 1,485               | 1,479                 |
| Masco Corp.                       | 1.500% | 2/15/28       | 5,100               | 4,595                 |
| 1 McDonald's Corp.                | 3.500% | 3/1/27        | 5,736               | 5,605                 |
| 1 McDonald's Corp.                | 3.800% | 4/1/28        | 7,925               | 7,712                 |
| McDonald's Corp.                  | 4.800% | 8/14/28       | 5,625               | 5,632                 |
| 1 McDonald's Corp.                | 5.000% | 5/17/29       | 5,065               | 5,097                 |
| 1 McDonald's Corp.                | 2.625% | 9/1/29        | 6,070               | 5,527                 |
| Mohawk Industries Inc.            | 5.850% | 9/18/28       | 3,342               | 3,436                 |
| NIKE Inc.                         | 2.750% | 3/27/27       | 5,452               | 5,253                 |
| O'Reilly Automotive Inc.          | 3.550% | 3/15/26       | 3,680               | 3,629                 |
| O'Reilly Automotive Inc.          | 5.750% | 11/20/26      | 3,105               | 3,158                 |
| O'Reilly Automotive Inc.          | 3.600% | 9/1/27        | 1,900               | 1,844                 |
| O'Reilly Automotive Inc.          | 3.900% | 6/1/29        | 6,860               | 6,572                 |
| Owens Corning                     | 3.400% | 8/15/26       | 3,441               | 3,366                 |
| Owens Corning                     | 5.500% | 6/15/27       | 1,200               | 1,221                 |
| Owens Corning                     | 3.950% | 8/15/29       | 2,950               | 2,813                 |
| Polaris Inc.                      | 6.950% | 3/15/29       | 2,662               | 2,800                 |
| PulteGroup Inc.                   | 5.000% | 1/15/27       | 1,090               | 1,091                 |
| Ross Stores Inc.                  | 0.875% | 4/15/26       | 4,620               | 4,400                 |
| Sands China Ltd.                  | 3.800% | 1/8/26        | 5,277               | 5,179                 |
| Sands China Ltd.                  | 2.300% | 3/8/27        | 3,795               | 3,531                 |
| Sands China Ltd.                  | 5.400% | 8/8/28        | 11,386              | 11,252                |
| Sands China Ltd.                  | 2.850% | 3/8/29        | 3,725               | 3,319                 |
| Snap-on Inc.                      | 3.250% | 3/1/27        | 2,051               | 1,992                 |
| Stanley Black & Decker Inc.       | 3.400% | 3/1/26        | 5,725               | 5,630                 |
| Starbucks Corp.                   | 2.450% | 6/15/26       | 367                 | 356                   |
| Starbucks Corp.                   | 2.000% | 3/12/27       | 3,140               | 2,966                 |
| Starbucks Corp.                   | 3.550% | 8/15/29       | 5,837               | 5,526                 |
| TJX Cos. Inc.                     | 2.250% | 9/15/26       | 5,204               | 5,016                 |
| Toll Brothers Finance Corp.       | 4.350% | 2/15/28       | 4,190               | 4,097                 |
| Toll Brothers Finance Corp.       | 3.800% | 11/1/29       | 965                 | 908                   |
| Toyota Motor Corp.                | 1.339% | 3/25/26       | 10,588              | 10,188                |
| Toyota Motor Corp.                | 5.275% | 7/13/26       | 2,860               | 2,892                 |
| Toyota Motor Corp.                | 5.118% | 7/13/28       | 5,530               | 5,593                 |
| Toyota Motor Corp.                | 2.760% | 7/2/29        | 3,600               | 3,316                 |
| 1 Toyota Motor Credit Corp.       | 4.800% | 1/5/26        | 1,204               | 1,208                 |
| 1 Toyota Motor Credit Corp.       | 0.800% | 1/9/26        | 5,929               | 5,707                 |
| Toyota Motor Credit Corp.         | 5.200% | 5/15/26       | 7,735               | 7,803                 |
| Toyota Motor Credit Corp.         | 4.450% | 5/18/26       | 6,405               | 6,399                 |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Toyota Motor Credit Corp. | 1.125% | 6/18/26       | 5,896               | 5,617                 |
| Toyota Motor Credit Corp.              | 4.550% | 8/7/26        | 3,000               | 3,001                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 5.000% | 8/14/26       | 4,100               | 4,131                 |
| Toyota Motor Credit Corp.              | 5.400% | 11/20/26      | 5,255               | 5,336                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.900% | 1/13/27       | 1,590               | 1,508                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 5.000% | 3/19/27       | 5,930               | 5,980                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.050% | 3/22/27       | 8,225               | 7,960                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.150% | 8/13/27       | 5,000               | 4,580                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 4.550% | 9/20/27       | 5,249               | 5,246                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 4.350% | 10/8/27       | 3,380               | 3,356                 |
| Toyota Motor Credit Corp.              | 5.450% | 11/10/27      | 2,526               | 2,585                 |
| Toyota Motor Credit Corp.              | 4.625% | 1/12/28       | 4,595               | 4,585                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.900% | 4/6/28        | 3,545               | 3,242                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 5.250% | 9/11/28       | 4,960               | 5,035                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 4.650% | 1/5/29        | 4,145               | 4,121                 |
| Toyota Motor Credit Corp.              | 3.650% | 1/8/29        | 3,265               | 3,124                 |
| Toyota Motor Credit Corp.              | 5.050% | 5/16/29       | 5,875               | 5,917                 |
| <sup>1</sup> Toyota Motor Credit Corp. | 4.450% | 6/29/29       | 8,936               | 8,796                 |
| Toyota Motor Credit Corp.              | 4.550% | 8/9/29        | 398                 | 393                   |
| Whirlpool Corp.                        | 4.750% | 2/26/29       | 2,672               | 2,634                 |
|                                        |        |               | <b>1,045,969</b>    |                       |

**Consumer Staples (1.4%)**

|                                      |        |          |        |        |
|--------------------------------------|--------|----------|--------|--------|
| Ahold Finance USA LLC                | 6.875% | 5/1/29   | 2,267  | 2,437  |
| Altria Group Inc.                    | 4.400% | 2/14/26  | 11,114 | 11,064 |
| Altria Group Inc.                    | 6.200% | 11/1/28  | 1,700  | 1,767  |
| Altria Group Inc.                    | 4.800% | 2/14/29  | 11,590 | 11,458 |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 3.650% | 2/1/26   | 2,025  | 2,007  |
| Anheuser-Busch InBev Worldwide Inc.  | 4.750% | 1/23/29  | 27,975 | 27,980 |
| Archer-Daniels-Midland Co.           | 2.500% | 8/11/26  | 4,121  | 3,986  |
| Avery Dennison Corp.                 | 4.875% | 12/6/28  | 2,863  | 2,854  |
| BAT Capital Corp.                    | 3.215% | 9/6/26   | 5,274  | 5,139  |
| BAT Capital Corp.                    | 4.700% | 4/2/27   | 2,068  | 2,059  |
| BAT Capital Corp.                    | 3.557% | 8/15/27  | 6,522  | 6,310  |
| BAT Capital Corp.                    | 2.259% | 3/25/28  | 6,520  | 5,991  |
| BAT Capital Corp.                    | 3.462% | 9/6/29   | 4,000  | 3,724  |
| BAT International Finance plc        | 1.668% | 3/25/26  | 14,777 | 14,221 |
| BAT International Finance plc        | 4.448% | 3/16/28  | 7,765  | 7,636  |
| BAT International Finance plc        | 5.931% | 2/2/29   | 13,380 | 13,776 |
| Bunge Ltd. Finance Corp.             | 3.250% | 8/15/26  | 4,694  | 4,585  |
| Bunge Ltd. Finance Corp.             | 4.100% | 1/7/28   | 2,843  | 2,782  |
| Bunge Ltd. Finance Corp.             | 4.200% | 9/17/29  | 5,232  | 5,076  |
| Campbell's Co.                       | 5.300% | 3/20/26  | 3,190  | 3,210  |
| Campbell's Co.                       | 5.200% | 3/19/27  | 3,000  | 3,028  |
| Campbell's Co.                       | 4.150% | 3/15/28  | 7,907  | 7,713  |
| Campbell's Co.                       | 5.200% | 3/21/29  | 4,475  | 4,511  |
| Church & Dwight Co. Inc.             | 3.150% | 8/1/27   | 3,465  | 3,351  |
| Clorox Co.                           | 3.100% | 10/1/27  | 2,459  | 2,357  |
| Clorox Co.                           | 4.400% | 5/1/29   | 4,875  | 4,794  |
| Coca-Cola Co.                        | 3.375% | 3/25/27  | 12,491 | 12,231 |
| Coca-Cola Co.                        | 1.450% | 6/1/27   | 7,456  | 6,961  |
| Coca-Cola Co.                        | 1.000% | 3/15/28  | 3,865  | 3,467  |
| Coca-Cola Co.                        | 2.125% | 9/6/29   | 5,000  | 4,479  |
| Coca-Cola Consolidated Inc.          | 5.250% | 6/1/29   | 3,490  | 3,532  |
| Colgate-Palmolive Co.                | 3.100% | 8/15/27  | 7,450  | 7,207  |
| Colgate-Palmolive Co.                | 4.600% | 3/1/28   | 5,485  | 5,517  |
| Conagra Brands Inc.                  | 4.850% | 11/1/28  | 10,845 | 10,783 |
| Constellation Brands Inc.            | 5.000% | 2/2/26   | 3,000  | 2,996  |
| Constellation Brands Inc.            | 3.700% | 12/6/26  | 6,783  | 6,667  |
| Constellation Brands Inc.            | 3.500% | 5/9/27   | 50     | 49     |
| Constellation Brands Inc.            | 4.350% | 5/9/27   | 4,288  | 4,244  |
| Constellation Brands Inc.            | 3.600% | 2/15/28  | 5,032  | 4,832  |
| Constellation Brands Inc.            | 4.650% | 11/15/28 | 10,230 | 10,105 |
| Constellation Brands Inc.            | 4.800% | 1/15/29  | 1,500  | 1,489  |
| Costco Wholesale Corp.               | 3.000% | 5/18/27  | 4,910  | 4,768  |
| Costco Wholesale Corp.               | 1.375% | 6/20/27  | 13,375 | 12,429 |
| Diageo Capital plc                   | 5.300% | 10/24/27 | 9,465  | 9,629  |
| Diageo Capital plc                   | 3.875% | 5/18/28  | 1,223  | 1,191  |
| Diageo Capital plc                   | 2.375% | 10/24/29 | 5,451  | 4,882  |
| Dollar General Corp.                 | 3.875% | 4/15/27  | 4,249  | 4,153  |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Dollar General Corp.               | 4.625% | 11/1/27       | 2,960               | 2,940                 |
| Dollar General Corp.               | 4.125% | 5/1/28        | 4,374               | 4,249                 |
| Dollar General Corp.               | 5.200% | 7/5/28        | 2,305               | 2,311                 |
| Dollar Tree Inc.                   | 4.200% | 5/15/28       | 9,335               | 9,072                 |
| Estee Lauder Cos. Inc.             | 3.150% | 3/15/27       | 3,620               | 3,506                 |
| Estee Lauder Cos. Inc.             | 4.375% | 5/15/28       | 4,245               | 4,192                 |
| General Mills Inc.                 | 4.700% | 1/30/27       | 2,850               | 2,849                 |
| General Mills Inc.                 | 3.200% | 2/10/27       | 7,620               | 7,398                 |
| General Mills Inc.                 | 4.200% | 4/17/28       | 11,432              | 11,193                |
| Haleon US Capital LLC              | 3.375% | 3/24/27       | 11,339              | 11,008                |
| Haleon US Capital LLC              | 3.375% | 3/24/29       | 6,028               | 5,665                 |
| Hershey Co.                        | 2.300% | 8/15/26       | 4,050               | 3,915                 |
| Hershey Co.                        | 4.250% | 5/4/28        | 1,630               | 1,614                 |
| Hormel Foods Corp.                 | 4.800% | 3/30/27       | 1,910               | 1,919                 |
| Hormel Foods Corp.                 | 1.700% | 6/3/28        | 4,595               | 4,162                 |
| Ingredion Inc.                     | 3.200% | 10/1/26       | 4,152               | 4,038                 |
| J M Smucker Co.                    | 3.375% | 12/15/27      | 3,480               | 3,371                 |
| J M Smucker Co.                    | 5.900% | 11/15/28      | 2,860               | 2,963                 |
| JBS USA Holding Lux Sarl           | 2.500% | 1/15/27       | 5,625               | 5,341                 |
| Kellanova                          | 3.250% | 4/1/26        | 4,816               | 4,736                 |
| Kellanova                          | 4.300% | 5/15/28       | 4,100               | 4,032                 |
| Kenvue Inc.                        | 5.350% | 3/22/26       | 4,545               | 4,588                 |
| Kenvue Inc.                        | 5.050% | 3/22/28       | 8,267               | 8,364                 |
| Keurig Dr Pepper Inc.              | 2.550% | 9/15/26       | 1,129               | 1,091                 |
| <sup>1</sup> Keurig Dr Pepper Inc. | 5.100% | 3/15/27       | 3,180               | 3,209                 |
| Keurig Dr Pepper Inc.              | 3.430% | 6/15/27       | 4,862               | 4,718                 |
| Keurig Dr Pepper Inc.              | 4.597% | 5/25/28       | 13,300              | 13,185                |
| Keurig Dr Pepper Inc.              | 5.050% | 3/15/29       | 3,685               | 3,694                 |
| Keurig Dr Pepper Inc.              | 3.950% | 4/15/29       | 5,530               | 5,304                 |
| Kimberly-Clark Corp.               | 2.750% | 2/15/26       | 2,946               | 2,889                 |
| Kimberly-Clark Corp.               | 3.200% | 4/25/29       | 3,556               | 3,354                 |
| Kraft Heinz Foods Co.              | 3.000% | 6/1/26        | 10,210              | 9,964                 |
| Kraft Heinz Foods Co.              | 3.875% | 5/15/27       | 17,849              | 17,488                |
| Kroger Co.                         | 3.500% | 2/1/26        | 3,222               | 3,181                 |
| Kroger Co.                         | 2.650% | 10/15/26      | 5,024               | 4,847                 |
| Kroger Co.                         | 3.700% | 8/1/27        | 2,659               | 2,594                 |
| Kroger Co.                         | 4.500% | 1/15/29       | 3,450               | 3,404                 |
| McCormick & Co. Inc.               | 0.900% | 2/15/26       | 4,715               | 4,518                 |
| McCormick & Co. Inc.               | 3.400% | 8/15/27       | 4,975               | 4,818                 |
| Molson Coors Beverage Co.          | 3.000% | 7/15/26       | 13,469              | 13,134                |
| Mondelez International Inc.        | 2.625% | 3/17/27       | 9,725               | 9,302                 |
| Mondelez International Inc.        | 4.750% | 2/20/29       | 3,280               | 3,268                 |
| PepsiCo Inc.                       | 2.850% | 2/24/26       | 5,241               | 5,150                 |
| PepsiCo Inc.                       | 2.375% | 10/6/26       | 6,556               | 6,333                 |
| PepsiCo Inc.                       | 5.125% | 11/10/26      | 3,615               | 3,660                 |
| PepsiCo Inc.                       | 2.625% | 3/19/27       | 9,661               | 9,307                 |
| PepsiCo Inc.                       | 3.000% | 10/15/27      | 11,700              | 11,264                |
| PepsiCo Inc.                       | 3.600% | 2/18/28       | 1,400               | 1,361                 |
| PepsiCo Inc.                       | 4.450% | 5/15/28       | 4,120               | 4,115                 |
| PepsiCo Inc.                       | 7.000% | 3/1/29        | 1,295               | 1,409                 |
| PepsiCo Inc.                       | 2.625% | 7/29/29       | 5,258               | 4,819                 |
| Philip Morris International Inc.   | 4.875% | 2/13/26       | 4,328               | 4,340                 |
| Philip Morris International Inc.   | 2.750% | 2/25/26       | 8,280               | 8,104                 |
| Philip Morris International Inc.   | 0.875% | 5/1/26        | 3,557               | 3,386                 |
| Philip Morris International Inc.   | 4.750% | 2/12/27       | 4,500               | 4,510                 |
| Philip Morris International Inc.   | 4.375% | 11/1/27       | 2,200               | 2,181                 |
| Philip Morris International Inc.   | 5.125% | 11/17/27      | 15,360              | 15,541                |
| Philip Morris International Inc.   | 4.875% | 2/15/28       | 18,785              | 18,823                |
| Philip Morris International Inc.   | 4.875% | 2/13/29       | 5,968               | 5,963                 |
| Philip Morris International Inc.   | 3.375% | 8/15/29       | 4,630               | 4,344                 |
| Philip Morris International Inc.   | 4.625% | 11/1/29       | 6,300               | 6,213                 |
| Philip Morris International Inc.   | 5.625% | 11/17/29      | 7,000               | 7,209                 |
| Philip Morris International Inc.   | 5.125% | 2/15/30       | 4,000               | 4,022                 |
| Procter & Gamble Co.               | 2.700% | 2/2/26        | 2,546               | 2,499                 |
| Procter & Gamble Co.               | 2.450% | 11/3/26       | 3,685               | 3,563                 |
| Procter & Gamble Co.               | 1.900% | 2/1/27        | 50                  | 48                    |
| Procter & Gamble Co.               | 2.800% | 3/25/27       | 10,959              | 10,598                |
| Procter & Gamble Co.               | 2.850% | 8/11/27       | 4,675               | 4,500                 |
| Procter & Gamble Co.               | 3.950% | 1/26/28       | 4,915               | 4,852                 |
| Procter & Gamble Co.               | 4.350% | 1/29/29       | 7,365               | 7,328                 |



|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Sysco Corp.                                  | 3.300% | 7/15/26       | 3,706               | 3,630                 |
| Sysco Corp.                                  | 5.750% | 1/17/29       | 7,353               | 7,570                 |
| Target Corp.                                 | 2.500% | 4/15/26       | 5,887               | 5,743                 |
| Target Corp.                                 | 1.950% | 1/15/27       | 4,960               | 4,719                 |
| Target Corp.                                 | 3.375% | 4/15/29       | 8,730               | 8,283                 |
| Tyson Foods Inc.                             | 4.000% | 3/1/26        | 10,225              | 10,147                |
| Tyson Foods Inc.                             | 4.350% | 3/1/29        | 5,375               | 5,222                 |
| Tyson Foods Inc.                             | 5.400% | 3/15/29       | 4,525               | 4,575                 |
| Unilever Capital Corp.                       | 2.000% | 7/28/26       | 6,362               | 6,131                 |
| Unilever Capital Corp.                       | 2.900% | 5/5/27        | 1,445               | 1,394                 |
| Unilever Capital Corp.                       | 4.250% | 8/12/27       | 2,195               | 2,182                 |
| Unilever Capital Corp.                       | 3.500% | 3/22/28       | 4,589               | 4,440                 |
| Unilever Capital Corp.                       | 4.875% | 9/8/28        | 8,370               | 8,434                 |
| Unilever Capital Corp.                       | 2.125% | 9/6/29        | 6,135               | 5,460                 |
| Walmart Inc.                                 | 4.000% | 4/15/26       | 2,370               | 2,359                 |
| Walmart Inc.                                 | 1.050% | 9/17/26       | 6,910               | 6,537                 |
| Walmart Inc.                                 | 3.950% | 9/9/27        | 7,490               | 7,410                 |
| Walmart Inc.                                 | 3.900% | 4/15/28       | 2,485               | 2,441                 |
| Walmart Inc.                                 | 3.700% | 6/26/28       | 10,914              | 10,673                |
| Walmart Inc.                                 | 1.500% | 9/22/28       | 8,935               | 8,023                 |
| Walmart Inc.                                 | 2.375% | 9/24/29       | 2,000               | 1,822                 |
|                                              |        |               |                     | <b>795,452</b>        |
| <b>Energy (1.3%)</b>                         |        |               |                     |                       |
| Apache Corp.                                 | 4.375% | 10/15/28      | 1,752               | 1,690                 |
| Baker Hughes Holdings LLC                    | 2.061% | 12/15/26      | 2,040               | 1,943                 |
| Baker Hughes Holdings LLC                    | 3.337% | 12/15/27      | 4,579               | 4,416                 |
| Boardwalk Pipelines LP                       | 5.950% | 6/1/26        | 7,687               | 7,780                 |
| Boardwalk Pipelines LP                       | 4.450% | 7/15/27       | 876                 | 867                   |
| Boardwalk Pipelines LP                       | 4.800% | 5/3/29        | 3,000               | 2,958                 |
| BP Capital Markets America Inc.              | 3.410% | 2/11/26       | 5,802               | 5,731                 |
| <sup>1</sup> BP Capital Markets America Inc. | 3.119% | 5/4/26        | 10,264              | 10,080                |
| <sup>1</sup> BP Capital Markets America Inc. | 3.017% | 1/16/27       | 9,724               | 9,424                 |
| BP Capital Markets America Inc.              | 3.543% | 4/6/27        | 5,829               | 5,692                 |
| <sup>1</sup> BP Capital Markets America Inc. | 3.588% | 4/14/27       | 5,678               | 5,549                 |
| BP Capital Markets America Inc.              | 5.017% | 11/17/27      | 6,069               | 6,132                 |
| BP Capital Markets America Inc.              | 3.937% | 9/21/28       | 6,928               | 6,715                 |
| BP Capital Markets America Inc.              | 4.234% | 11/6/28       | 15,725              | 15,395                |
| BP Capital Markets America Inc.              | 4.699% | 4/10/29       | 7,595               | 7,549                 |
| BP Capital Markets America Inc.              | 4.868% | 11/25/29      | 7,300               | 7,302                 |
| BP Capital Markets plc                       | 3.279% | 9/19/27       | 3,270               | 3,160                 |
| BP Capital Markets plc                       | 3.723% | 11/28/28      | 4,866               | 4,679                 |
| Canadian Natural Resources Ltd.              | 3.850% | 6/1/27        | 7,778               | 7,609                 |
| <sup>3</sup> Canadian Natural Resources Ltd. | 5.000% | 12/15/29      | 4,000               | 3,956                 |
| Cenovus Energy Inc.                          | 4.250% | 4/15/27       | 4,537               | 4,476                 |
| Cheniere Corpus Christi Holdings LLC         | 5.125% | 6/30/27       | 10,492              | 10,546                |
| Cheniere Corpus Christi Holdings LLC         | 3.700% | 11/15/29      | 6,350               | 5,960                 |
| Cheniere Energy Inc.                         | 4.625% | 10/15/28      | 9,302               | 9,120                 |
| Cheniere Energy Partners LP                  | 4.500% | 10/1/29       | 8,400               | 8,131                 |
| Chevron Corp.                                | 2.954% | 5/16/26       | 4,722               | 4,630                 |
| Chevron Corp.                                | 1.995% | 5/11/27       | 4,612               | 4,360                 |
| Chevron USA Inc.                             | 1.018% | 8/12/27       | 2,850               | 2,608                 |
| Chevron USA Inc.                             | 3.850% | 1/15/28       | 3,086               | 3,044                 |
| CNOOC Finance 2015 USA LLC                   | 4.375% | 5/2/28        | 10,643              | 10,523                |
| ConocoPhillips Co.                           | 4.700% | 1/15/30       | 7,500               | 7,417                 |
| Continental Resources Inc.                   | 4.375% | 1/15/28       | 5,788               | 5,626                 |
| Coterra Energy Inc.                          | 3.900% | 5/15/27       | 7,017               | 6,857                 |
| Coterra Energy Inc.                          | 4.375% | 3/15/29       | 2,570               | 2,487                 |
| DCP Midstream Operating LP                   | 5.625% | 7/15/27       | 3,905               | 3,958                 |
| DCP Midstream Operating LP                   | 5.125% | 5/15/29       | 3,670               | 3,673                 |
| Diamondback Energy Inc.                      | 3.250% | 12/1/26       | 5,245               | 5,106                 |
| Diamondback Energy Inc.                      | 5.200% | 4/18/27       | 5,165               | 5,214                 |
| Enbridge Inc.                                | 1.600% | 10/4/26       | 1,354               | 1,282                 |
| Enbridge Inc.                                | 5.900% | 11/15/26      | 5,005               | 5,102                 |
| Enbridge Inc.                                | 4.250% | 12/1/26       | 6,065               | 6,011                 |
| Enbridge Inc.                                | 5.250% | 4/5/27        | 4,200               | 4,249                 |
| Enbridge Inc.                                | 3.700% | 7/15/27       | 4,808               | 4,690                 |
| Enbridge Inc.                                | 6.000% | 11/15/28      | 4,840               | 5,008                 |
| Enbridge Inc.                                | 5.300% | 4/5/29        | 4,655               | 4,702                 |
| Enbridge Inc.                                | 3.125% | 11/15/29      | 5,645               | 5,168                 |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                             | 4.750% | 1/15/26       | 8,748               | 8,738                 |
| Energy Transfer LP                             | 3.900% | 7/15/26       | 4,861               | 4,798                 |
| Energy Transfer LP                             | 4.400% | 3/15/27       | 7,363               | 7,292                 |
| Energy Transfer LP                             | 4.200% | 4/15/27       | 5,827               | 5,751                 |
| <sup>1</sup> Energy Transfer LP                | 5.500% | 6/1/27        | 6,515               | 6,600                 |
| Energy Transfer LP                             | 4.000% | 10/1/27       | 1,786               | 1,746                 |
| Energy Transfer LP                             | 5.550% | 2/15/28       | 7,470               | 7,586                 |
| Energy Transfer LP                             | 4.950% | 5/15/28       | 5,404               | 5,396                 |
| Energy Transfer LP                             | 4.950% | 6/15/28       | 5,248               | 5,238                 |
| Energy Transfer LP                             | 6.100% | 12/1/28       | 1,278               | 1,327                 |
| Energy Transfer LP                             | 5.250% | 4/15/29       | 8,937               | 8,969                 |
| Energy Transfer LP                             | 5.250% | 7/1/29        | 9,087               | 9,131                 |
| EnLink Midstream LLC                           | 5.375% | 6/1/29        | 2,940               | 2,937                 |
| EnLink Midstream Partners LP                   | 4.850% | 7/15/26       | 3,226               | 3,218                 |
| Enterprise Products Operating LLC              | 5.050% | 1/10/26       | 1,560               | 1,567                 |
| Enterprise Products Operating LLC              | 3.700% | 2/15/26       | 1,963               | 1,944                 |
| Enterprise Products Operating LLC              | 4.600% | 1/11/27       | 570                 | 570                   |
| Enterprise Products Operating LLC              | 4.150% | 10/16/28      | 4,755               | 4,641                 |
| Enterprise Products Operating LLC              | 3.125% | 7/31/29       | 4,218               | 3,924                 |
| <sup>1</sup> Enterprise Products Operating LLC | 5.250% | 8/16/77       | 6,285               | 6,129                 |
| <sup>1</sup> Enterprise Products Operating LLC | 5.375% | 2/15/78       | 4,458               | 4,258                 |
| EOG Resources Inc.                             | 4.150% | 1/15/26       | 4,987               | 4,961                 |
| EQT Corp.                                      | 3.900% | 10/1/27       | 4,996               | 4,854                 |
| EQT Corp.                                      | 5.700% | 4/1/28        | 3,726               | 3,780                 |
| EQT Corp.                                      | 5.000% | 1/15/29       | 1,490               | 1,468                 |
| Expand Energy Corp.                            | 5.375% | 2/1/29        | 3,305               | 3,254                 |
| Exxon Mobil Corp.                              | 3.043% | 3/1/26        | 19,297              | 18,992                |
| Exxon Mobil Corp.                              | 2.275% | 8/16/26       | 5,585               | 5,399                 |
| Exxon Mobil Corp.                              | 3.294% | 3/19/27       | 3,410               | 3,338                 |
| <sup>3</sup> Helmerich & Payne Inc.            | 4.650% | 12/1/27       | 2,500               | 2,469                 |
| <sup>3</sup> Helmerich & Payne Inc.            | 4.850% | 12/1/29       | 2,000               | 1,937                 |
| Hess Corp.                                     | 4.300% | 4/1/27        | 5,543               | 5,487                 |
| Hess Corp.                                     | 7.875% | 10/1/29       | 2,660               | 2,958                 |
| HF Sinclair Corp.                              | 5.875% | 4/1/26        | 7,612               | 7,668                 |
| Kinder Morgan Inc.                             | 1.750% | 11/15/26      | 2,934               | 2,781                 |
| Kinder Morgan Inc.                             | 4.300% | 3/1/28        | 7,575               | 7,436                 |
| Kinder Morgan Inc.                             | 5.100% | 8/1/29        | 1,800               | 1,800                 |
| Marathon Petroleum Corp.                       | 5.125% | 12/15/26      | 4,375               | 4,405                 |
| Marathon Petroleum Corp.                       | 3.800% | 4/1/28        | 4,125               | 3,983                 |
| MPLX LP                                        | 1.750% | 3/1/26        | 5,666               | 5,472                 |
| MPLX LP                                        | 4.125% | 3/1/27        | 9,901               | 9,754                 |
| MPLX LP                                        | 4.250% | 12/1/27       | 979                 | 964                   |
| MPLX LP                                        | 4.000% | 3/15/28       | 4,834               | 4,687                 |
| MPLX LP                                        | 4.800% | 2/15/29       | 4,975               | 4,932                 |
| Northwest Pipeline LLC                         | 4.000% | 4/1/27        | 626                 | 614                   |
| Occidental Petroleum Corp.                     | 5.550% | 3/15/26       | 5,378               | 5,404                 |
| Occidental Petroleum Corp.                     | 8.500% | 7/15/27       | 3,675               | 3,921                 |
| Occidental Petroleum Corp.                     | 6.375% | 9/1/28        | 4,215               | 4,351                 |
| Occidental Petroleum Corp.                     | 5.200% | 8/1/29        | 7,065               | 7,010                 |
| ONEOK Inc.                                     | 5.850% | 1/15/26       | 4,273               | 4,311                 |
| ONEOK Inc.                                     | 5.000% | 3/1/26        | 4,081               | 4,086                 |
| ONEOK Inc.                                     | 5.550% | 11/1/26       | 1,787               | 1,809                 |
| ONEOK Inc.                                     | 4.000% | 7/13/27       | 3,296               | 3,236                 |
| ONEOK Inc.                                     | 4.250% | 9/24/27       | 8,685               | 8,559                 |
| ONEOK Inc.                                     | 4.550% | 7/15/28       | 5,400               | 5,320                 |
| ONEOK Inc.                                     | 5.650% | 11/1/28       | 4,185               | 4,271                 |
| ONEOK Inc.                                     | 4.350% | 3/15/29       | 4,105               | 3,996                 |
| ONEOK Inc.                                     | 3.400% | 9/1/29        | 500                 | 465                   |
| ONEOK Inc.                                     | 4.400% | 10/15/29      | 3,490               | 3,383                 |
| Ovintiv Inc.                                   | 5.375% | 1/1/26        | 5,052               | 5,067                 |
| Ovintiv Inc.                                   | 5.650% | 5/15/28       | 5,330               | 5,401                 |
| Patterson-UTI Energy Inc.                      | 3.950% | 2/1/28        | 3,140               | 3,004                 |
| Phillips 66                                    | 1.300% | 2/15/26       | 1,100               | 1,060                 |
| Phillips 66                                    | 3.900% | 3/15/28       | 5,924               | 5,744                 |
| Phillips 66 Co.                                | 3.550% | 10/1/26       | 4,331               | 4,252                 |
| Phillips 66 Co.                                | 4.950% | 12/1/27       | 4,931               | 4,971                 |
| Pioneer Natural Resources Co.                  | 1.125% | 1/15/26       | 7,613               | 7,347                 |
| Plains All American Pipeline LP                | 4.500% | 12/15/26      | 6,360               | 6,327                 |
| Sabine Pass Liquefaction LLC                   | 5.875% | 6/30/26       | 4,682               | 4,727                 |
| Sabine Pass Liquefaction LLC                   | 5.000% | 3/15/27       | 11,957              | 11,985                |

|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Sabine Pass Liquefaction LLC                           | 4.200% | 3/15/28       | 9,529               | 9,301                 |
| Schlumberger Investment SA                             | 4.500% | 5/15/28       | 3,570               | 3,541                 |
| <sup>1</sup> Shell Finance US Inc.                     | 2.375% | 11/7/29       | 9,927               | 8,900                 |
| Shell International Finance BV                         | 2.875% | 5/10/26       | 6,210               | 6,074                 |
| Shell International Finance BV                         | 2.500% | 9/12/26       | 10,762              | 10,416                |
| Shell International Finance BV                         | 3.875% | 11/13/28      | 6,462               | 6,275                 |
| <sup>3</sup> South Bow USA Infrastructure Holdings LLC | 4.911% | 9/1/27        | 1,920               | 1,913                 |
| <sup>3</sup> South Bow USA Infrastructure Holdings LLC | 5.026% | 10/1/29       | 6,470               | 6,353                 |
| Spectra Energy Partners LP                             | 3.375% | 10/15/26      | 6,166               | 6,019                 |
| Targa Resources Corp.                                  | 5.200% | 7/1/27        | 5,100               | 5,130                 |
| Targa Resources Corp.                                  | 6.150% | 3/1/29        | 5,795               | 6,011                 |
| Targa Resources Partners LP                            | 6.500% | 7/15/27       | 4,850               | 4,885                 |
| Targa Resources Partners LP                            | 5.000% | 1/15/28       | 4,932               | 4,878                 |
| TC PipeLines LP                                        | 3.900% | 5/25/27       | 5,625               | 5,499                 |
| Tennessee Gas Pipeline Co. LLC                         | 7.000% | 10/15/28      | 1,269               | 1,349                 |
| TotalEnergies Capital International SA                 | 3.455% | 2/19/29       | 7,555               | 7,196                 |
| TotalEnergies Capital SA                               | 3.883% | 10/11/28      | 2,762               | 2,684                 |
| TransCanada PipeLines Ltd.                             | 4.875% | 1/15/26       | 2,629               | 2,627                 |
| TransCanada PipeLines Ltd.                             | 4.250% | 5/15/28       | 10,035              | 9,794                 |
| Transcontinental Gas Pipe Line Co. LLC                 | 7.850% | 2/1/26        | 7,188               | 7,369                 |
| Transcontinental Gas Pipe Line Co. LLC                 | 4.000% | 3/15/28       | 1,638               | 1,591                 |
| Valero Energy Corp.                                    | 2.150% | 9/15/27       | 2,383               | 2,228                 |
| Valero Energy Corp.                                    | 4.350% | 6/1/28        | 5,207               | 5,102                 |
| Valero Energy Corp.                                    | 4.000% | 4/1/29        | 2,600               | 2,495                 |
| Valero Energy Partners LP                              | 4.500% | 3/15/28       | 4,571               | 4,505                 |
| Western Midstream Operating LP                         | 4.500% | 3/1/28        | 2,245               | 2,197                 |
| Western Midstream Operating LP                         | 4.750% | 8/15/28       | 1,526               | 1,498                 |
| Western Midstream Operating LP                         | 6.350% | 1/15/29       | 4,713               | 4,881                 |
| Williams Cos. Inc.                                     | 5.400% | 3/2/26        | 3,668               | 3,693                 |
| Williams Cos. Inc.                                     | 3.750% | 6/15/27       | 4,075               | 3,970                 |
| Williams Cos. Inc.                                     | 5.300% | 8/15/28       | 6,527               | 6,588                 |
| Williams Cos. Inc.                                     | 4.900% | 3/15/29       | 8,825               | 8,757                 |

**757,454****Financials (10.4%)**

|                              |        |          |        |        |
|------------------------------|--------|----------|--------|--------|
| <sup>1</sup> Aegon Ltd.      | 5.500% | 4/11/48  | 5,143  | 5,062  |
| AerCap Ireland Capital DAC   | 1.750% | 1/30/26  | 11,430 | 11,057 |
| AerCap Ireland Capital DAC   | 4.450% | 4/3/26   | 1,984  | 1,973  |
| AerCap Ireland Capital DAC   | 2.450% | 10/29/26 | 21,505 | 20,591 |
| AerCap Ireland Capital DAC   | 6.100% | 1/15/27  | 2,595  | 2,653  |
| AerCap Ireland Capital DAC   | 6.450% | 4/15/27  | 8,575  | 8,842  |
| AerCap Ireland Capital DAC   | 3.650% | 7/21/27  | 996    | 967    |
| AerCap Ireland Capital DAC   | 3.875% | 1/23/28  | 4,167  | 4,033  |
| AerCap Ireland Capital DAC   | 5.750% | 6/6/28   | 858    | 874    |
| AerCap Ireland Capital DAC   | 3.000% | 10/29/28 | 33,337 | 30,857 |
| AerCap Ireland Capital DAC   | 5.100% | 1/19/29  | 4,655  | 4,649  |
| AerCap Ireland Capital DAC   | 4.625% | 9/10/29  | 8,125  | 7,942  |
| Aflac Inc.                   | 1.125% | 3/15/26  | 3,103  | 2,977  |
| Aflac Inc.                   | 2.875% | 10/15/26 | 2,370  | 2,299  |
| <sup>1</sup> Air Lease Corp. | 2.875% | 1/15/26  | 8,390  | 8,207  |
| <sup>1</sup> Air Lease Corp. | 3.750% | 6/1/26   | 5,837  | 5,746  |
| <sup>1</sup> Air Lease Corp. | 5.300% | 6/25/26  | 2,525  | 2,541  |
| Air Lease Corp.              | 1.875% | 8/15/26  | 4,804  | 4,580  |
| Air Lease Corp.              | 3.625% | 4/1/27   | 4,190  | 4,086  |
| Air Lease Corp.              | 5.850% | 12/15/27 | 4,210  | 4,316  |
| Air Lease Corp.              | 2.100% | 9/1/28   | 5,800  | 5,230  |
| Air Lease Corp.              | 4.625% | 10/1/28  | 1,490  | 1,466  |
| Air Lease Corp.              | 5.100% | 3/1/29   | 3,000  | 3,004  |
| Air Lease Corp.              | 3.250% | 10/1/29  | 3,000  | 2,766  |
| Aircastle Ltd.               | 4.250% | 6/15/26  | 5,034  | 4,983  |
| Allstate Corp.               | 3.280% | 12/15/26 | 5,197  | 5,078  |
| Allstate Corp.               | 5.050% | 6/24/29  | 2,244  | 2,255  |
| Ally Financial Inc.          | 4.750% | 6/9/27   | 5,186  | 5,148  |
| Ally Financial Inc.          | 7.100% | 11/15/27 | 4,770  | 5,033  |
| Ally Financial Inc.          | 2.200% | 11/2/28  | 6,751  | 6,010  |
| Ally Financial Inc.          | 6.992% | 6/13/29  | 3,795  | 3,953  |
| American Express Co.         | 4.900% | 2/13/26  | 308    | 309    |
| American Express Co.         | 4.990% | 5/1/26   | 14,375 | 14,379 |
| American Express Co.         | 3.125% | 5/20/26  | 4,667  | 4,573  |
| American Express Co.         | 1.650% | 11/4/26  | 8,847  | 8,386  |

|                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| American Express Co.                                    | 2.550% | 3/4/27        | 9,665               | 9,250                 |
| American Express Co.                                    | 5.645% | 4/23/27       | 7,930               | 8,013                 |
| American Express Co.                                    | 5.389% | 7/28/27       | 6,951               | 7,026                 |
| American Express Co.                                    | 5.850% | 11/5/27       | 5,765               | 5,941                 |
| American Express Co.                                    | 5.098% | 2/16/28       | 10,735              | 10,792                |
| American Express Co.                                    | 5.043% | 7/26/28       | 4,490               | 4,506                 |
| American Express Co.                                    | 4.050% | 5/3/29        | 855                 | 834                   |
| American Express Co.                                    | 5.282% | 7/27/29       | 6,895               | 6,959                 |
| American Express Co.                                    | 5.532% | 4/25/30       | 10,628              | 10,818                |
| American International Group Inc.                       | 4.200% | 4/1/28        | 286                 | 279                   |
| American National Group Inc.                            | 5.000% | 6/15/27       | 4,059               | 4,037                 |
| American National Group Inc.                            | 5.750% | 10/1/29       | 3,450               | 3,458                 |
| Ameriprise Financial Inc.                               | 5.700% | 12/15/28      | 3,585               | 3,691                 |
| Aon Corp.                                               | 2.850% | 5/28/27       | 5,097               | 4,872                 |
| Aon Corp.                                               | 3.750% | 5/2/29        | 6,971               | 6,624                 |
| Aon North America Inc.                                  | 5.125% | 3/1/27        | 1,984               | 1,998                 |
| Aon North America Inc.                                  | 5.150% | 3/1/29        | 8,621               | 8,650                 |
| <sup>3</sup> Apollo Debt Solutions BDC                  | 6.900% | 4/13/29       | 5,660               | 5,845                 |
| Arch Capital Finance LLC                                | 4.011% | 12/15/26      | 3,805               | 3,760                 |
| Ares Capital Corp.                                      | 3.875% | 1/15/26       | 11,280              | 11,147                |
| Ares Capital Corp.                                      | 2.150% | 7/15/26       | 5,774               | 5,524                 |
| Ares Capital Corp.                                      | 7.000% | 1/15/27       | 5,055               | 5,239                 |
| Ares Capital Corp.                                      | 2.875% | 6/15/27       | 1,110               | 1,056                 |
| Ares Capital Corp.                                      | 2.875% | 6/15/28       | 4,066               | 3,746                 |
| Ares Capital Corp.                                      | 5.875% | 3/1/29        | 6,895               | 6,957                 |
| Ares Capital Corp.                                      | 5.950% | 7/15/29       | 5,060               | 5,119                 |
| Ares Management Corp.                                   | 6.375% | 11/10/28      | 3,090               | 3,230                 |
| <sup>3</sup> Ares Strategic Income Fund                 | 5.700% | 3/15/28       | 5,590               | 5,589                 |
| <sup>3</sup> Ares Strategic Income Fund                 | 6.350% | 8/15/29       | 4,398               | 4,476                 |
| Arthur J Gallagher & Co.                                | 4.600% | 12/15/27      | 1,100               | 1,096                 |
| Arthur J Gallagher & Co.                                | 4.850% | 12/15/29      | 790                 | 786                   |
| Associated Banc-Corp.                                   | 6.455% | 8/29/30       | 870                 | 886                   |
| Assurant Inc.                                           | 4.900% | 3/27/28       | 1,820               | 1,815                 |
| Assured Guaranty US Holdings Inc.                       | 6.125% | 9/15/28       | 1,830               | 1,899                 |
| <sup>3</sup> Athene Global Funding                      | 5.583% | 1/9/29        | 2,000               | 2,021                 |
| Athene Holding Ltd.                                     | 4.125% | 1/12/28       | 6,364               | 6,206                 |
| Australia & New Zealand Banking Group Ltd.              | 5.000% | 3/18/26       | 5,255               | 5,283                 |
| <sup>1</sup> Australia & New Zealand Banking Group Ltd. | 4.420% | 12/16/26      | 6,900               | 6,891                 |
| <sup>1</sup> Australia & New Zealand Banking Group Ltd. | 4.750% | 1/18/27       | 2,593               | 2,601                 |
| Australia & New Zealand Banking Group Ltd.              | 4.900% | 7/16/27       | 4,300               | 4,331                 |
| Australia & New Zealand Banking Group Ltd.              | 4.615% | 12/16/29      | 6,950               | 6,891                 |
| AXIS Specialty Finance plc                              | 4.000% | 12/6/27       | 2,295               | 2,237                 |
| Bain Capital Specialty Finance Inc.                     | 2.950% | 3/10/26       | 2,931               | 2,845                 |
| Bain Capital Specialty Finance Inc.                     | 2.550% | 10/13/26      | 2,423               | 2,308                 |
| Banco Bilbao Vizcaya Argentaria SA                      | 6.138% | 9/14/28       | 6,950               | 7,111                 |
| Banco Santander SA                                      | 5.179% | 11/19/25      | 10,067              | 10,046                |
| Banco Santander SA                                      | 1.849% | 3/25/26       | 5,705               | 5,491                 |
| Banco Santander SA                                      | 4.250% | 4/11/27       | 12,756              | 12,531                |
| Banco Santander SA                                      | 5.294% | 8/18/27       | 9,337               | 9,388                 |
| Banco Santander SA                                      | 1.722% | 9/14/27       | 9,958               | 9,413                 |
| Banco Santander SA                                      | 6.527% | 11/7/27       | 7,070               | 7,271                 |
| Banco Santander SA                                      | 3.800% | 2/23/28       | 3,535               | 3,391                 |
| Banco Santander SA                                      | 5.552% | 3/14/28       | 4,750               | 4,789                 |
| Banco Santander SA                                      | 4.175% | 3/24/28       | 10,497              | 10,273                |
| <sup>1</sup> Banco Santander SA                         | 5.365% | 7/15/28       | 6,115               | 6,157                 |
| Banco Santander SA                                      | 5.588% | 8/8/28        | 8,810               | 8,925                 |
| Banco Santander SA                                      | 6.607% | 11/7/28       | 8,350               | 8,774                 |
| Banco Santander SA                                      | 3.306% | 6/27/29       | 5,875               | 5,454                 |
| Banco Santander SA                                      | 5.538% | 3/14/30       | 6,485               | 6,518                 |
| <sup>1</sup> Bank of America Corp.                      | 4.450% | 3/3/26        | 5,281               | 5,260                 |
| <sup>1</sup> Bank of America Corp.                      | 3.500% | 4/19/26       | 6,694               | 6,597                 |
| Bank of America Corp.                                   | 6.220% | 9/15/26       | 2,524               | 2,580                 |
| <sup>1</sup> Bank of America Corp.                      | 4.250% | 10/22/26      | 14,835              | 14,703                |
| Bank of America Corp.                                   | 5.080% | 1/20/27       | 12,870              | 12,908                |
| <sup>1</sup> Bank of America Corp.                      | 1.658% | 3/11/27       | 18,723              | 18,035                |
| <sup>1</sup> Bank of America Corp.                      | 3.559% | 4/23/27       | 30,047              | 29,552                |
| Bank of America Corp.                                   | 1.734% | 7/22/27       | 62,113              | 59,210                |
| <sup>1</sup> Bank of America Corp.                      | 4.183% | 11/25/27      | 18,575              | 18,239                |
| <sup>1</sup> Bank of America Corp.                      | 3.824% | 1/20/28       | 18,098              | 17,721                |
| <sup>1</sup> Bank of America Corp.                      | 2.551% | 2/4/28        | 11,734              | 11,181                |

|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Bank of America Corp.                      | 4.376% | 4/27/28       | 24,370              | 24,094                |
| <sup>1</sup> Bank of America Corp.         | 4.948% | 7/22/28       | 36,624              | 36,691                |
| Bank of America Corp.                      | 6.204% | 11/10/28      | 20,436              | 21,157                |
| <sup>1</sup> Bank of America Corp.         | 3.419% | 12/20/28      | 14,005              | 13,426                |
| <sup>1</sup> Bank of America Corp.         | 3.970% | 3/5/29        | 16,139              | 15,645                |
| Bank of America Corp.                      | 5.202% | 4/25/29       | 32,280              | 32,436                |
| <sup>1</sup> Bank of America Corp.         | 2.087% | 6/14/29       | 9,565               | 8,669                 |
| <sup>1</sup> Bank of America Corp.         | 4.271% | 7/23/29       | 15,308              | 14,903                |
| Bank of America Corp.                      | 5.819% | 9/15/29       | 35,465              | 36,346                |
| <sup>1</sup> Bank of America Corp.         | 3.974% | 2/7/30        | 11,285              | 10,817                |
| <sup>1</sup> Bank of America Corp.         | 2.884% | 10/22/30      | 10,329              | 9,337                 |
| Bank of Montreal                           | 5.300% | 6/5/26        | 6,615               | 6,675                 |
| <sup>1</sup> Bank of Montreal              | 1.250% | 9/15/26       | 9,971               | 9,423                 |
| <sup>1</sup> Bank of Montreal              | 0.949% | 1/22/27       | 14,725              | 14,136                |
| <sup>1</sup> Bank of Montreal              | 2.650% | 3/8/27        | 9,880               | 9,485                 |
| <sup>1</sup> Bank of Montreal              | 4.567% | 9/10/27       | 5,090               | 5,073                 |
| <sup>1</sup> Bank of Montreal              | 4.700% | 9/14/27       | 4,630               | 4,626                 |
| Bank of Montreal                           | 5.203% | 2/1/28        | 13,187              | 13,287                |
| Bank of Montreal                           | 5.717% | 9/25/28       | 5,205               | 5,337                 |
| <sup>1</sup> Bank of Montreal              | 6.699% | Perpetual     | 117                 | 117                   |
| <sup>1</sup> Bank of New York Mellon Corp. | 2.800% | 5/4/26        | 4,995               | 4,888                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 5.148% | 5/22/26       | 4,825               | 4,830                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 2.450% | 8/17/26       | 1,405               | 1,361                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 2.050% | 1/26/27       | 2,952               | 2,811                 |
| Bank of New York Mellon Corp.              | 4.947% | 4/26/27       | 10,720              | 10,761                |
| <sup>1</sup> Bank of New York Mellon Corp. | 3.250% | 5/16/27       | 7,097               | 6,886                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 3.442% | 2/7/28        | 8,095               | 7,877                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 1.650% | 7/14/28       | 3,569               | 3,222                 |
| Bank of New York Mellon Corp.              | 4.890% | 7/21/28       | 5,725               | 5,745                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 5.802% | 10/25/28      | 9,135               | 9,373                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 3.000% | 10/30/28      | 3,245               | 3,032                 |
| Bank of New York Mellon Corp.              | 4.543% | 2/1/29        | 9,420               | 9,339                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 6.317% | 10/25/29      | 6,275               | 6,590                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 4.975% | 3/14/30       | 6,035               | 6,032                 |
| Bank of Nova Scotia                        | 4.750% | 2/2/26        | 3,863               | 3,865                 |
| Bank of Nova Scotia                        | 1.050% | 3/2/26        | 7,104               | 6,817                 |
| Bank of Nova Scotia                        | 1.350% | 6/24/26       | 5,085               | 4,849                 |
| Bank of Nova Scotia                        | 2.700% | 8/3/26        | 12,661              | 12,285                |
| Bank of Nova Scotia                        | 1.300% | 9/15/26       | 6,644               | 6,283                 |
| Bank of Nova Scotia                        | 2.951% | 3/11/27       | 10,875              | 10,472                |
| <sup>1</sup> Bank of Nova Scotia           | 5.400% | 6/4/27        | 2,375               | 2,412                 |
| Bank of Nova Scotia                        | 5.250% | 6/12/28       | 7,734               | 7,814                 |
| <sup>1</sup> Bank of Nova Scotia           | 5.450% | 8/1/29        | 13,475              | 13,713                |
| Barclays plc                               | 4.375% | 1/12/26       | 19,199              | 19,106                |
| <sup>1</sup> Barclays plc                  | 2.852% | 5/7/26        | 8,061               | 7,999                 |
| Barclays plc                               | 5.200% | 5/12/26       | 20,648              | 20,653                |
| Barclays plc                               | 7.325% | 11/2/26       | 5,340               | 5,436                 |
| Barclays plc                               | 5.829% | 5/9/27        | 15,180              | 15,339                |
| Barclays plc                               | 2.279% | 11/24/27      | 10,518              | 9,999                 |
| Barclays plc                               | 4.337% | 1/10/28       | 1,795               | 1,755                 |
| Barclays plc                               | 5.674% | 3/12/28       | 7,450               | 7,537                 |
| Barclays plc                               | 4.836% | 5/9/28        | 8,011               | 7,866                 |
| Barclays plc                               | 5.501% | 8/9/28        | 12,941              | 13,076                |
| Barclays plc                               | 4.837% | 9/10/28       | 2,416               | 2,400                 |
| Barclays plc                               | 7.385% | 11/2/28       | 21,674              | 22,959                |
| <sup>1</sup> Barclays plc                  | 4.972% | 5/16/29       | 1,741               | 1,725                 |
| Barclays plc                               | 6.490% | 9/13/29       | 8,114               | 8,439                 |
| Barclays plc                               | 5.690% | 3/12/30       | 13,310              | 13,441                |
| <sup>1</sup> Barclays plc                  | 5.088% | 6/20/30       | 8,677               | 8,449                 |
| Barclays plc                               | 4.942% | 9/10/30       | 14,568              | 14,273                |
| Barings BDC Inc.                           | 7.000% | 2/15/29       | 2,705               | 2,771                 |
| Berkshire Hathaway Finance Corp.           | 2.300% | 3/15/27       | 1,855               | 1,775                 |
| Berkshire Hathaway Inc.                    | 3.125% | 3/15/26       | 17,487              | 17,219                |
| BGC Group Inc.                             | 8.000% | 5/25/28       | 3,290               | 3,498                 |
| BlackRock Funding Inc.                     | 4.600% | 7/26/27       | 3,660               | 3,667                 |
| Blackrock Inc.                             | 3.200% | 3/15/27       | 1,238               | 1,206                 |
| Blackrock Inc.                             | 3.250% | 4/30/29       | 5,050               | 4,770                 |
| BlackRock TCP Capital Corp.                | 6.950% | 5/30/29       | 1,985               | 2,067                 |
| Blackstone Private Credit Fund             | 2.625% | 12/15/26      | 6,248               | 5,952                 |
| Blackstone Private Credit Fund             | 3.250% | 3/15/27       | 9,574               | 9,162                 |



|   |                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------|--------|---------------|---------------------|-----------------------|
| 3 | Blackstone Private Credit Fund       | 4.950% | 9/26/27       | 2,500               | 2,471                 |
|   | Blackstone Private Credit Fund       | 7.300% | 11/27/28      | 2,570               | 2,703                 |
|   | Blackstone Private Credit Fund       | 5.950% | 7/16/29       | 3,000               | 3,020                 |
| 3 | Blackstone Private Credit Fund       | 5.600% | 11/22/29      | 2,800               | 2,765                 |
|   | Blackstone Secured Lending Fund      | 3.625% | 1/15/26       | 4,693               | 4,619                 |
|   | Blackstone Secured Lending Fund      | 2.750% | 9/16/26       | 4,934               | 4,735                 |
|   | Blackstone Secured Lending Fund      | 2.125% | 2/15/27       | 1,039               | 972                   |
|   | Blackstone Secured Lending Fund      | 5.875% | 11/15/27      | 4,395               | 4,465                 |
|   | Blackstone Secured Lending Fund      | 5.350% | 4/13/28       | 2,200               | 2,194                 |
|   | Blackstone Secured Lending Fund      | 2.850% | 9/30/28       | 3,745               | 3,400                 |
|   | Blue Owl Capital Corp.               | 4.250% | 1/15/26       | 4,819               | 4,766                 |
|   | Blue Owl Capital Corp.               | 3.400% | 7/15/26       | 4,925               | 4,772                 |
|   | Blue Owl Capital Corp.               | 2.625% | 1/15/27       | 4,904               | 4,630                 |
|   | Blue Owl Capital Corp.               | 2.875% | 6/11/28       | 9,892               | 8,992                 |
|   | Blue Owl Capital Corp.               | 5.950% | 3/15/29       | 5,475               | 5,496                 |
| 1 | Blue Owl Credit Income Corp.         | 4.700% | 2/8/27        | 192                 | 189                   |
| 1 | Blue Owl Credit Income Corp.         | 7.750% | 9/16/27       | 4,960               | 5,207                 |
|   | Blue Owl Credit Income Corp.         | 7.950% | 6/13/28       | 7,115               | 7,554                 |
| 3 | Blue Owl Credit Income Corp.         | 6.600% | 9/15/29       | 2,545               | 2,595                 |
|   | Blue Owl Technology Finance Corp.    | 2.500% | 1/15/27       | 2,345               | 2,200                 |
| 3 | Blue Owl Technology Finance Corp. II | 6.750% | 4/4/29        | 6,350               | 6,386                 |
| 1 | BPCE SA                              | 3.375% | 12/2/26       | 3,815               | 3,723                 |
|   | Brookfield Finance Inc.              | 4.250% | 6/2/26        | 2,832               | 2,812                 |
|   | Brookfield Finance Inc.              | 3.900% | 1/25/28       | 5,250               | 5,107                 |
|   | Brookfield Finance Inc.              | 4.850% | 3/29/29       | 6,670               | 6,620                 |
|   | Brown & Brown Inc.                   | 4.500% | 3/15/29       | 2,000               | 1,958                 |
|   | Canadian Imperial Bank of Commerce   | 1.250% | 6/22/26       | 6,830               | 6,501                 |
|   | Canadian Imperial Bank of Commerce   | 5.615% | 7/17/26       | 2,000               | 2,026                 |
|   | Canadian Imperial Bank of Commerce   | 3.450% | 4/7/27        | 2,866               | 2,787                 |
|   | Canadian Imperial Bank of Commerce   | 5.237% | 6/28/27       | 3,965               | 4,009                 |
|   | Canadian Imperial Bank of Commerce   | 4.508% | 9/11/27       | 2,800               | 2,786                 |
|   | Canadian Imperial Bank of Commerce   | 5.001% | 4/28/28       | 8,630               | 8,651                 |
|   | Canadian Imperial Bank of Commerce   | 5.986% | 10/3/28       | 4,650               | 4,800                 |
|   | Canadian Imperial Bank of Commerce   | 5.260% | 4/8/29        | 6,580               | 6,634                 |
|   | Canadian Imperial Bank of Commerce   | 4.631% | 9/11/30       | 4,259               | 4,168                 |
|   | Capital One Financial Corp.          | 2.636% | 3/3/26        | 8,042               | 8,006                 |
|   | Capital One Financial Corp.          | 3.750% | 7/28/26       | 6,664               | 6,543                 |
|   | Capital One Financial Corp.          | 3.750% | 3/9/27        | 10,190              | 9,953                 |
|   | Capital One Financial Corp.          | 7.149% | 10/29/27      | 5,210               | 5,406                 |
|   | Capital One Financial Corp.          | 4.927% | 5/10/28       | 7,705               | 7,677                 |
|   | Capital One Financial Corp.          | 5.468% | 2/1/29        | 20,005              | 20,146                |
|   | Capital One Financial Corp.          | 6.312% | 6/8/29        | 10,877              | 11,233                |
|   | Capital One Financial Corp.          | 5.700% | 2/1/30        | 10,616              | 10,761                |
|   | Capital One Financial Corp.          | 3.273% | 3/1/30        | 4,440               | 4,100                 |
|   | Capital One Financial Corp.          | 5.463% | 7/26/30       | 5,681               | 5,699                 |
|   | Cboe Global Markets Inc.             | 3.650% | 1/12/27       | 5,335               | 5,237                 |
|   | Charles Schwab Corp.                 | 0.900% | 3/11/26       | 3,688               | 3,529                 |
|   | Charles Schwab Corp.                 | 1.150% | 5/13/26       | 14,266              | 13,623                |
|   | Charles Schwab Corp.                 | 3.200% | 3/2/27        | 5,763               | 5,583                 |
|   | Charles Schwab Corp.                 | 2.450% | 3/3/27        | 13,374              | 12,765                |
|   | Charles Schwab Corp.                 | 3.300% | 4/1/27        | 5,065               | 4,918                 |
|   | Charles Schwab Corp.                 | 3.200% | 1/25/28       | 1,425               | 1,364                 |
|   | Charles Schwab Corp.                 | 2.000% | 3/20/28       | 7,093               | 6,499                 |
|   | Charles Schwab Corp.                 | 4.000% | 2/1/29        | 250                 | 242                   |
|   | Charles Schwab Corp.                 | 5.643% | 5/19/29       | 9,080               | 9,262                 |
|   | Charles Schwab Corp.                 | 3.250% | 5/22/29       | 3,120               | 2,922                 |
|   | Charles Schwab Corp.                 | 2.750% | 10/1/29       | 3,000               | 2,727                 |
|   | Charles Schwab Corp.                 | 6.196% | 11/17/29      | 10,525              | 10,961                |
|   | Chubb INA Holdings LLC               | 3.350% | 5/3/26        | 6,459               | 6,361                 |
|   | Chubb INA Holdings LLC               | 4.650% | 8/15/29       | 4,000               | 3,983                 |
| 1 | Cincinnati Financial Corp.           | 6.920% | 5/15/28       | 1,915               | 2,034                 |
| 1 | Citibank NA                          | 5.438% | 4/30/26       | 11,530              | 11,639                |
|   | Citibank NA                          | 4.929% | 8/6/26        | 1,810               | 1,817                 |
| 1 | Citibank NA                          | 5.488% | 12/4/26       | 13,388              | 13,587                |
|   | Citibank NA                          | 4.876% | 11/19/27      | 32,700              | 32,708                |
|   | Citibank NA                          | 5.803% | 9/29/28       | 16,886              | 17,406                |
|   | Citibank NA                          | 4.838% | 8/6/29        | 6,640               | 6,596                 |
|   | Citigroup Inc.                       | 3.700% | 1/12/26       | 6,407               | 6,347                 |
|   | Citigroup Inc.                       | 4.600% | 3/9/26        | 5,936               | 5,919                 |
|   | Citigroup Inc.                       | 3.400% | 5/1/26        | 4,627               | 4,547                 |



|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Citigroup Inc.                        | 3.200% | 10/21/26      | 5,379               | 5,232                 |
| Citigroup Inc.                        | 4.300% | 11/20/26      | 6,492               | 6,432                 |
| Citigroup Inc.                        | 1.122% | 1/28/27       | 14,202              | 13,635                |
| Citigroup Inc.                        | 1.462% | 6/9/27        | 3,539               | 3,369                 |
| Citigroup Inc.                        | 4.450% | 9/29/27       | 14,136              | 13,938                |
| <sup>1</sup> Citigroup Inc.           | 3.887% | 1/10/28       | 11,467              | 11,233                |
| <sup>1</sup> Citigroup Inc.           | 3.070% | 2/24/28       | 61,487              | 59,114                |
| Citigroup Inc.                        | 4.658% | 5/24/28       | 25,124              | 24,947                |
| <sup>1</sup> Citigroup Inc.           | 3.668% | 7/24/28       | 10,300              | 9,971                 |
| Citigroup Inc.                        | 4.125% | 7/25/28       | 13,144              | 12,770                |
| <sup>1</sup> Citigroup Inc.           | 3.520% | 10/27/28      | 15,135              | 14,555                |
| <sup>1</sup> Citigroup Inc.           | 4.075% | 4/23/29       | 15,362              | 14,902                |
| Citigroup Inc.                        | 5.174% | 2/13/30       | 11,400              | 11,380                |
| Citigroup Inc.                        | 4.542% | 9/19/30       | 8,025               | 7,794                 |
| <sup>1</sup> Citigroup Inc.           | 2.976% | 11/5/30       | 10,070              | 9,088                 |
| Citigroup Inc.                        | 5.592% | 11/19/34      | 7,010               | 6,953                 |
| <sup>1</sup> Citizens Bank NA         | 3.750% | 2/18/26       | 3,216               | 3,175                 |
| Citizens Bank NA                      | 4.575% | 8/9/28        | 5,657               | 5,600                 |
| Citizens Financial Group Inc.         | 2.850% | 7/27/26       | 3,383               | 3,270                 |
| Citizens Financial Group Inc.         | 5.841% | 1/23/30       | 4,250               | 4,312                 |
| Citizens Financial Group Inc.         | 4.300% | 2/11/31       | 534                 | 512                   |
| CME Group Inc.                        | 3.750% | 6/15/28       | 6,765               | 6,582                 |
| CNA Financial Corp.                   | 4.500% | 3/1/26        | 2,254               | 2,247                 |
| CNA Financial Corp.                   | 3.450% | 8/15/27       | 3,933               | 3,802                 |
| CNA Financial Corp.                   | 3.900% | 5/1/29        | 2,800               | 2,679                 |
| CNO Financial Group Inc.              | 5.250% | 5/30/29       | 2,865               | 2,844                 |
| Comerica Inc.                         | 4.000% | 2/1/29        | 2,818               | 2,672                 |
| Comerica Inc.                         | 5.982% | 1/30/30       | 4,500               | 4,548                 |
| Commonwealth Bank of Australia        | 5.316% | 3/13/26       | 7,765               | 7,834                 |
| Commonwealth Bank of Australia        | 4.577% | 11/27/26      | 5,750               | 5,754                 |
| Cooperatieve Rabobank UA              | 4.850% | 1/9/26        | 5,510               | 5,525                 |
| <sup>1</sup> Cooperatieve Rabobank UA | 3.750% | 7/21/26       | 8,491               | 8,321                 |
| Cooperatieve Rabobank UA              | 5.500% | 10/5/26       | 5,288               | 5,373                 |
| Cooperatieve Rabobank UA              | 4.800% | 1/9/29        | 4,500               | 4,488                 |
| Cooperatieve Rabobank UA              | 4.494% | 10/17/29      | 6,400               | 6,274                 |
| Corebridge Financial Inc.             | 3.650% | 4/5/27        | 28,007              | 27,213                |
| Corebridge Financial Inc.             | 3.850% | 4/5/29        | 8,746               | 8,353                 |
| Corebridge Financial Inc.             | 6.875% | 12/15/52      | 5,565               | 5,711                 |
| Deutsche Bank AG                      | 4.100% | 1/13/26       | 855                 | 849                   |
| <sup>1</sup> Deutsche Bank AG         | 4.100% | 1/13/26       | 4,535               | 4,495                 |
| Deutsche Bank AG                      | 1.686% | 3/19/26       | 8,923               | 8,603                 |
| Deutsche Bank AG                      | 7.146% | 7/13/27       | 8,175               | 8,424                 |
| Deutsche Bank AG                      | 5.371% | 9/9/27        | 2,317               | 2,351                 |
| Deutsche Bank AG                      | 2.311% | 11/16/27      | 10,785              | 10,249                |
| Deutsche Bank AG                      | 2.552% | 1/7/28        | 11,032              | 10,483                |
| Deutsche Bank AG                      | 5.706% | 2/8/28        | 4,852               | 4,902                 |
| Deutsche Bank AG                      | 6.720% | 1/18/29       | 12,565              | 13,036                |
| Deutsche Bank AG                      | 5.414% | 5/10/29       | 5,840               | 5,927                 |
| Deutsche Bank AG                      | 6.819% | 11/20/29      | 11,670              | 12,207                |
| Deutsche Bank AG                      | 4.999% | 9/11/30       | 5,320               | 5,198                 |
| Deutsche Bank AG                      | 4.875% | 12/1/32       | 4,422               | 4,285                 |
| <sup>1</sup> Discover Bank            | 4.250% | 3/13/26       | 3,016               | 2,990                 |
| <sup>1</sup> Discover Bank            | 3.450% | 7/27/26       | 1,820               | 1,779                 |
| <sup>1</sup> Discover Bank            | 4.650% | 9/13/28       | 7,263               | 7,109                 |
| Discover Financial Services           | 4.500% | 1/30/26       | 3,619               | 3,603                 |
| Discover Financial Services           | 4.100% | 2/9/27        | 14,165              | 13,907                |
| Eaton Vance Corp.                     | 3.500% | 4/6/27        | 3,242               | 3,158                 |
| Enact Holdings Inc.                   | 6.250% | 5/28/29       | 4,425               | 4,502                 |
| Enstar Finance LLC                    | 5.500% | 1/15/42       | 3,917               | 3,734                 |
| Enstar Group Ltd.                     | 4.950% | 6/1/29        | 2,592               | 2,547                 |
| Equitable Holdings Inc.               | 4.350% | 4/20/28       | 8,619               | 8,444                 |
| Essent Group Ltd.                     | 6.250% | 7/1/29        | 2,780               | 2,839                 |
| F&G Annuities & Life Inc.             | 7.400% | 1/13/28       | 2,875               | 2,992                 |
| F&G Annuities & Life Inc.             | 6.500% | 6/4/29        | 1,655               | 1,687                 |
| Fairfax Financial Holdings Ltd.       | 4.850% | 4/17/28       | 4,193               | 4,163                 |
| Fidelity National Financial Inc.      | 4.500% | 8/15/28       | 2,410               | 2,364                 |
| Fifth Third Bancorp                   | 2.550% | 5/5/27        | 3,448               | 3,274                 |
| Fifth Third Bancorp                   | 1.707% | 11/1/27       | 5,080               | 4,794                 |
| Fifth Third Bancorp                   | 4.055% | 4/25/28       | 4,225               | 4,134                 |
| Fifth Third Bancorp                   | 6.361% | 10/27/28      | 755                 | 780                   |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Fifth Third Bancorp                            | 6.339% | 7/27/29       | 14,742              | 15,286                |
| Fifth Third Bancorp                            | 4.772% | 7/28/30       | 5,821               | 5,703                 |
| <sup>1</sup> Fifth Third Bank Inc.             | 3.850% | 3/15/26       | 14,203              | 14,041                |
| <sup>1</sup> Fifth Third Bank Inc.             | 2.250% | 2/1/27        | 3,351               | 3,182                 |
| First-Citizens Bank & Trust Co.                | 6.125% | 3/9/28        | 3,071               | 3,154                 |
| FNB Corp.                                      | 5.722% | 12/11/30      | 1,900               | 1,876                 |
| <sup>3</sup> Franklin BSP Capital Corp.        | 7.200% | 6/15/29       | 1,035               | 1,056                 |
| FS KKR Capital Corp.                           | 3.400% | 1/15/26       | 5,564               | 5,456                 |
| FS KKR Capital Corp.                           | 2.625% | 1/15/27       | 2,894               | 2,738                 |
| FS KKR Capital Corp.                           | 7.875% | 1/15/29       | 4,078               | 4,335                 |
| FS KKR Capital Corp.                           | 6.875% | 8/15/29       | 3,080               | 3,179                 |
| FS KKR Capital Corp.                           | 6.125% | 1/15/30       | 1,500               | 1,499                 |
| GATX Corp.                                     | 3.250% | 9/15/26       | 2,135               | 2,080                 |
| GATX Corp.                                     | 5.400% | 3/15/27       | 250                 | 253                   |
| GATX Corp.                                     | 3.850% | 3/30/27       | 3,497               | 3,413                 |
| GATX Corp.                                     | 4.550% | 11/7/28       | 3,705               | 3,642                 |
| GATX Corp.                                     | 4.700% | 4/1/29        | 505                 | 497                   |
| Globe Life Inc.                                | 4.550% | 9/15/28       | 3,101               | 3,060                 |
| <sup>1</sup> Goldman Sachs Bank USA            | 5.283% | 3/18/27       | 12,405              | 12,477                |
| Goldman Sachs Bank USA                         | 5.414% | 5/21/27       | 11,970              | 12,060                |
| Goldman Sachs BDC Inc.                         | 2.875% | 1/15/26       | 3,434               | 3,358                 |
| Goldman Sachs Group Inc.                       | 3.750% | 2/25/26       | 16,409              | 16,237                |
| Goldman Sachs Group Inc.                       | 3.500% | 11/16/26      | 4,345               | 4,247                 |
| Goldman Sachs Group Inc.                       | 5.950% | 1/15/27       | 4,639               | 4,754                 |
| Goldman Sachs Group Inc.                       | 3.850% | 1/26/27       | 11,821              | 11,603                |
| Goldman Sachs Group Inc.                       | 1.431% | 3/9/27        | 15,086              | 14,476                |
| Goldman Sachs Group Inc.                       | 1.542% | 9/10/27       | 14,164              | 13,393                |
| Goldman Sachs Group Inc.                       | 1.948% | 10/21/27      | 49,613              | 47,063                |
| Goldman Sachs Group Inc.                       | 2.640% | 2/24/28       | 14,650              | 13,965                |
| Goldman Sachs Group Inc.                       | 3.615% | 3/15/28       | 15,296              | 14,866                |
| Goldman Sachs Group Inc.                       | 4.482% | 8/23/28       | 22,361              | 22,097                |
| <sup>1</sup> Goldman Sachs Group Inc.          | 3.814% | 4/23/29       | 11,075              | 10,648                |
| <sup>1</sup> Goldman Sachs Group Inc.          | 4.223% | 5/1/29        | 24,539              | 23,885                |
| Goldman Sachs Group Inc.                       | 6.484% | 10/24/29      | 8,140               | 8,525                 |
| Goldman Sachs Group Inc.                       | 5.727% | 4/25/30       | 15,293              | 15,611                |
| Goldman Sachs Group Inc.                       | 4.692% | 10/23/30      | 5,615               | 5,499                 |
| Golub Capital BDC Inc.                         | 2.500% | 8/24/26       | 4,435               | 4,225                 |
| Golub Capital BDC Inc.                         | 2.050% | 2/15/27       | 709                 | 658                   |
| Golub Capital BDC Inc.                         | 7.050% | 12/5/28       | 3,105               | 3,218                 |
| Golub Capital BDC Inc.                         | 6.000% | 7/15/29       | 4,295               | 4,292                 |
| <sup>3</sup> Golub Capital Private Credit Fund | 5.800% | 9/12/29       | 1,475               | 1,444                 |
| Hanover Insurance Group Inc.                   | 4.500% | 4/15/26       | 2,820               | 2,803                 |
| Hercules Capital Inc.                          | 2.625% | 9/16/26       | 452                 | 430                   |
| Hercules Capital Inc.                          | 3.375% | 1/20/27       | 594                 | 569                   |
| Horace Mann Educators Corp.                    | 7.250% | 9/15/28       | 1,145               | 1,219                 |
| <sup>3</sup> HPS Corporate Lending Fund        | 6.750% | 1/30/29       | 2,950               | 3,027                 |
| <sup>3</sup> HPS Corporate Lending Fund        | 6.250% | 9/30/29       | 3,000               | 3,045                 |
| HSBC Holdings plc                              | 4.300% | 3/8/26        | 21,972              | 21,858                |
| HSBC Holdings plc                              | 3.900% | 5/25/26       | 20,927              | 20,688                |
| <sup>1</sup> HSBC Holdings plc                 | 2.099% | 6/4/26        | 18,457              | 18,231                |
| HSBC Holdings plc                              | 7.336% | 11/3/26       | 399                 | 407                   |
| HSBC Holdings plc                              | 1.589% | 5/24/27       | 10,804              | 10,310                |
| HSBC Holdings plc                              | 2.251% | 11/22/27      | 13,259              | 12,615                |
| <sup>1</sup> HSBC Holdings plc                 | 4.041% | 3/13/28       | 29,141              | 28,511                |
| HSBC Holdings plc                              | 5.597% | 5/17/28       | 9,744               | 9,845                 |
| HSBC Holdings plc                              | 4.755% | 6/9/28        | 6,240               | 6,194                 |
| HSBC Holdings plc                              | 5.210% | 8/11/28       | 20,690              | 20,756                |
| HSBC Holdings plc                              | 7.390% | 11/3/28       | 11,762              | 12,462                |
| HSBC Holdings plc                              | 5.130% | 11/19/28      | 1,955               | 1,954                 |
| HSBC Holdings plc                              | 6.161% | 3/9/29        | 14,498              | 14,888                |
| <sup>1</sup> HSBC Holdings plc                 | 4.583% | 6/19/29       | 20,967              | 20,545                |
| HSBC Holdings plc                              | 2.206% | 8/17/29       | 24,479              | 21,988                |
| <sup>1</sup> HSBC Holdings plc                 | 3.973% | 5/22/30       | 25,465              | 24,045                |
| HSBC Holdings plc                              | 5.286% | 11/19/30      | 2,700               | 2,680                 |
| HSBC USA Inc.                                  | 5.294% | 3/4/27        | 3,040               | 3,075                 |
| Huntington Bancshares Inc.                     | 4.443% | 8/4/28        | 5,675               | 5,612                 |
| Huntington Bancshares Inc.                     | 6.208% | 8/21/29       | 9,301               | 9,596                 |
| Huntington National Bank                       | 4.552% | 5/17/28       | 4,920               | 4,878                 |
| Industrial & Commercial Bank of China Ltd.     | 3.538% | 11/8/27       | 2,249               | 2,188                 |
| ING Groep NV                                   | 3.950% | 3/29/27       | 8,947               | 8,779                 |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| ING Groep NV                          | 1.726% | 4/1/27        | 4,480               | 4,305                 |
| ING Groep NV                          | 4.017% | 3/28/28       | 12,740              | 12,473                |
| ING Groep NV                          | 4.550% | 10/2/28       | 7,430               | 7,293                 |
| ING Groep NV                          | 5.335% | 3/19/30       | 9,340               | 9,368                 |
| Intercontinental Exchange Inc.        | 3.100% | 9/15/27       | 3,939               | 3,784                 |
| Intercontinental Exchange Inc.        | 4.000% | 9/15/27       | 11,712              | 11,538                |
| Intercontinental Exchange Inc.        | 3.625% | 9/1/28        | 11,185              | 10,727                |
| Intercontinental Exchange Inc.        | 4.350% | 6/15/29       | 1,968               | 1,926                 |
| Invesco Finance plc                   | 3.750% | 1/15/26       | 1,348               | 1,333                 |
| Jefferies Financial Group Inc.        | 4.850% | 1/15/27       | 5,782               | 5,790                 |
| Jefferies Financial Group Inc.        | 6.450% | 6/8/27        | 1,905               | 1,970                 |
| Jefferies Financial Group Inc.        | 5.875% | 7/21/28       | 2,934               | 2,999                 |
| JPMorgan Chase & Co.                  | 3.300% | 4/1/26        | 5,560               | 5,476                 |
| JPMorgan Chase & Co.                  | 3.200% | 6/15/26       | 3,401               | 3,336                 |
| JPMorgan Chase & Co.                  | 2.950% | 10/1/26       | 13,855              | 13,498                |
| JPMorgan Chase & Co.                  | 7.625% | 10/15/26      | 4,635               | 4,866                 |
| JPMorgan Chase & Co.                  | 4.125% | 12/15/26      | 27,939              | 27,649                |
| <sup>1</sup> JPMorgan Chase & Co.     | 3.960% | 1/29/27       | 18,720              | 18,556                |
| JPMorgan Chase & Co.                  | 1.040% | 2/4/27        | 20,417              | 19,603                |
| JPMorgan Chase & Co.                  | 1.578% | 4/22/27       | 70,235              | 67,437                |
| JPMorgan Chase & Co.                  | 8.000% | 4/29/27       | 3,295               | 3,531                 |
| JPMorgan Chase & Co.                  | 1.470% | 9/22/27       | 14,963              | 14,149                |
| JPMorgan Chase & Co.                  | 5.040% | 1/23/28       | 5,927               | 5,946                 |
| <sup>1</sup> JPMorgan Chase & Co.     | 3.782% | 2/1/28        | 27,514              | 26,917                |
| JPMorgan Chase & Co.                  | 2.947% | 2/24/28       | 11,832              | 11,372                |
| JPMorgan Chase & Co.                  | 5.571% | 4/22/28       | 30,095              | 30,612                |
| JPMorgan Chase & Co.                  | 4.323% | 4/26/28       | 7,934               | 7,837                 |
| JPMorgan Chase & Co.                  | 4.979% | 7/22/28       | 5,783               | 5,798                 |
| JPMorgan Chase & Co.                  | 4.851% | 7/25/28       | 29,883              | 29,867                |
| JPMorgan Chase & Co.                  | 4.505% | 10/22/28      | 5,000               | 4,955                 |
| <sup>1</sup> JPMorgan Chase & Co.     | 3.509% | 1/23/29       | 11,709              | 11,236                |
| <sup>1</sup> JPMorgan Chase & Co.     | 4.005% | 4/23/29       | 15,465              | 14,989                |
| JPMorgan Chase & Co.                  | 2.069% | 6/1/29        | 9,705               | 8,812                 |
| <sup>1</sup> JPMorgan Chase & Co.     | 4.203% | 7/23/29       | 5,155               | 5,018                 |
| JPMorgan Chase & Co.                  | 5.299% | 7/24/29       | 6,322               | 6,379                 |
| JPMorgan Chase & Co.                  | 6.087% | 10/23/29      | 24,400              | 25,307                |
| JPMorgan Chase & Co.                  | 5.012% | 1/23/30       | 29,555              | 29,511                |
| JPMorgan Chase & Co.                  | 5.581% | 4/22/30       | 13,015              | 13,258                |
| <sup>1</sup> JPMorgan Chase & Co.     | 3.702% | 5/6/30        | 14,771              | 13,983                |
| JPMorgan Chase & Co.                  | 4.995% | 7/22/30       | 10,650              | 10,607                |
| <sup>1</sup> JPMorgan Chase & Co.     | 2.739% | 10/15/30      | 20,034              | 18,028                |
| JPMorgan Chase & Co.                  | 4.603% | 10/22/30      | 34,435              | 33,780                |
| KeyBank NA                            | 4.700% | 1/26/26       | 5,935               | 5,920                 |
| <sup>1</sup> KeyBank NA               | 5.850% | 11/15/27      | 10,400              | 10,651                |
| <sup>1</sup> KeyBank NA               | 6.950% | 2/1/28        | 2,235               | 2,326                 |
| <sup>1</sup> KeyBank NA               | 3.900% | 4/13/29       | 2,055               | 1,927                 |
| <sup>1</sup> KeyCorp                  | 2.250% | 4/6/27        | 8,684               | 8,192                 |
| <sup>1</sup> KeyCorp                  | 4.100% | 4/30/28       | 4,820               | 4,661                 |
| <sup>1</sup> KeyCorp                  | 2.550% | 10/1/29       | 4,250               | 3,773                 |
| Lazard Group LLC                      | 3.625% | 3/1/27        | 2,585               | 2,515                 |
| Lazard Group LLC                      | 4.500% | 9/19/28       | 2,274               | 2,225                 |
| Lazard Group LLC                      | 4.375% | 3/11/29       | 2,640               | 2,569                 |
| Legg Mason Inc.                       | 4.750% | 3/15/26       | 4,075               | 4,076                 |
| Lincoln National Corp.                | 3.625% | 12/12/26      | 4,899               | 4,800                 |
| Lincoln National Corp.                | 3.800% | 3/1/28        | 2,655               | 2,559                 |
| Lloyds Banking Group plc              | 4.650% | 3/24/26       | 6,604               | 6,564                 |
| Lloyds Banking Group plc              | 3.750% | 1/11/27       | 3,743               | 3,659                 |
| Lloyds Banking Group plc              | 1.627% | 5/11/27       | 3,550               | 3,395                 |
| Lloyds Banking Group plc              | 5.462% | 1/5/28        | 5,691               | 5,737                 |
| Lloyds Banking Group plc              | 3.750% | 3/18/28       | 9,574               | 9,315                 |
| Lloyds Banking Group plc              | 4.375% | 3/22/28       | 19,371              | 18,920                |
| Lloyds Banking Group plc              | 4.550% | 8/16/28       | 3,256               | 3,195                 |
| <sup>1</sup> Lloyds Banking Group plc | 3.574% | 11/7/28       | 5,052               | 4,852                 |
| Lloyds Banking Group plc              | 5.087% | 11/26/28      | 3,250               | 3,254                 |
| Lloyds Banking Group plc              | 5.871% | 3/6/29        | 8,605               | 8,766                 |
| Lloyds Banking Group plc              | 5.721% | 6/5/30        | 8,175               | 8,314                 |
| LPL Holdings Inc.                     | 5.700% | 5/20/27       | 2,950               | 2,986                 |
| LPL Holdings Inc.                     | 6.750% | 11/17/28      | 3,505               | 3,682                 |
| M&T Bank Corp.                        | 4.553% | 8/16/28       | 4,936               | 4,877                 |
| <sup>1</sup> M&T Bank Corp.           | 4.833% | 1/16/29       | 700                 | 697                   |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| M&T Bank Corp.                                 | 7.413% | 10/30/29      | 4,845               | 5,189                 |
| Main Street Capital Corp.                      | 3.000% | 7/14/26       | 1,756               | 1,693                 |
| Main Street Capital Corp.                      | 6.500% | 6/4/27        | 2,700               | 2,749                 |
| Main Street Capital Corp.                      | 6.950% | 3/1/29        | 1,825               | 1,899                 |
| Manufacturers & Traders Trust Co.              | 4.650% | 1/27/26       | 6,349               | 6,333                 |
| <sup>1</sup> Manufacturers & Traders Trust Co. | 3.400% | 8/17/27       | 3,203               | 3,080                 |
| Manufacturers & Traders Trust Co.              | 4.700% | 1/27/28       | 8,486               | 8,395                 |
| Manulife Financial Corp.                       | 4.150% | 3/4/26        | 4,489               | 4,463                 |
| Manulife Financial Corp.                       | 2.484% | 5/19/27       | 5,479               | 5,212                 |
| <sup>1</sup> Manulife Financial Corp.          | 4.061% | 2/24/32       | 4,952               | 4,832                 |
| Marex Group plc                                | 6.404% | 11/4/29       | 3,575               | 3,609                 |
| Markel Group Inc.                              | 3.500% | 11/1/27       | 1,755               | 1,694                 |
| Markel Group Inc.                              | 3.350% | 9/17/29       | 1,700               | 1,580                 |
| Marsh & McLennan Cos. Inc.                     | 3.750% | 3/14/26       | 4,061               | 4,023                 |
| Marsh & McLennan Cos. Inc.                     | 4.550% | 11/8/27       | 4,430               | 4,426                 |
| Marsh & McLennan Cos. Inc.                     | 4.375% | 3/15/29       | 8,356               | 8,207                 |
| Mastercard Inc.                                | 2.950% | 11/21/26      | 9,513               | 9,257                 |
| Mastercard Inc.                                | 3.300% | 3/26/27       | 10,516              | 10,254                |
| Mastercard Inc.                                | 4.100% | 1/15/28       | 3,252               | 3,217                 |
| Mastercard Inc.                                | 4.875% | 3/9/28        | 9,050               | 9,155                 |
| Mastercard Inc.                                | 2.950% | 6/1/29        | 5,414               | 5,048                 |
| Mercury General Corp.                          | 4.400% | 3/15/27       | 3,640               | 3,569                 |
| MGIC Investment Corp.                          | 5.250% | 8/15/28       | 1,232               | 1,205                 |
| Mitsubishi UFJ Financial Group Inc.            | 3.850% | 3/1/26        | 6,716               | 6,648                 |
| Mitsubishi UFJ Financial Group Inc.            | 2.757% | 9/13/26       | 6,211               | 6,014                 |
| Mitsubishi UFJ Financial Group Inc.            | 1.538% | 7/20/27       | 37,756              | 35,906                |
| Mitsubishi UFJ Financial Group Inc.            | 3.287% | 7/25/27       | 10,251              | 9,929                 |
| Mitsubishi UFJ Financial Group Inc.            | 1.640% | 10/13/27      | 8,995               | 8,509                 |
| Mitsubishi UFJ Financial Group Inc.            | 2.341% | 1/19/28       | 7,473               | 7,109                 |
| Mitsubishi UFJ Financial Group Inc.            | 3.961% | 3/2/28        | 16,840              | 16,423                |
| Mitsubishi UFJ Financial Group Inc.            | 4.080% | 4/19/28       | 4,991               | 4,904                 |
| Mitsubishi UFJ Financial Group Inc.            | 5.017% | 7/20/28       | 4,393               | 4,407                 |
| Mitsubishi UFJ Financial Group Inc.            | 4.050% | 9/11/28       | 10,516              | 10,242                |
| Mitsubishi UFJ Financial Group Inc.            | 5.354% | 9/13/28       | 4,280               | 4,333                 |
| Mitsubishi UFJ Financial Group Inc.            | 5.242% | 4/19/29       | 6,665               | 6,709                 |
| Mitsubishi UFJ Financial Group Inc.            | 3.195% | 7/18/29       | 10,203              | 9,468                 |
| Mitsubishi UFJ Financial Group Inc.            | 5.258% | 4/17/30       | 6,785               | 6,837                 |
| Mizuho Financial Group Inc.                    | 2.651% | 5/22/26       | 4,900               | 4,855                 |
| <sup>1</sup> Mizuho Financial Group Inc.       | 2.226% | 5/25/26       | 8,341               | 8,248                 |
| Mizuho Financial Group Inc.                    | 2.839% | 9/13/26       | 6,139               | 5,959                 |
| Mizuho Financial Group Inc.                    | 3.663% | 2/28/27       | 3,915               | 3,820                 |
| Mizuho Financial Group Inc.                    | 1.234% | 5/22/27       | 3,011               | 2,866                 |
| Mizuho Financial Group Inc.                    | 1.554% | 7/9/27        | 10,850              | 10,327                |
| Mizuho Financial Group Inc.                    | 4.018% | 3/5/28        | 4,225               | 4,110                 |
| Mizuho Financial Group Inc.                    | 5.414% | 9/13/28       | 8,766               | 8,879                 |
| Mizuho Financial Group Inc.                    | 5.667% | 5/27/29       | 4,092               | 4,168                 |
| Mizuho Financial Group Inc.                    | 5.778% | 7/6/29        | 9,215               | 9,423                 |
| <sup>1</sup> Mizuho Financial Group Inc.       | 4.254% | 9/11/29       | 2,703               | 2,626                 |
| <sup>1</sup> Mizuho Financial Group Inc.       | 3.261% | 5/22/30       | 1,739               | 1,612                 |
| <sup>1</sup> Mizuho Financial Group Inc.       | 3.153% | 7/16/30       | 4,200               | 3,856                 |
| Morgan Stanley                                 | 5.000% | 11/24/25      | 9,719               | 9,734                 |
| <sup>1</sup> Morgan Stanley                    | 3.875% | 1/27/26       | 14,227              | 14,114                |
| <sup>1</sup> Morgan Stanley                    | 3.125% | 7/27/26       | 5,221               | 5,100                 |
| <sup>1</sup> Morgan Stanley                    | 6.250% | 8/9/26        | 6,025               | 6,170                 |
| <sup>1</sup> Morgan Stanley                    | 4.350% | 9/8/26        | 19,619              | 19,479                |
| Morgan Stanley                                 | 3.625% | 1/20/27       | 9,725               | 9,542                 |
| Morgan Stanley                                 | 5.050% | 1/28/27       | 14,990              | 15,035                |
| Morgan Stanley                                 | 3.950% | 4/23/27       | 7,228               | 7,079                 |
| Morgan Stanley                                 | 1.593% | 5/4/27        | 13,871              | 13,296                |
| <sup>1</sup> Morgan Stanley                    | 1.512% | 7/20/27       | 39,544              | 37,627                |
| Morgan Stanley                                 | 2.475% | 1/21/28       | 17,735              | 16,889                |
| Morgan Stanley                                 | 4.210% | 4/20/28       | 35,561              | 35,043                |
| Morgan Stanley                                 | 6.296% | 10/18/28      | 19,361              | 20,056                |
| <sup>1</sup> Morgan Stanley                    | 3.772% | 1/24/29       | 10,343              | 9,973                 |
| <sup>1</sup> Morgan Stanley                    | 5.123% | 2/1/29        | 8,530               | 8,547                 |
| <sup>1</sup> Morgan Stanley                    | 5.164% | 4/20/29       | 16,969              | 17,015                |
| Morgan Stanley                                 | 5.449% | 7/20/29       | 25,140              | 25,416                |
| Morgan Stanley                                 | 5.173% | 1/16/30       | 32,890              | 32,905                |
| Morgan Stanley                                 | 5.656% | 4/18/30       | 23,225              | 23,649                |
| Morgan Stanley                                 | 5.042% | 7/19/30       | 11,665              | 11,614                |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Morgan Stanley                                  | 4.654% | 10/18/30      | 31,280              | 30,609                |
| <sup>1</sup> Morgan Stanley Bank NA             | 4.754% | 4/21/26       | 9,428               | 9,438                 |
| <sup>1</sup> Morgan Stanley Bank NA             | 5.882% | 10/30/26      | 9,580               | 9,787                 |
| Morgan Stanley Bank NA                          | 4.447% | 10/15/27      | 11,610              | 11,530                |
| Morgan Stanley Bank NA                          | 4.952% | 1/14/28       | 3,645               | 3,649                 |
| <sup>1</sup> Morgan Stanley Bank NA             | 5.504% | 5/26/28       | 12,447              | 12,609                |
| <sup>1</sup> Morgan Stanley Bank NA             | 4.968% | 7/14/28       | 4,435               | 4,447                 |
| <sup>3</sup> Morgan Stanley Direct Lending Fund | 6.150% | 5/17/29       | 2,890               | 2,906                 |
| Nasdaq Inc.                                     | 3.850% | 6/30/26       | 3,106               | 3,069                 |
| Nasdaq Inc.                                     | 5.350% | 6/28/28       | 11,720              | 11,882                |
| National Australia Bank Ltd.                    | 4.966% | 1/12/26       | 15,059              | 15,120                |
| National Australia Bank Ltd.                    | 3.375% | 1/14/26       | 1,916               | 1,893                 |
| <sup>1</sup> National Australia Bank Ltd.       | 2.500% | 7/12/26       | 16,793              | 16,291                |
| National Australia Bank Ltd.                    | 5.087% | 6/11/27       | 3,600               | 3,638                 |
| National Australia Bank Ltd.                    | 4.944% | 1/12/28       | 5,325               | 5,354                 |
| National Australia Bank Ltd.                    | 4.900% | 6/13/28       | 15,800              | 15,869                |
| National Australia Bank Ltd.                    | 4.787% | 1/10/29       | 2,865               | 2,869                 |
| National Bank of Canada                         | 5.600% | 12/18/28      | 8,375               | 8,535                 |
| National Bank of Canada                         | 4.500% | 10/10/29      | 5,586               | 5,432                 |
| NatWest Group plc                               | 4.800% | 4/5/26        | 8,584               | 8,583                 |
| NatWest Group plc                               | 7.472% | 11/10/26      | 14,505              | 14,799                |
| NatWest Group plc                               | 5.847% | 3/2/27        | 5,945               | 6,002                 |
| NatWest Group plc                               | 5.583% | 3/1/28        | 235                 | 238                   |
| <sup>1</sup> NatWest Group plc                  | 3.073% | 5/22/28       | 15,693              | 15,004                |
| NatWest Group plc                               | 5.516% | 9/30/28       | 12,861              | 13,017                |
| <sup>1</sup> NatWest Group plc                  | 4.892% | 5/18/29       | 19,627              | 19,424                |
| <sup>1</sup> NatWest Group plc                  | 4.445% | 5/8/30        | 7,120               | 6,864                 |
| NatWest Group plc                               | 4.964% | 8/15/30       | 5,705               | 5,619                 |
| NatWest Group plc                               | 6.475% | 6/1/34        | 6,040               | 6,200                 |
| Nomura Holdings Inc.                            | 1.653% | 7/14/26       | 2,185               | 2,078                 |
| Nomura Holdings Inc.                            | 2.329% | 1/22/27       | 14,375              | 13,618                |
| Nomura Holdings Inc.                            | 5.594% | 7/2/27        | 1,885               | 1,907                 |
| Nomura Holdings Inc.                            | 5.386% | 7/6/27        | 5,172               | 5,207                 |
| Nomura Holdings Inc.                            | 6.070% | 7/12/28       | 4,950               | 5,087                 |
| Nomura Holdings Inc.                            | 2.172% | 7/14/28       | 5,418               | 4,887                 |
| Northern Trust Corp.                            | 4.000% | 5/10/27       | 6,177               | 6,093                 |
| Northern Trust Corp.                            | 3.650% | 8/3/28        | 3,500               | 3,380                 |
| Northern Trust Corp.                            | 3.150% | 5/3/29        | 3,175               | 2,974                 |
| Oaktree Specialty Lending Corp.                 | 2.700% | 1/15/27       | 2,501               | 2,355                 |
| <sup>1</sup> Oaktree Strategic Credit Fund      | 8.400% | 11/14/28      | 1,900               | 2,034                 |
| Oaktree Strategic Credit Fund                   | 6.500% | 7/23/29       | 2,000               | 2,022                 |
| Old Republic International Corp.                | 3.875% | 8/26/26       | 4,646               | 4,572                 |
| ORIX Corp.                                      | 5.000% | 9/13/27       | 4,115               | 4,140                 |
| ORIX Corp.                                      | 4.650% | 9/10/29       | 3,053               | 3,003                 |
| PartnerRe Finance B LLC                         | 3.700% | 7/2/29        | 2,945               | 2,782                 |
| PNC Bank NA                                     | 4.775% | 1/15/27       | 5,600               | 5,601                 |
| <sup>1</sup> PNC Bank NA                        | 3.100% | 10/25/27      | 3,514               | 3,368                 |
| <sup>1</sup> PNC Bank NA                        | 4.050% | 7/26/28       | 5,427               | 5,243                 |
| <sup>1</sup> PNC Bank NA                        | 2.700% | 10/22/29      | 4,205               | 3,776                 |
| PNC Financial Services Group Inc.               | 1.150% | 8/13/26       | 6,242               | 5,900                 |
| PNC Financial Services Group Inc.               | 4.758% | 1/26/27       | 360                 | 359                   |
| PNC Financial Services Group Inc.               | 3.150% | 5/19/27       | 11,834              | 11,416                |
| PNC Financial Services Group Inc.               | 5.102% | 7/23/27       | 6,175               | 6,202                 |
| PNC Financial Services Group Inc.               | 6.615% | 10/20/27      | 6,795               | 6,997                 |
| PNC Financial Services Group Inc.               | 5.300% | 1/21/28       | 2,205               | 2,223                 |
| PNC Financial Services Group Inc.               | 5.354% | 12/2/28       | 9,036               | 9,156                 |
| PNC Financial Services Group Inc.               | 3.450% | 4/23/29       | 7,855               | 7,431                 |
| PNC Financial Services Group Inc.               | 5.582% | 6/12/29       | 18,626              | 18,934                |
| PNC Financial Services Group Inc.               | 5.492% | 5/14/30       | 18,730              | 18,979                |
| Principal Financial Group Inc.                  | 3.700% | 5/15/29       | 2,330               | 2,218                 |
| Progressive Corp.                               | 2.500% | 3/15/27       | 6,453               | 6,178                 |
| Progressive Corp.                               | 4.000% | 3/1/29        | 4,579               | 4,442                 |
| Prospect Capital Corp.                          | 3.706% | 1/22/26       | 4,126               | 4,000                 |
| Prospect Capital Corp.                          | 3.364% | 11/15/26      | 1,865               | 1,739                 |
| <sup>1</sup> Prudential Financial Inc.          | 1.500% | 3/10/26       | 1,617               | 1,560                 |
| <sup>1</sup> Prudential Financial Inc.          | 5.375% | 5/15/45       | 2,648               | 2,630                 |
| <sup>1</sup> Prudential Financial Inc.          | 4.500% | 9/15/47       | 1,380               | 1,332                 |
| <sup>1</sup> Prudential Financial Inc.          | 5.700% | 9/15/48       | 2,746               | 2,722                 |
| Radian Group Inc.                               | 6.200% | 5/15/29       | 3,850               | 3,952                 |
| Regions Financial Corp.                         | 1.800% | 8/12/28       | 4,432               | 3,948                 |



|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Regions Financial Corp.                    | 5.722% | 6/6/30        | 4,145               | 4,198                 |
| Reinsurance Group of America Inc.          | 3.950% | 9/15/26       | 1,043               | 1,029                 |
| Reinsurance Group of America Inc.          | 3.900% | 5/15/29       | 3,500               | 3,342                 |
| RenaissanceRe Finance Inc.                 | 3.450% | 7/1/27        | 2,420               | 2,340                 |
| RenaissanceRe Holdings Ltd.                | 3.600% | 4/15/29       | 2,422               | 2,279                 |
| <sup>1</sup> Royal Bank of Canada          | 0.875% | 1/20/26       | 11,252              | 10,830                |
| <sup>1</sup> Royal Bank of Canada          | 4.650% | 1/27/26       | 14,894              | 14,868                |
| Royal Bank of Canada                       | 1.200% | 4/27/26       | 17,994              | 17,221                |
| <sup>1</sup> Royal Bank of Canada          | 1.150% | 7/14/26       | 6,407               | 6,090                 |
| <sup>1</sup> Royal Bank of Canada          | 1.400% | 11/2/26       | 7,366               | 6,955                 |
| <sup>1</sup> Royal Bank of Canada          | 4.875% | 1/19/27       | 3,965               | 3,980                 |
| <sup>1</sup> Royal Bank of Canada          | 2.050% | 1/21/27       | 3,120               | 2,962                 |
| Royal Bank of Canada                       | 3.625% | 5/4/27        | 3,258               | 3,182                 |
| <sup>1</sup> Royal Bank of Canada          | 5.069% | 7/23/27       | 4,855               | 4,877                 |
| <sup>1</sup> Royal Bank of Canada          | 4.240% | 8/3/27        | 12,785              | 12,633                |
| <sup>1</sup> Royal Bank of Canada          | 4.510% | 10/18/27      | 3,420               | 3,406                 |
| <sup>1</sup> Royal Bank of Canada          | 4.900% | 1/12/28       | 14,215              | 14,223                |
| <sup>1</sup> Royal Bank of Canada          | 5.200% | 8/1/28        | 7,002               | 7,058                 |
| <sup>1</sup> Royal Bank of Canada          | 4.522% | 10/18/28      | 3,385               | 3,355                 |
| <sup>1</sup> Royal Bank of Canada          | 4.950% | 2/1/29        | 2,752               | 2,751                 |
| <sup>1</sup> Royal Bank of Canada          | 4.969% | 8/2/30        | 11,315              | 11,238                |
| Santander Holdings USA Inc.                | 3.244% | 10/5/26       | 16,866              | 16,375                |
| Santander Holdings USA Inc.                | 4.400% | 7/13/27       | 10,267              | 10,145                |
| Santander Holdings USA Inc.                | 2.490% | 1/6/28        | 9,670               | 9,170                 |
| Santander Holdings USA Inc.                | 6.499% | 3/9/29        | 6,928               | 7,123                 |
| Santander UK Group Holdings plc            | 1.673% | 6/14/27       | 4,740               | 4,509                 |
| Santander UK Group Holdings plc            | 2.469% | 1/11/28       | 19,681              | 18,637                |
| Santander UK Group Holdings plc            | 6.534% | 1/10/29       | 10,581              | 10,903                |
| SiriusPoint Ltd.                           | 7.000% | 4/5/29        | 1,136               | 1,167                 |
| <sup>3</sup> Sixth Street Lending Partners | 6.500% | 3/11/29       | 4,463               | 4,518                 |
| Sixth Street Specialty Lending Inc.        | 2.500% | 8/1/26        | 3,041               | 2,921                 |
| Sixth Street Specialty Lending Inc.        | 6.950% | 8/14/28       | 1,306               | 1,359                 |
| Sixth Street Specialty Lending Inc.        | 6.125% | 3/1/29        | 4,325               | 4,378                 |
| State Street Bank & Trust Co.              | 4.782% | 11/23/29      | 5,600               | 5,577                 |
| State Street Corp.                         | 5.104% | 5/18/26       | 5,500               | 5,507                 |
| State Street Corp.                         | 5.272% | 8/3/26        | 7,488               | 7,561                 |
| State Street Corp.                         | 4.993% | 3/18/27       | 4,200               | 4,234                 |
| State Street Corp.                         | 2.203% | 2/7/28        | 4,619               | 4,389                 |
| State Street Corp.                         | 4.530% | 2/20/29       | 3,710               | 3,667                 |
| State Street Corp.                         | 5.684% | 11/21/29      | 7,675               | 7,889                 |
| <sup>1</sup> State Street Corp.            | 3.031% | 11/1/34       | 2,605               | 2,349                 |
| Sumitomo Mitsui Financial Group Inc.       | 0.948% | 1/12/26       | 5,999               | 5,772                 |
| Sumitomo Mitsui Financial Group Inc.       | 3.784% | 3/9/26        | 8,933               | 8,839                 |
| Sumitomo Mitsui Financial Group Inc.       | 5.880% | 7/13/26       | 4,290               | 4,362                 |
| Sumitomo Mitsui Financial Group Inc.       | 2.632% | 7/14/26       | 1,548               | 1,501                 |
| Sumitomo Mitsui Financial Group Inc.       | 1.402% | 9/17/26       | 20,830              | 19,704                |
| Sumitomo Mitsui Financial Group Inc.       | 3.010% | 10/19/26      | 15,623              | 15,167                |
| Sumitomo Mitsui Financial Group Inc.       | 3.446% | 1/11/27       | 17,795              | 17,367                |
| Sumitomo Mitsui Financial Group Inc.       | 2.174% | 1/14/27       | 13,099              | 12,446                |
| Sumitomo Mitsui Financial Group Inc.       | 3.352% | 10/18/27      | 997                 | 961                   |
| Sumitomo Mitsui Financial Group Inc.       | 5.520% | 1/13/28       | 13,323              | 13,531                |
| Sumitomo Mitsui Financial Group Inc.       | 5.800% | 7/13/28       | 8,530               | 8,758                 |
| Sumitomo Mitsui Financial Group Inc.       | 3.944% | 7/19/28       | 6,995               | 6,769                 |
| Sumitomo Mitsui Financial Group Inc.       | 5.716% | 9/14/28       | 200                 | 205                   |
| Sumitomo Mitsui Financial Group Inc.       | 1.902% | 9/17/28       | 22,190              | 19,876                |
| Sumitomo Mitsui Financial Group Inc.       | 5.316% | 7/9/29        | 2,544               | 2,571                 |
| Sumitomo Mitsui Financial Group Inc.       | 3.040% | 7/16/29       | 16,215              | 14,888                |
| Sumitomo Mitsui Financial Group Inc.       | 3.202% | 9/17/29       | 2,825               | 2,604                 |
| Synchrony Bank                             | 5.625% | 8/23/27       | 13,097              | 13,191                |
| Synchrony Financial                        | 3.700% | 8/4/26        | 4,507               | 4,409                 |
| Synchrony Financial                        | 5.150% | 3/19/29       | 3,555               | 3,504                 |
| Synovus Bank                               | 5.625% | 2/15/28       | 3,740               | 3,746                 |
| Synovus Financial Corp.                    | 6.168% | 11/1/30       | 8,510               | 8,580                 |
| <sup>1</sup> Toronto-Dominion Bank         | 0.750% | 1/6/26        | 2,945               | 2,833                 |
| Toronto-Dominion Bank                      | 5.103% | 1/9/26        | 10,420              | 10,464                |
| <sup>1</sup> Toronto-Dominion Bank         | 1.200% | 6/3/26        | 3,364               | 3,204                 |
| <sup>1</sup> Toronto-Dominion Bank         | 5.532% | 7/17/26       | 7,020               | 7,101                 |
| <sup>1</sup> Toronto-Dominion Bank         | 1.250% | 9/10/26       | 15,727              | 14,857                |
| <sup>1</sup> Toronto-Dominion Bank         | 1.950% | 1/12/27       | 7,070               | 6,686                 |
| <sup>1</sup> Toronto-Dominion Bank         | 2.800% | 3/10/27       | 11,349              | 10,882                |



|   |                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------|--------|---------------|---------------------|-----------------------|
| 1 | Toronto-Dominion Bank     | 4.980% | 4/5/27        | 2,880               | 2,890                 |
|   | Toronto-Dominion Bank     | 4.108% | 6/8/27        | 16,910              | 16,631                |
| 1 | Toronto-Dominion Bank     | 4.693% | 9/15/27       | 13,747              | 13,711                |
|   | Toronto-Dominion Bank     | 5.156% | 1/10/28       | 7,435               | 7,471                 |
| 1 | Toronto-Dominion Bank     | 5.523% | 7/17/28       | 11,409              | 11,600                |
|   | Toronto-Dominion Bank     | 5.146% | 9/10/34       | 3,340               | 3,269                 |
|   | Trinity Acquisition plc   | 4.400% | 3/15/26       | 5,810               | 5,766                 |
| 1 | Truist Bank               | 3.300% | 5/15/26       | 545                 | 534                   |
| 1 | Truist Bank               | 3.800% | 10/30/26      | 4,761               | 4,672                 |
| 1 | Truist Financial Corp.    | 1.267% | 3/2/27        | 7,525               | 7,215                 |
| 1 | Truist Financial Corp.    | 6.047% | 6/8/27        | 8,405               | 8,537                 |
| 1 | Truist Financial Corp.    | 1.125% | 8/3/27        | 3,752               | 3,418                 |
| 1 | Truist Financial Corp.    | 4.123% | 6/6/28        | 15,203              | 14,919                |
| 1 | Truist Financial Corp.    | 4.873% | 1/26/29       | 12,885              | 12,803                |
| 1 | Truist Financial Corp.    | 1.887% | 6/7/29        | 4,950               | 4,465                 |
| 1 | Truist Financial Corp.    | 7.161% | 10/30/29      | 9,902               | 10,580                |
| 1 | Truist Financial Corp.    | 5.435% | 1/24/30       | 9,155               | 9,237                 |
|   | UBS AG                    | 1.250% | 8/7/26        | 8,940               | 8,462                 |
|   | UBS AG                    | 7.500% | 2/15/28       | 23,539              | 25,201                |
|   | UBS AG                    | 5.650% | 9/11/28       | 10,300              | 10,531                |
|   | UBS Group AG              | 4.550% | 4/17/26       | 13,829              | 13,783                |
| 1 | US Bancorp                | 3.100% | 4/27/26       | 12,829              | 12,556                |
| 1 | US Bancorp                | 2.375% | 7/22/26       | 10,373              | 10,028                |
| 1 | US Bancorp                | 3.150% | 4/27/27       | 15,940              | 15,419                |
|   | US Bancorp                | 6.787% | 10/26/27      | 4,705               | 4,860                 |
| 1 | US Bancorp                | 3.900% | 4/26/28       | 7,670               | 7,440                 |
| 1 | US Bancorp                | 4.548% | 7/22/28       | 10,261              | 10,168                |
|   | US Bancorp                | 4.653% | 2/1/29        | 500                 | 495                   |
|   | US Bancorp                | 5.775% | 6/12/29       | 7,112               | 7,278                 |
| 1 | US Bancorp                | 3.000% | 7/30/29       | 955                 | 875                   |
|   | US Bancorp                | 5.384% | 1/23/30       | 19,035              | 19,200                |
|   | US Bancorp                | 5.100% | 7/23/30       | 6,925               | 6,909                 |
|   | US Bank NA                | 4.507% | 10/22/27      | 6,975               | 6,934                 |
|   | Visa Inc.                 | 1.900% | 4/15/27       | 13,197              | 12,476                |
|   | Visa Inc.                 | 0.750% | 8/15/27       | 2,984               | 2,721                 |
|   | Visa Inc.                 | 2.750% | 9/15/27       | 620                 | 593                   |
|   | Voya Financial Inc.       | 3.650% | 6/15/26       | 3,809               | 3,746                 |
| 1 | Voya Financial Inc.       | 4.700% | 1/23/48       | 1,425               | 1,339                 |
|   | Wachovia Corp.            | 7.574% | 8/1/26        | 184                 | 191                   |
|   | Webster Financial Corp.   | 4.100% | 3/25/29       | 1,660               | 1,579                 |
|   | Wells Fargo & Co.         | 3.000% | 4/22/26       | 31,698              | 31,003                |
| 1 | Wells Fargo & Co.         | 4.100% | 6/3/26        | 14,642              | 14,493                |
|   | Wells Fargo & Co.         | 3.000% | 10/23/26      | 22,591              | 21,902                |
| 1 | Wells Fargo & Co.         | 3.196% | 6/17/27       | 2,727               | 2,663                 |
| 1 | Wells Fargo & Co.         | 4.300% | 7/22/27       | 15,485              | 15,283                |
| 1 | Wells Fargo & Co.         | 3.526% | 3/24/28       | 35,168              | 34,118                |
| 1 | Wells Fargo & Co.         | 5.707% | 4/22/28       | 25,185              | 25,591                |
| 1 | Wells Fargo & Co.         | 3.584% | 5/22/28       | 20,094              | 19,474                |
| 1 | Wells Fargo & Co.         | 4.808% | 7/25/28       | 31,396              | 31,272                |
| 1 | Wells Fargo & Co.         | 5.574% | 7/25/29       | 30,536              | 30,982                |
|   | Wells Fargo & Co.         | 5.198% | 1/23/30       | 24,615              | 24,692                |
| 1 | Wells Fargo & Co.         | 2.879% | 10/30/30      | 17,930              | 16,176                |
|   | Wells Fargo Bank NA       | 4.811% | 1/15/26       | 6,160               | 6,179                 |
| 1 | Wells Fargo Bank NA       | 5.450% | 8/7/26        | 7,182               | 7,268                 |
|   | Wells Fargo Bank NA       | 5.254% | 12/11/26      | 10,610              | 10,734                |
|   | Western Union Co.         | 1.350% | 3/15/26       | 4,570               | 4,371                 |
|   | Westpac Banking Corp.     | 5.200% | 4/16/26       | 4,965               | 5,006                 |
|   | Westpac Banking Corp.     | 2.850% | 5/13/26       | 18,372              | 17,965                |
| 1 | Westpac Banking Corp.     | 4.600% | 10/20/26      | 3,320               | 3,326                 |
|   | Westpac Banking Corp.     | 3.350% | 3/8/27        | 6,927               | 6,754                 |
|   | Westpac Banking Corp.     | 5.457% | 11/18/27      | 14,540              | 14,878                |
|   | Westpac Banking Corp.     | 3.400% | 1/25/28       | 8,027               | 7,718                 |
|   | Westpac Banking Corp.     | 5.535% | 11/17/28      | 9,270               | 9,529                 |
|   | Westpac Banking Corp.     | 1.953% | 11/20/28      | 4,992               | 4,497                 |
|   | Westpac Banking Corp.     | 5.050% | 4/16/29       | 4,660               | 4,707                 |
| 1 | Westpac Banking Corp.     | 4.322% | 11/23/31      | 4,972               | 4,895                 |
|   | Westpac Banking Corp.     | 4.110% | 7/24/34       | 7,059               | 6,648                 |
|   | Willis North America Inc. | 4.650% | 6/15/27       | 9,158               | 9,137                 |
|   | Willis North America Inc. | 4.500% | 9/15/28       | 989                 | 972                   |
|   | Willis North America Inc. | 2.950% | 9/15/29       | 4,125               | 3,754                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Wintrust Financial Corp.          | 4.850% | 6/6/29        | 910                 | 868                   |
| Zions Bancorp NA                  | 3.250% | 10/29/29      | 2,270               | 2,024                 |
|                                   |        |               |                     | <b>6,066,885</b>      |
| <b>Health Care (2.1%)</b>         |        |               |                     |                       |
| Abbott Laboratories               | 3.750% | 11/30/26      | 5,858               | 5,788                 |
| Abbott Laboratories               | 1.150% | 1/30/28       | 4,975               | 4,505                 |
| AbbVie Inc.                       | 3.200% | 5/14/26       | 5,198               | 5,107                 |
| AbbVie Inc.                       | 2.950% | 11/21/26      | 20,182              | 19,611                |
| AbbVie Inc.                       | 4.800% | 3/15/27       | 14,250              | 14,332                |
| AbbVie Inc.                       | 4.250% | 11/14/28      | 9,293               | 9,148                 |
| AbbVie Inc.                       | 4.800% | 3/15/29       | 9,730               | 9,721                 |
| AbbVie Inc.                       | 3.200% | 11/21/29      | 35,905              | 33,329                |
| Advocate Health & Hospitals Corp. | 3.829% | 8/15/28       | 1,626               | 1,576                 |
| Agilent Technologies Inc.         | 3.050% | 9/22/26       | 3,918               | 3,810                 |
| Agilent Technologies Inc.         | 2.750% | 9/15/29       | 3,000               | 2,722                 |
| Amgen Inc.                        | 5.507% | 3/2/26        | 8,760               | 8,756                 |
| Amgen Inc.                        | 2.600% | 8/19/26       | 6,460               | 6,252                 |
| Amgen Inc.                        | 2.200% | 2/21/27       | 19,292              | 18,294                |
| Amgen Inc.                        | 5.150% | 3/2/28        | 30,000              | 30,214                |
| Amgen Inc.                        | 1.650% | 8/15/28       | 5,385               | 4,812                 |
| Amgen Inc.                        | 4.050% | 8/18/29       | 8,100               | 7,789                 |
| <sup>1</sup> Ascension Health     | 2.532% | 11/15/29      | 5,000               | 4,493                 |
| AstraZeneca Finance LLC           | 1.200% | 5/28/26       | 4,933               | 4,716                 |
| AstraZeneca Finance LLC           | 4.800% | 2/26/27       | 8,415               | 8,463                 |
| AstraZeneca Finance LLC           | 4.875% | 3/3/28        | 7,159               | 7,200                 |
| AstraZeneca Finance LLC           | 1.750% | 5/28/28       | 7,058               | 6,399                 |
| AstraZeneca Finance LLC           | 4.850% | 2/26/29       | 3,829               | 3,837                 |
| AstraZeneca plc                   | 0.700% | 4/8/26        | 12,075              | 11,520                |
| AstraZeneca plc                   | 3.125% | 6/12/27       | 5,650               | 5,471                 |
| AstraZeneca plc                   | 4.000% | 1/17/29       | 6,370               | 6,197                 |
| Baxalta Inc.                      | 4.000% | 6/23/25       | 11,029              | 10,990                |
| Baxter International Inc.         | 2.600% | 8/15/26       | 5,924               | 5,724                 |
| Baxter International Inc.         | 1.915% | 2/1/27        | 11,201              | 10,559                |
| Baxter International Inc.         | 2.272% | 12/1/28       | 3,600               | 3,245                 |
| Becton Dickinson & Co.            | 3.700% | 6/6/27        | 13,485              | 13,156                |
| Becton Dickinson & Co.            | 4.693% | 2/13/28       | 4,739               | 4,713                 |
| Becton Dickinson & Co.            | 5.081% | 6/7/29        | 3,345               | 3,368                 |
| Bio-Rad Laboratories Inc.         | 3.300% | 3/15/27       | 3,250               | 3,147                 |
| Bristol-Myers Squibb Co.          | 4.950% | 2/20/26       | 5,630               | 5,658                 |
| Bristol-Myers Squibb Co.          | 3.200% | 6/15/26       | 7,782               | 7,644                 |
| Bristol-Myers Squibb Co.          | 4.900% | 2/22/27       | 3,855               | 3,887                 |
| Bristol-Myers Squibb Co.          | 1.125% | 11/13/27      | 5,080               | 4,626                 |
| Bristol-Myers Squibb Co.          | 3.450% | 11/15/27      | 4,770               | 4,635                 |
| Bristol-Myers Squibb Co.          | 3.900% | 2/20/28       | 9,175               | 8,981                 |
| Bristol-Myers Squibb Co.          | 4.900% | 2/22/29       | 10,055              | 10,105                |
| Bristol-Myers Squibb Co.          | 3.400% | 7/26/29       | 13,087              | 12,338                |
| Cardinal Health Inc.              | 4.700% | 11/15/26      | 2,150               | 2,147                 |
| Cardinal Health Inc.              | 3.410% | 6/15/27       | 3,742               | 3,626                 |
| Cardinal Health Inc.              | 5.125% | 2/15/29       | 4,195               | 4,202                 |
| Cardinal Health Inc.              | 5.000% | 11/15/29      | 3,750               | 3,727                 |
| Cencora Inc.                      | 3.450% | 12/15/27      | 5,131               | 4,965                 |
| Cencora Inc.                      | 4.625% | 12/15/27      | 1,500               | 1,500                 |
| Cencora Inc.                      | 4.850% | 12/15/29      | 3,350               | 3,326                 |
| Centene Corp.                     | 4.250% | 12/15/27      | 13,490              | 13,057                |
| Centene Corp.                     | 2.450% | 7/15/28       | 15,468              | 13,936                |
| Centene Corp.                     | 4.625% | 12/15/29      | 14,238              | 13,459                |
| <sup>1</sup> CHRISTUS Health      | 4.341% | 7/1/28        | 1,610               | 1,577                 |
| <sup>1</sup> Cigna Group          | 4.500% | 2/25/26       | 1,977               | 1,972                 |
| Cigna Group                       | 1.250% | 3/15/26       | 2,308               | 2,214                 |
| <sup>1</sup> Cigna Group          | 3.400% | 3/1/27        | 13,683              | 13,302                |
| Cigna Group                       | 4.375% | 10/15/28      | 21,900              | 21,459                |
| Cigna Group                       | 5.000% | 5/15/29       | 5,750               | 5,745                 |
| CommonSpirit Health               | 6.073% | 11/1/27       | 3,095               | 3,194                 |
| CommonSpirit Health               | 3.347% | 10/1/29       | 4,945               | 4,607                 |
| CVS Health Corp.                  | 5.000% | 2/20/26       | 944                 | 943                   |
| CVS Health Corp.                  | 2.875% | 6/1/26        | 9,788               | 9,504                 |
| CVS Health Corp.                  | 3.000% | 8/15/26       | 4,325               | 4,191                 |
| CVS Health Corp.                  | 3.625% | 4/1/27        | 3,241               | 3,143                 |
| CVS Health Corp.                  | 1.300% | 8/21/27       | 10,955              | 9,925                 |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| CVS Health Corp.                     | 4.300% | 3/25/28       | 29,072              | 28,178                |
| CVS Health Corp.                     | 5.000% | 1/30/29       | 2,039               | 2,011                 |
| CVS Health Corp.                     | 5.400% | 6/1/29        | 3,655               | 3,656                 |
| CVS Health Corp.                     | 3.250% | 8/15/29       | 16,339              | 14,870                |
| DH Europe Finance II Sarl            | 2.600% | 11/15/29      | 5,000               | 4,521                 |
| Edwards Lifesciences Corp.           | 4.300% | 6/15/28       | 4,075               | 3,988                 |
| Elevance Health Inc.                 | 4.900% | 2/8/26        | 3,745               | 3,742                 |
| Elevance Health Inc.                 | 1.500% | 3/15/26       | 4,410               | 4,246                 |
| Elevance Health Inc.                 | 4.500% | 10/30/26      | 1,370               | 1,367                 |
| Elevance Health Inc.                 | 3.650% | 12/1/27       | 805                 | 783                   |
| Elevance Health Inc.                 | 4.101% | 3/1/28        | 16,713              | 16,337                |
| Elevance Health Inc.                 | 5.150% | 6/15/29       | 3,257               | 3,276                 |
| Elevance Health Inc.                 | 2.875% | 9/15/29       | 4,755               | 4,324                 |
| Eli Lilly & Co.                      | 4.500% | 2/9/27        | 5,164               | 5,174                 |
| Eli Lilly & Co.                      | 5.500% | 3/15/27       | 2,850               | 2,914                 |
| Eli Lilly & Co.                      | 3.100% | 5/15/27       | 1,991               | 1,932                 |
| Eli Lilly & Co.                      | 4.150% | 8/14/27       | 4,290               | 4,266                 |
| Eli Lilly & Co.                      | 4.500% | 2/9/29        | 7,450               | 7,412                 |
| Eli Lilly & Co.                      | 3.375% | 3/15/29       | 8,933               | 8,511                 |
| Eli Lilly & Co.                      | 4.200% | 8/14/29       | 6,571               | 6,429                 |
| GE HealthCare Technologies Inc.      | 5.650% | 11/15/27      | 9,803               | 10,046                |
| GE HealthCare Technologies Inc.      | 4.800% | 8/14/29       | 5,775               | 5,719                 |
| Gilead Sciences Inc.                 | 3.650% | 3/1/26        | 23,319              | 23,054                |
| Gilead Sciences Inc.                 | 2.950% | 3/1/27        | 8,605               | 8,310                 |
| Gilead Sciences Inc.                 | 1.200% | 10/1/27       | 2,540               | 2,316                 |
| Gilead Sciences Inc.                 | 4.800% | 11/15/29      | 3,200               | 3,194                 |
| GlaxoSmithKline Capital Inc.         | 3.875% | 5/15/28       | 9,070               | 8,844                 |
| GlaxoSmithKline Capital plc          | 3.375% | 6/1/29        | 4,484               | 4,240                 |
| HCA Inc.                             | 5.875% | 2/15/26       | 10,126              | 10,176                |
| HCA Inc.                             | 5.250% | 6/15/26       | 9,673               | 9,695                 |
| HCA Inc.                             | 5.375% | 9/1/26        | 6,402               | 6,427                 |
| HCA Inc.                             | 4.500% | 2/15/27       | 3,405               | 3,372                 |
| HCA Inc.                             | 3.125% | 3/15/27       | 11,045              | 10,629                |
| HCA Inc.                             | 5.200% | 6/1/28        | 4,845               | 4,856                 |
| HCA Inc.                             | 5.625% | 9/1/28        | 8,485               | 8,593                 |
| HCA Inc.                             | 5.875% | 2/1/29        | 5,995               | 6,115                 |
| HCA Inc.                             | 3.375% | 3/15/29       | 4,375               | 4,063                 |
| HCA Inc.                             | 4.125% | 6/15/29       | 11,650              | 11,119                |
| Humana Inc.                          | 3.950% | 3/15/27       | 3,560               | 3,490                 |
| Humana Inc.                          | 5.750% | 3/1/28        | 2,400               | 2,444                 |
| Humana Inc.                          | 5.750% | 12/1/28       | 3,077               | 3,132                 |
| Humana Inc.                          | 3.700% | 3/23/29       | 4,750               | 4,481                 |
| Humana Inc.                          | 3.125% | 8/15/29       | 3,035               | 2,772                 |
| Icon Investments Six DAC             | 5.849% | 5/8/29        | 3,510               | 3,577                 |
| Illumina Inc.                        | 4.650% | 9/9/26        | 1,940               | 1,934                 |
| Illumina Inc.                        | 5.750% | 12/13/27      | 4,950               | 5,079                 |
| IQVIA Inc.                           | 5.700% | 5/15/28       | 1,180               | 1,194                 |
| IQVIA Inc.                           | 6.250% | 2/1/29        | 7,575               | 7,823                 |
| Johnson & Johnson                    | 2.450% | 3/1/26        | 11,635              | 11,379                |
| Johnson & Johnson                    | 2.950% | 3/3/27        | 13,148              | 12,753                |
| Johnson & Johnson                    | 0.950% | 9/1/27        | 1,281               | 1,174                 |
| Johnson & Johnson                    | 2.900% | 1/15/28       | 8,828               | 8,441                 |
| Johnson & Johnson                    | 4.800% | 6/1/29        | 7,335               | 7,394                 |
| Kaiser Foundation Hospitals          | 3.150% | 5/1/27        | 4,122               | 3,990                 |
| Laboratory Corp. of America Holdings | 1.550% | 6/1/26        | 5,865               | 5,607                 |
| Laboratory Corp. of America Holdings | 2.950% | 12/1/29       | 4,075               | 3,695                 |
| McKesson Corp.                       | 3.950% | 2/16/28       | 2,300               | 2,241                 |
| McKesson Corp.                       | 4.900% | 7/15/28       | 1,514               | 1,519                 |
| McKesson Corp.                       | 4.250% | 9/15/29       | 3,750               | 3,665                 |
| Medtronic Global Holdings SCA        | 4.250% | 3/30/28       | 7,645               | 7,549                 |
| Merck & Co. Inc.                     | 0.750% | 2/24/26       | 6,003               | 5,755                 |
| Merck & Co. Inc.                     | 1.700% | 6/10/27       | 16,684              | 15,641                |
| Merck & Co. Inc.                     | 4.050% | 5/17/28       | 3,875               | 3,817                 |
| Merck & Co. Inc.                     | 3.400% | 3/7/29        | 10,574              | 10,051                |
| Mylan Inc.                           | 4.550% | 4/15/28       | 5,970               | 5,849                 |
| Novartis Capital Corp.               | 2.000% | 2/14/27       | 15,612              | 14,847                |
| Novartis Capital Corp.               | 3.100% | 5/17/27       | 5,164               | 5,006                 |
| Novartis Capital Corp.               | 3.800% | 9/18/29       | 5,650               | 5,440                 |
| Pfizer Inc.                          | 2.750% | 6/3/26        | 13,904              | 13,579                |
| Pfizer Inc.                          | 3.000% | 12/15/26      | 9,648               | 9,387                 |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Pfizer Investment Enterprises Pte. Ltd.                                  | 4.450% | 5/19/26       | 18,475              | 18,448                |
| Pfizer Investment Enterprises Pte. Ltd.                                  | 4.450% | 5/19/28       | 29,835              | 29,569                |
| Pharmacia LLC                                                            | 6.600% | 12/1/28       | 6,887               | 7,316                 |
| <sup>1</sup> Providence St. Joseph Health Obligated Group                | 2.746% | 10/1/26       | 2,742               | 2,646                 |
| <sup>1</sup> Providence St. Joseph Health Obligated Group                | 2.532% | 10/1/29       | 1,950               | 1,745                 |
| Quest Diagnostics Inc.                                                   | 3.450% | 6/1/26        | 7,619               | 7,491                 |
| Quest Diagnostics Inc.                                                   | 4.600% | 12/15/27      | 2,400               | 2,397                 |
| Quest Diagnostics Inc.                                                   | 4.200% | 6/30/29       | 1,500               | 1,454                 |
| Quest Diagnostics Inc.                                                   | 4.625% | 12/15/29      | 3,350               | 3,295                 |
| Revvity Inc.                                                             | 1.900% | 9/15/28       | 1,555               | 1,392                 |
| Revvity Inc.                                                             | 3.300% | 9/15/29       | 4,875               | 4,499                 |
| Royalty Pharma plc                                                       | 1.750% | 9/2/27        | 6,430               | 5,923                 |
| Royalty Pharma plc                                                       | 5.150% | 9/2/29        | 1,500               | 1,495                 |
| Sanofi SA                                                                | 3.625% | 6/19/28       | 5,770               | 5,592                 |
| Shire Acquisitions Investments Ireland DAC                               | 3.200% | 9/23/26       | 300                 | 293                   |
| Smith & Nephew plc                                                       | 5.150% | 3/20/27       | 1,579               | 1,590                 |
| <sup>3</sup> Solventum Corp.                                             | 5.450% | 2/25/27       | 6,820               | 6,880                 |
| <sup>3</sup> Solventum Corp.                                             | 5.400% | 3/1/29        | 7,662               | 7,684                 |
| <sup>1</sup> SSM Health Care Corp.                                       | 3.823% | 6/1/27        | 2,914               | 2,857                 |
| SSM Health Care Corp.                                                    | 4.894% | 6/1/28        | 3,500               | 3,489                 |
| Stryker Corp.                                                            | 3.500% | 3/15/26       | 1,713               | 1,690                 |
| Stryker Corp.                                                            | 3.650% | 3/7/28        | 4,867               | 4,700                 |
| Stryker Corp.                                                            | 4.250% | 9/11/29       | 2,805               | 2,728                 |
| <sup>1</sup> Sutter Health                                               | 3.695% | 8/15/28       | 2,075               | 1,990                 |
| Takeda Pharmaceutical Co. Ltd.                                           | 5.000% | 11/26/28      | 10,823              | 10,852                |
| Thermo Fisher Scientific Inc.                                            | 4.953% | 8/10/26       | 735                 | 740                   |
| Thermo Fisher Scientific Inc.                                            | 5.000% | 12/5/26       | 5,265               | 5,312                 |
| Thermo Fisher Scientific Inc.                                            | 4.800% | 11/21/27      | 5,238               | 5,274                 |
| Thermo Fisher Scientific Inc.                                            | 1.750% | 10/15/28      | 4,487               | 4,034                 |
| Thermo Fisher Scientific Inc.                                            | 5.000% | 1/31/29       | 4,175               | 4,210                 |
| Thermo Fisher Scientific Inc.                                            | 2.600% | 10/1/29       | 6,875               | 6,249                 |
| UnitedHealth Group Inc.                                                  | 1.250% | 1/15/26       | 1,482               | 1,433                 |
| UnitedHealth Group Inc.                                                  | 3.100% | 3/15/26       | 2,602               | 2,564                 |
| UnitedHealth Group Inc.                                                  | 1.150% | 5/15/26       | 11,072              | 10,581                |
| UnitedHealth Group Inc.                                                  | 4.750% | 7/15/26       | 2,315               | 2,323                 |
| UnitedHealth Group Inc.                                                  | 3.450% | 1/15/27       | 5,720               | 5,600                 |
| UnitedHealth Group Inc.                                                  | 3.375% | 4/15/27       | 8,040               | 7,832                 |
| UnitedHealth Group Inc.                                                  | 3.700% | 5/15/27       | 6,490               | 6,357                 |
| UnitedHealth Group Inc.                                                  | 5.250% | 2/15/28       | 5,844               | 5,934                 |
| UnitedHealth Group Inc.                                                  | 3.850% | 6/15/28       | 8,095               | 7,868                 |
| UnitedHealth Group Inc.                                                  | 3.875% | 12/15/28      | 5,188               | 5,017                 |
| UnitedHealth Group Inc.                                                  | 4.250% | 1/15/29       | 5,393               | 5,285                 |
| UnitedHealth Group Inc.                                                  | 4.700% | 4/15/29       | 2,290               | 2,279                 |
| UnitedHealth Group Inc.                                                  | 4.000% | 5/15/29       | 5,300               | 5,119                 |
| UnitedHealth Group Inc.                                                  | 2.875% | 8/15/29       | 5,575               | 5,124                 |
| Universal Health Services Inc.                                           | 1.650% | 9/1/26        | 4,395               | 4,160                 |
| Universal Health Services Inc.                                           | 4.625% | 10/15/29      | 2,955               | 2,852                 |
| Utah Acquisition Sub Inc.                                                | 3.950% | 6/15/26       | 9,704               | 9,558                 |
| Zimmer Biomet Holdings Inc.                                              | 3.050% | 1/15/26       | 4,857               | 4,777                 |
| Zimmer Biomet Holdings Inc.                                              | 5.350% | 12/1/28       | 3,000               | 3,044                 |
| Zoetis Inc.                                                              | 3.900% | 8/20/28       | 813                 | 788                   |
|                                                                          |        |               |                     | <b>1,228,298</b>      |
| <b>Industrials (1.8%)</b>                                                |        |               |                     |                       |
| <sup>1</sup> 3M Co.                                                      | 2.250% | 9/19/26       | 2,574               | 2,473                 |
| 3M Co.                                                                   | 2.875% | 10/15/27      | 5,330               | 5,099                 |
| <sup>1</sup> 3M Co.                                                      | 3.625% | 9/14/28       | 2,705               | 2,615                 |
| <sup>1</sup> 3M Co.                                                      | 3.375% | 3/1/29        | 4,665               | 4,396                 |
| 3M Co.                                                                   | 2.375% | 8/26/29       | 5,680               | 5,095                 |
| AGCO Corp.                                                               | 5.450% | 3/21/27       | 2,350               | 2,372                 |
| Allegion plc                                                             | 3.500% | 10/1/29       | 3,395               | 3,171                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class A Series 2014-1  | 3.700% | 10/1/26       | 2,184               | 2,123                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2016-2 | 3.200% | 6/15/28       | 1,563               | 1,476                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2017-1 | 3.650% | 2/15/29       | 3,286               | 3,128                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2017-2 | 3.350% | 10/15/29      | 1,818               | 1,703                 |
| Amphenol Corp.                                                           | 5.050% | 4/5/27        | 4,685               | 4,726                 |
| Amphenol Corp.                                                           | 5.050% | 4/5/29        | 2,635               | 2,647                 |
| Amphenol Corp.                                                           | 4.350% | 6/1/29        | 2,890               | 2,830                 |
| <sup>1</sup> BNSF Funding Trust I                                        | 6.613% | 12/15/55      | 3,664               | 3,681                 |
| Boeing Co.                                                               | 2.750% | 2/1/26        | 3,452               | 3,367                 |

|                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Boeing Co.                                        | 2.196% | 2/4/26        | 40,797              | 39,553                |
| Boeing Co.                                        | 3.100% | 5/1/26        | 4                   | 4                     |
| Boeing Co.                                        | 2.250% | 6/15/26       | 5,159               | 4,954                 |
| Boeing Co.                                        | 2.700% | 2/1/27        | 6,024               | 5,743                 |
| Boeing Co.                                        | 5.040% | 5/1/27        | 16,873              | 16,911                |
| Boeing Co.                                        | 6.259% | 5/1/27        | 5,905               | 6,042                 |
| Boeing Co.                                        | 3.250% | 2/1/28        | 8,197               | 7,717                 |
| Boeing Co.                                        | 3.200% | 3/1/29        | 2,715               | 2,501                 |
| Boeing Co.                                        | 6.298% | 5/1/29        | 9,375               | 9,719                 |
| Burlington Northern Santa Fe LLC                  | 3.250% | 6/15/27       | 5,175               | 5,027                 |
| Canadian National Railway Co.                     | 2.750% | 3/1/26        | 3,337               | 3,271                 |
| Canadian Pacific Railway Co.                      | 1.750% | 12/2/26       | 9,366               | 8,868                 |
| Carrier Global Corp.                              | 2.493% | 2/15/27       | 4,105               | 3,925                 |
| Caterpillar Financial Services Corp.              | 5.050% | 2/27/26       | 4,700               | 4,731                 |
| Caterpillar Financial Services Corp.              | 0.900% | 3/2/26        | 6,106               | 5,862                 |
| <sup>1</sup> Caterpillar Financial Services Corp. | 4.350% | 5/15/26       | 7,090               | 7,081                 |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.150% | 9/14/26       | 3,350               | 3,171                 |
| Caterpillar Financial Services Corp.              | 4.450% | 10/16/26      | 3,825               | 3,826                 |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.700% | 1/8/27        | 9,441               | 8,934                 |
| Caterpillar Financial Services Corp.              | 5.000% | 5/14/27       | 5,065               | 5,118                 |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.600% | 8/12/27       | 11,063              | 10,821                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.100% | 9/14/27       | 247                 | 226                   |
| Caterpillar Financial Services Corp.              | 4.400% | 10/15/27      | 3,030               | 3,017                 |
| Caterpillar Financial Services Corp.              | 4.600% | 11/15/27      | 3,750               | 3,752                 |
| Caterpillar Financial Services Corp.              | 4.700% | 11/15/29      | 2,100               | 2,092                 |
| CH Robinson Worldwide Inc.                        | 4.200% | 4/15/28       | 4,595               | 4,479                 |
| CNH Industrial Capital LLC                        | 1.875% | 1/15/26       | 4,318               | 4,185                 |
| CNH Industrial Capital LLC                        | 4.550% | 4/10/28       | 5,650               | 5,569                 |
| CNH Industrial Capital LLC                        | 5.500% | 1/12/29       | 3,620               | 3,671                 |
| CNH Industrial Capital LLC                        | 5.100% | 4/20/29       | 3,500               | 3,497                 |
| <sup>1</sup> CNH Industrial NV                    | 3.850% | 11/15/27      | 2,800               | 2,735                 |
| CSX Corp.                                         | 2.600% | 11/1/26       | 5,707               | 5,518                 |
| CSX Corp.                                         | 3.250% | 6/1/27        | 1,585               | 1,536                 |
| CSX Corp.                                         | 4.250% | 3/15/29       | 5,770               | 5,649                 |
| Cummins Inc.                                      | 4.900% | 2/20/29       | 2,700               | 2,717                 |
| Deere & Co.                                       | 5.375% | 10/16/29      | 2,795               | 2,884                 |
| <sup>3</sup> Delta Air Lines Inc.                 | 4.750% | 10/20/28      | 9,430               | 9,299                 |
| Delta Air Lines Inc.                              | 3.750% | 10/28/29      | 2,700               | 2,523                 |
| Eaton Corp.                                       | 3.103% | 9/15/27       | 5,324               | 5,128                 |
| Embraer Netherlands Finance BV                    | 5.400% | 2/1/27        | 3,050               | 3,044                 |
| Emerson Electric Co.                              | 0.875% | 10/15/26      | 3,884               | 3,648                 |
| Emerson Electric Co.                              | 1.800% | 10/15/27      | 4,923               | 4,576                 |
| Emerson Electric Co.                              | 2.000% | 12/21/28      | 6,630               | 5,981                 |
| FedEx Corp.                                       | 3.250% | 4/1/26        | 3,911               | 3,843                 |
| FedEx Corp.                                       | 4.200% | 10/17/28      | 5,505               | 5,381                 |
| FedEx Corp.                                       | 3.100% | 8/5/29        | 14,260              | 13,203                |
| Fortive Corp.                                     | 3.150% | 6/15/26       | 5,373               | 5,251                 |
| General Dynamics Corp.                            | 3.500% | 4/1/27        | 5,090               | 4,980                 |
| General Dynamics Corp.                            | 2.625% | 11/15/27      | 4,140               | 3,927                 |
| General Dynamics Corp.                            | 3.750% | 5/15/28       | 8,434               | 8,183                 |
| HEICO Corp.                                       | 5.250% | 8/1/28        | 2,166               | 2,186                 |
| Hexcel Corp.                                      | 4.200% | 2/15/27       | 4,364               | 4,265                 |
| Honeywell International Inc.                      | 2.500% | 11/1/26       | 5,434               | 5,248                 |
| Honeywell International Inc.                      | 1.100% | 3/1/27        | 7,806               | 7,266                 |
| Honeywell International Inc.                      | 4.650% | 7/30/27       | 12,795              | 12,839                |
| Honeywell International Inc.                      | 4.950% | 2/15/28       | 4,965               | 5,020                 |
| Honeywell International Inc.                      | 4.250% | 1/15/29       | 5,020               | 4,949                 |
| Honeywell International Inc.                      | 2.700% | 8/15/29       | 4,695               | 4,303                 |
| Honeywell International Inc.                      | 4.875% | 9/1/29        | 6,020               | 6,056                 |
| Howmet Aerospace Inc.                             | 5.900% | 2/1/27        | 7,545               | 7,701                 |
| Howmet Aerospace Inc.                             | 3.000% | 1/15/29       | 2,677               | 2,486                 |
| Huntington Ingalls Industries Inc.                | 3.483% | 12/1/27       | 5,642               | 5,417                 |
| Huntington Ingalls Industries Inc.                | 2.043% | 8/16/28       | 2,705               | 2,429                 |
| Huntington Ingalls Industries Inc.                | 5.353% | 1/15/30       | 5,500               | 5,508                 |
| IDEX Corp.                                        | 4.950% | 9/1/29        | 2,385               | 2,374                 |
| Illinois Tool Works Inc.                          | 2.650% | 11/15/26      | 6,451               | 6,264                 |
| Ingersoll Rand Inc.                               | 5.197% | 6/15/27       | 5,150               | 5,208                 |
| Ingersoll Rand Inc.                               | 5.400% | 8/14/28       | 1,350               | 1,372                 |
| Ingersoll Rand Inc.                               | 5.176% | 6/15/29       | 5,390               | 5,437                 |
| Jacobs Engineering Group Inc.                     | 6.350% | 8/18/28       | 3,805               | 3,958                 |



|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| JB Hunt Transport Services Inc.                 | 3.875% | 3/1/26        | 5,527               | 5,471                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.800% | 1/9/26        | 2,836               | 2,844                 |
| <sup>1</sup> John Deere Capital Corp.           | 0.700% | 1/15/26       | 5,439               | 5,229                 |
| <sup>1</sup> John Deere Capital Corp.           | 5.050% | 3/3/26        | 3,205               | 3,228                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.950% | 3/6/26        | 9,415               | 9,462                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.750% | 6/8/26        | 2,590               | 2,601                 |
| <sup>1</sup> John Deere Capital Corp.           | 1.050% | 6/17/26       | 4,715               | 4,489                 |
| <sup>1</sup> John Deere Capital Corp.           | 5.150% | 9/8/26        | 2,970               | 3,008                 |
| <sup>1</sup> John Deere Capital Corp.           | 2.250% | 9/14/26       | 4,874               | 4,697                 |
| <sup>1</sup> John Deere Capital Corp.           | 1.300% | 10/13/26      | 5,855               | 5,543                 |
| <sup>1</sup> John Deere Capital Corp.           | 1.700% | 1/11/27       | 5,035               | 4,762                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.850% | 3/5/27        | 10,160              | 10,224                |
| <sup>1</sup> John Deere Capital Corp.           | 1.750% | 3/9/27        | 1,901               | 1,790                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.900% | 6/11/27       | 4,180               | 4,210                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.150% | 9/15/27       | 14,370              | 14,227                |
| <sup>1</sup> John Deere Capital Corp.           | 3.050% | 1/6/28        | 35                  | 34                    |
| <sup>1</sup> John Deere Capital Corp.           | 4.750% | 1/20/28       | 12,210              | 12,269                |
| <sup>1</sup> John Deere Capital Corp.           | 4.900% | 3/3/28        | 6,525               | 6,575                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.950% | 7/14/28       | 12,636              | 12,754                |
| John Deere Capital Corp.                        | 4.500% | 1/16/29       | 15,075              | 14,938                |
| <sup>1</sup> John Deere Capital Corp.           | 3.450% | 3/7/29        | 3,850               | 3,666                 |
| <sup>1</sup> John Deere Capital Corp.           | 3.350% | 4/18/29       | 3,460               | 3,281                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.850% | 6/11/29       | 2,326               | 2,334                 |
| <sup>1</sup> John Deere Capital Corp.           | 4.850% | 10/11/29      | 2,235               | 2,250                 |
| <sup>1</sup> Johnson Controls International plc | 3.900% | 2/14/26       | 3,064               | 3,035                 |
| Johnson Controls International plc              | 5.500% | 4/19/29       | 3,785               | 3,853                 |
| Keysight Technologies Inc.                      | 4.600% | 4/6/27        | 4,935               | 4,911                 |
| Keysight Technologies Inc.                      | 3.000% | 10/30/29      | 2,885               | 2,631                 |
| Kirby Corp.                                     | 4.200% | 3/1/28        | 4,653               | 4,503                 |
| L3Harris Technologies Inc.                      | 5.400% | 1/15/27       | 3,580               | 3,623                 |
| L3Harris Technologies Inc.                      | 4.400% | 6/15/28       | 7,794               | 7,659                 |
| <sup>1</sup> L3Harris Technologies Inc.         | 4.400% | 6/15/28       | 9,653               | 9,483                 |
| Lennox International Inc.                       | 5.500% | 9/15/28       | 3,200               | 3,251                 |
| LKQ Corp.                                       | 5.750% | 6/15/28       | 10,950              | 11,133                |
| Lockheed Martin Corp.                           | 3.550% | 1/15/26       | 6,312               | 6,249                 |
| Lockheed Martin Corp.                           | 5.100% | 11/15/27      | 8,290               | 8,421                 |
| Lockheed Martin Corp.                           | 4.500% | 2/15/29       | 5,195               | 5,137                 |
| MasTec Inc.                                     | 5.900% | 6/15/29       | 3,030               | 3,081                 |
| <sup>3</sup> Mileage Plus Holdings LLC          | 6.500% | 6/20/27       | 3,500               | 3,522                 |
| Norfolk Southern Corp.                          | 2.900% | 6/15/26       | 8,600               | 8,400                 |
| Norfolk Southern Corp.                          | 3.150% | 6/1/27        | 2,542               | 2,458                 |
| Norfolk Southern Corp.                          | 3.800% | 8/1/28        | 7,370               | 7,139                 |
| Norfolk Southern Corp.                          | 2.550% | 11/1/29       | 3,000               | 2,704                 |
| Northrop Grumman Corp.                          | 3.200% | 2/1/27        | 6,095               | 5,922                 |
| Northrop Grumman Corp.                          | 3.250% | 1/15/28       | 17,621              | 16,836                |
| Otis Worldwide Corp.                            | 2.293% | 4/5/27        | 4,834               | 4,582                 |
| Otis Worldwide Corp.                            | 5.250% | 8/16/28       | 6,680               | 6,760                 |
| <sup>1</sup> PACCAR Financial Corp.             | 5.050% | 8/10/26       | 2,010               | 2,027                 |
| <sup>1</sup> PACCAR Financial Corp.             | 4.500% | 11/25/26      | 3,750               | 3,753                 |
| PACCAR Financial Corp.                          | 5.000% | 5/13/27       | 3,500               | 3,539                 |
| PACCAR Financial Corp.                          | 4.450% | 8/6/27        | 4,500               | 4,495                 |
| PACCAR Financial Corp.                          | 4.600% | 1/10/28       | 5,135               | 5,122                 |
| <sup>1</sup> PACCAR Financial Corp.             | 4.950% | 8/10/28       | 2,190               | 2,207                 |
| <sup>1</sup> PACCAR Financial Corp.             | 4.600% | 1/31/29       | 7,500               | 7,473                 |
| PACCAR Financial Corp.                          | 4.000% | 9/26/29       | 3,950               | 3,824                 |
| Parker-Hannifin Corp.                           | 3.250% | 3/1/27        | 2,915               | 2,831                 |
| Parker-Hannifin Corp.                           | 4.250% | 9/15/27       | 7,505               | 7,427                 |
| Parker-Hannifin Corp.                           | 3.250% | 6/14/29       | 15,775              | 14,758                |
| Parker-Hannifin Corp.                           | 4.500% | 9/15/29       | 5,780               | 5,700                 |
| Pentair Finance Sarl                            | 4.500% | 7/1/29        | 2,300               | 2,236                 |
| Regal Rexnord Corp.                             | 6.050% | 2/15/26       | 6,190               | 6,246                 |
| Regal Rexnord Corp.                             | 6.050% | 4/15/28       | 5,482               | 5,578                 |
| Republic Services Inc.                          | 2.900% | 7/1/26        | 4,808               | 4,699                 |
| Republic Services Inc.                          | 3.950% | 5/15/28       | 1,297               | 1,263                 |
| Republic Services Inc.                          | 4.875% | 4/1/29        | 4,525               | 4,515                 |
| RTX Corp.                                       | 5.000% | 2/27/26       | 1,973               | 1,982                 |
| RTX Corp.                                       | 5.750% | 11/8/26       | 16,810              | 17,110                |
| RTX Corp.                                       | 3.500% | 3/15/27       | 8,303               | 8,093                 |
| RTX Corp.                                       | 3.125% | 5/4/27        | 13,001              | 12,543                |
| RTX Corp.                                       | 4.125% | 11/16/28      | 14,739              | 14,351                |

|                                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Ryder System Inc.                                        | 1.750% | 9/1/26        | 3,298               | 3,135                 |
| <sup>1</sup> Ryder System Inc.                                        | 2.850% | 3/1/27        | 2,320               | 2,224                 |
| <sup>1</sup> Ryder System Inc.                                        | 5.650% | 3/1/28        | 4,800               | 4,907                 |
| <sup>1</sup> Ryder System Inc.                                        | 5.250% | 6/1/28        | 6,560               | 6,622                 |
| Ryder System Inc.                                                     | 6.300% | 12/1/28       | 3,075               | 3,221                 |
| <sup>1</sup> Ryder System Inc.                                        | 5.375% | 3/15/29       | 3,344               | 3,383                 |
| <sup>1</sup> Ryder System Inc.                                        | 4.950% | 9/1/29        | 930                 | 926                   |
| <sup>1</sup> Ryder System Inc.                                        | 4.900% | 12/1/29       | 1,000               | 991                   |
| Southwest Airlines Co.                                                | 5.125% | 6/15/27       | 6,446               | 6,479                 |
| Southwest Airlines Co.                                                | 3.450% | 11/16/27      | 2,310               | 2,220                 |
| Teledyne Technologies Inc.                                            | 1.600% | 4/1/26        | 5,282               | 5,074                 |
| Teledyne Technologies Inc.                                            | 2.250% | 4/1/28        | 5,536               | 5,092                 |
| Textron Inc.                                                          | 4.000% | 3/15/26       | 2,375               | 2,353                 |
| Textron Inc.                                                          | 3.650% | 3/15/27       | 4,167               | 4,056                 |
| Trane Technologies Financing Ltd.                                     | 3.800% | 3/21/29       | 4,770               | 4,572                 |
| Trane Technologies Global Holding Co. Ltd.                            | 3.750% | 8/21/28       | 5,000               | 4,823                 |
| Trimble Inc.                                                          | 4.900% | 6/15/28       | 3,008               | 3,005                 |
| Tyco Electronics Group SA                                             | 4.500% | 2/13/26       | 4,865               | 4,864                 |
| Tyco Electronics Group SA                                             | 3.700% | 2/15/26       | 3,224               | 3,191                 |
| Tyco Electronics Group SA                                             | 3.125% | 8/15/27       | 5,307               | 5,104                 |
| <sup>1</sup> Union Pacific Corp.                                      | 4.750% | 2/21/26       | 265                 | 266                   |
| Union Pacific Corp.                                                   | 2.750% | 3/1/26        | 2,331               | 2,282                 |
| Union Pacific Corp.                                                   | 3.950% | 9/10/28       | 11,245              | 10,944                |
| Union Pacific Corp.                                                   | 3.700% | 3/1/29        | 5,720               | 5,491                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2014-1 | 4.000% | 4/11/26       | 2,154               | 2,128                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2014-2 | 3.750% | 9/3/26        | 3,440               | 3,372                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2020-1 | 5.875% | 10/15/27      | 6,874               | 7,020                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class B Series 2020-1 | 4.875% | 1/15/26       | 2,960               | 2,955                 |
| United Parcel Service Inc.                                            | 2.400% | 11/15/26      | 4,903               | 4,726                 |
| United Parcel Service Inc.                                            | 3.050% | 11/15/27      | 7,020               | 6,749                 |
| Veralto Corp.                                                         | 5.350% | 9/18/28       | 5,525               | 5,595                 |
| Vontier Corp.                                                         | 1.800% | 4/1/26        | 4,072               | 3,908                 |
| Waste Connections Inc.                                                | 3.500% | 5/1/29        | 2,815               | 2,661                 |
| Waste Management Inc.                                                 | 4.950% | 7/3/27        | 3,806               | 3,844                 |
| Waste Management Inc.                                                 | 3.150% | 11/15/27      | 4,170               | 4,011                 |
| Waste Management Inc.                                                 | 4.500% | 3/15/28       | 3,250               | 3,231                 |
| Waste Management Inc.                                                 | 4.875% | 2/15/29       | 6,991               | 7,019                 |
| Waste Management Inc.                                                 | 2.000% | 6/1/29        | 4,020               | 3,573                 |
| Westinghouse Air Brake Technologies Corp.                             | 3.450% | 11/15/26      | 4,970               | 4,846                 |
| Westinghouse Air Brake Technologies Corp.                             | 4.700% | 9/15/28       | 7,113               | 7,047                 |
| Xylem Inc.                                                            | 3.250% | 11/1/26       | 2,414               | 2,354                 |
| Xylem Inc.                                                            | 1.950% | 1/30/28       | 4,680               | 4,290                 |
|                                                                       |        |               |                     | <b>1,036,966</b>      |

**Materials (0.5%)**

|                                   |        |          |        |        |
|-----------------------------------|--------|----------|--------|--------|
| Air Products and Chemicals Inc.   | 1.850% | 5/15/27  | 5,232  | 4,919  |
| Albemarle Corp.                   | 4.650% | 6/1/27   | 3,180  | 3,152  |
| Amcor Group Finance plc           | 5.450% | 5/23/29  | 2,965  | 2,988  |
| AngloGold Ashanti Holdings plc    | 3.375% | 11/1/28  | 4,407  | 4,050  |
| ArcelorMittal SA                  | 4.550% | 3/11/26  | 3,182  | 3,162  |
| ArcelorMittal SA                  | 6.550% | 11/29/27 | 9,358  | 9,729  |
| Berry Global Inc.                 | 1.570% | 1/15/26  | 6,212  | 5,994  |
| Berry Global Inc.                 | 1.650% | 1/15/27  | 5,980  | 5,598  |
| Berry Global Inc.                 | 5.500% | 4/15/28  | 4,300  | 4,340  |
| BHP Billiton Finance USA Ltd.     | 4.875% | 2/27/26  | 7,644  | 7,664  |
| BHP Billiton Finance USA Ltd.     | 5.250% | 9/8/26   | 5,066  | 5,117  |
| BHP Billiton Finance USA Ltd.     | 4.750% | 2/28/28  | 6,505  | 6,494  |
| BHP Billiton Finance USA Ltd.     | 5.100% | 9/8/28   | 2,463  | 2,486  |
| Cabot Corp.                       | 4.000% | 7/1/29   | 1,457  | 1,392  |
| Celanese US Holdings LLC          | 1.400% | 8/5/26   | 3,200  | 2,994  |
| Celanese US Holdings LLC          | 6.165% | 7/15/27  | 14,055 | 14,271 |
| Celanese US Holdings LLC          | 6.600% | 11/15/28 | 8,552  | 8,750  |
| Celulosa Arauco y Constitucion SA | 3.875% | 11/2/27  | 3,400  | 3,257  |
| CRH SMW Finance DAC               | 5.200% | 5/21/29  | 4,560  | 4,591  |
| Dow Chemical Co.                  | 4.800% | 11/30/28 | 3,615  | 3,596  |
| DuPont de Nemours Inc.            | 4.725% | 11/15/28 | 14,060 | 13,995 |
| Eastman Chemical Co.              | 4.500% | 12/1/28  | 3,050  | 2,993  |
| Eastman Chemical Co.              | 5.000% | 8/1/29   | 19,000 | 18,948 |
| Ecolab Inc.                       | 2.700% | 11/1/26  | 6,313  | 6,112  |
| Ecolab Inc.                       | 5.250% | 1/15/28  | 2,610  | 2,660  |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| EIDP Inc.                               | 4.500% | 5/15/26       | 5,255               | 5,248                 |
| FMC Corp.                               | 5.150% | 5/18/26       | 2,076               | 2,078                 |
| FMC Corp.                               | 3.200% | 10/1/26       | 4,690               | 4,554                 |
| FMC Corp.                               | 3.450% | 10/1/29       | 2,140               | 1,961                 |
| Freeport-McMoRan Inc.                   | 5.000% | 9/1/27        | 4,575               | 4,576                 |
| Freeport-McMoRan Inc.                   | 4.125% | 3/1/28        | 3,250               | 3,158                 |
| Freeport-McMoRan Inc.                   | 4.375% | 8/1/28        | 356                 | 346                   |
| Freeport-McMoRan Inc.                   | 5.250% | 9/1/29        | 691                 | 691                   |
| Huntsman International LLC              | 4.500% | 5/1/29        | 4,405               | 4,201                 |
| Kinross Gold Corp.                      | 4.500% | 7/15/27       | 3,960               | 3,921                 |
| Linde Inc.                              | 3.200% | 1/30/26       | 4,297               | 4,239                 |
| LYB International Finance II BV         | 3.500% | 3/2/27        | 2,205               | 2,142                 |
| Mosaic Co.                              | 4.050% | 11/15/27      | 5,115               | 5,008                 |
| Mosaic Co.                              | 5.375% | 11/15/28      | 2,595               | 2,624                 |
| Newmont Corp.                           | 5.300% | 3/15/26       | 6,015               | 6,051                 |
| Nucor Corp.                             | 4.300% | 5/23/27       | 4,145               | 4,111                 |
| Nucor Corp.                             | 3.950% | 5/1/28        | 1,737               | 1,688                 |
| Nutrien Ltd.                            | 4.000% | 12/15/26      | 4,151               | 4,094                 |
| Nutrien Ltd.                            | 5.200% | 6/21/27       | 2,610               | 2,637                 |
| Nutrien Ltd.                            | 4.900% | 3/27/28       | 4,668               | 4,666                 |
| Nutrien Ltd.                            | 4.200% | 4/1/29        | 4,525               | 4,389                 |
| Packaging Corp. of America              | 3.400% | 12/15/27      | 3,857               | 3,716                 |
| PPG Industries Inc.                     | 1.200% | 3/15/26       | 5,605               | 5,367                 |
| PPG Industries Inc.                     | 3.750% | 3/15/28       | 1,536               | 1,485                 |
| Rio Tinto Finance USA Ltd.              | 7.125% | 7/15/28       | 5,105               | 5,479                 |
| Rohm & Haas Co.                         | 7.850% | 7/15/29       | 1,405               | 1,547                 |
| RPM International Inc.                  | 3.750% | 3/15/27       | 3,668               | 3,586                 |
| RPM International Inc.                  | 4.550% | 3/1/29        | 1,880               | 1,845                 |
| Sherwin-Williams Co.                    | 3.450% | 6/1/27        | 10,048              | 9,770                 |
| <sup>1</sup> Sherwin-Williams Co.       | 4.550% | 3/1/28        | 2,300               | 2,283                 |
| Sonoco Products Co.                     | 4.450% | 9/1/26        | 1,635               | 1,623                 |
| Sonoco Products Co.                     | 2.250% | 2/1/27        | 2,725               | 2,578                 |
| Sonoco Products Co.                     | 4.600% | 9/1/29        | 2,075               | 2,022                 |
| Steel Dynamics Inc.                     | 5.000% | 12/15/26      | 1,500               | 1,502                 |
| Suzano Austria GmbH                     | 6.000% | 1/15/29       | 11,625              | 11,658                |
| Suzano International Finance BV         | 5.500% | 1/17/27       | 4,834               | 4,839                 |
| Vulcan Materials Co.                    | 3.900% | 4/1/27        | 2,556               | 2,513                 |
| Vulcan Materials Co.                    | 4.950% | 12/1/29       | 2,000               | 1,993                 |
| Westlake Corp.                          | 3.600% | 8/15/26       | 5,057               | 4,955                 |
| WRKCo Inc.                              | 4.000% | 3/15/28       | 4,519               | 4,379                 |
| WRKCo Inc.                              | 3.900% | 6/1/28        | 4,342               | 4,187                 |
| WRKCo Inc.                              | 4.900% | 3/15/29       | 4,380               | 4,352                 |
|                                         |        |               |                     | <b>303,314</b>        |
| <b>Real Estate (1.0%)</b>               |        |               |                     |                       |
| Agree LP                                | 2.000% | 6/15/28       | 2,007               | 1,817                 |
| Alexandria Real Estate Equities Inc.    | 3.800% | 4/15/26       | 4,372               | 4,315                 |
| Alexandria Real Estate Equities Inc.    | 3.950% | 1/15/28       | 1,335               | 1,297                 |
| Alexandria Real Estate Equities Inc.    | 2.750% | 12/15/29      | 2,067               | 1,849                 |
| American Homes 4 Rent LP                | 4.250% | 2/15/28       | 3,819               | 3,727                 |
| American Homes 4 Rent LP                | 4.900% | 2/15/29       | 2,354               | 2,334                 |
| American Tower Corp.                    | 4.400% | 2/15/26       | 4,300               | 4,277                 |
| American Tower Corp.                    | 1.600% | 4/15/26       | 2,506               | 2,407                 |
| American Tower Corp.                    | 1.450% | 9/15/26       | 4,114               | 3,888                 |
| American Tower Corp.                    | 3.375% | 10/15/26      | 11,188              | 10,926                |
| American Tower Corp.                    | 2.750% | 1/15/27       | 4,643               | 4,460                 |
| American Tower Corp.                    | 3.125% | 1/15/27       | 4,464               | 4,318                 |
| American Tower Corp.                    | 3.650% | 3/15/27       | 5,175               | 5,050                 |
| American Tower Corp.                    | 3.600% | 1/15/28       | 6,231               | 5,987                 |
| American Tower Corp.                    | 5.500% | 3/15/28       | 4,678               | 4,744                 |
| American Tower Corp.                    | 5.250% | 7/15/28       | 4,820               | 4,852                 |
| American Tower Corp.                    | 5.800% | 11/15/28      | 5,595               | 5,738                 |
| American Tower Corp.                    | 5.200% | 2/15/29       | 2,984               | 3,000                 |
| American Tower Corp.                    | 3.950% | 3/15/29       | 1,851               | 1,773                 |
| American Tower Corp.                    | 3.800% | 8/15/29       | 7,000               | 6,627                 |
| American Tower Corp.                    | 5.000% | 1/31/30       | 3,100               | 3,081                 |
| <sup>1</sup> AvalonBay Communities Inc. | 2.900% | 10/15/26      | 2,794               | 2,710                 |
| <sup>1</sup> AvalonBay Communities Inc. | 3.350% | 5/15/27       | 3,573               | 3,465                 |
| <sup>1</sup> AvalonBay Communities Inc. | 3.200% | 1/15/28       | 3,374               | 3,227                 |
| <sup>1</sup> AvalonBay Communities Inc. | 3.300% | 6/1/29        | 2,600               | 2,435                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Boston Properties LP                      | 2.750% | 10/1/26       | 4,795               | 4,619                 |
| Boston Properties LP                      | 6.750% | 12/1/27       | 5,680               | 5,926                 |
| Boston Properties LP                      | 4.500% | 12/1/28       | 6,092               | 5,929                 |
| Boston Properties LP                      | 3.400% | 6/21/29       | 2,284               | 2,097                 |
| Brixmor Operating Partnership LP          | 3.900% | 3/15/27       | 4,995               | 4,889                 |
| Brixmor Operating Partnership LP          | 2.250% | 4/1/28        | 2,025               | 1,851                 |
| Brixmor Operating Partnership LP          | 4.125% | 5/15/29       | 4,344               | 4,165                 |
| Camden Property Trust                     | 4.100% | 10/15/28      | 2,575               | 2,503                 |
| Camden Property Trust                     | 3.150% | 7/1/29        | 3,110               | 2,890                 |
| CBRE Services Inc.                        | 4.875% | 3/1/26        | 4,980               | 4,976                 |
| CBRE Services Inc.                        | 5.500% | 4/1/29        | 1,500               | 1,525                 |
| COPT Defense Properties LP                | 2.250% | 3/15/26       | 2,987               | 2,890                 |
| COPT Defense Properties LP                | 2.000% | 1/15/29       | 2,691               | 2,368                 |
| Crown Castle Inc.                         | 4.450% | 2/15/26       | 4,770               | 4,752                 |
| Crown Castle Inc.                         | 3.700% | 6/15/26       | 5,565               | 5,474                 |
| Crown Castle Inc.                         | 1.050% | 7/15/26       | 4,425               | 4,179                 |
| Crown Castle Inc.                         | 2.900% | 3/15/27       | 4,879               | 4,687                 |
| Crown Castle Inc.                         | 5.000% | 1/11/28       | 11,556              | 11,541                |
| Crown Castle Inc.                         | 3.800% | 2/15/28       | 6,245               | 6,011                 |
| Crown Castle Inc.                         | 4.800% | 9/1/28        | 3,120               | 3,085                 |
| Crown Castle Inc.                         | 4.300% | 2/15/29       | 3,650               | 3,532                 |
| Crown Castle Inc.                         | 5.600% | 6/1/29        | 545                 | 555                   |
| Crown Castle Inc.                         | 4.900% | 9/1/29        | 3,755               | 3,714                 |
| CubeSmart LP                              | 3.125% | 9/1/26        | 3,355               | 3,261                 |
| CubeSmart LP                              | 2.250% | 12/15/28      | 3,471               | 3,121                 |
| CubeSmart LP                              | 4.375% | 2/15/29       | 3,330               | 3,233                 |
| Digital Realty Trust LP                   | 3.700% | 8/15/27       | 4,791               | 4,663                 |
| Digital Realty Trust LP                   | 5.550% | 1/15/28       | 6,986               | 7,092                 |
| Digital Realty Trust LP                   | 3.600% | 7/1/29        | 5,200               | 4,911                 |
| DOC DR LLC                                | 4.300% | 3/15/27       | 3,987               | 3,939                 |
| DOC DR LLC                                | 3.950% | 1/15/28       | 1,820               | 1,766                 |
| EPR Properties                            | 4.750% | 12/15/26      | 1,451               | 1,439                 |
| EPR Properties                            | 4.500% | 6/1/27        | 1,716               | 1,687                 |
| EPR Properties                            | 4.950% | 4/15/28       | 4,000               | 3,931                 |
| EPR Properties                            | 3.750% | 8/15/29       | 2,670               | 2,472                 |
| Equinix Inc.                              | 1.450% | 5/15/26       | 4,173               | 3,992                 |
| Equinix Inc.                              | 2.900% | 11/18/26      | 5,161               | 4,985                 |
| Equinix Inc.                              | 1.800% | 7/15/27       | 4,915               | 4,568                 |
| Equinix Inc.                              | 1.550% | 3/15/28       | 3,914               | 3,523                 |
| Equinix Inc.                              | 2.000% | 5/15/28       | 500                 | 454                   |
| ERP Operating LP                          | 2.850% | 11/1/26       | 4,393               | 4,257                 |
| ERP Operating LP                          | 3.250% | 8/1/27        | 1,666               | 1,605                 |
| ERP Operating LP                          | 4.150% | 12/1/28       | 4,403               | 4,303                 |
| ERP Operating LP                          | 3.000% | 7/1/29        | 3,430               | 3,165                 |
| Essex Portfolio LP                        | 3.375% | 4/15/26       | 4,045               | 3,973                 |
| Essex Portfolio LP                        | 3.625% | 5/1/27        | 4,887               | 4,763                 |
| Essex Portfolio LP                        | 1.700% | 3/1/28        | 2,287               | 2,067                 |
| Essex Portfolio LP                        | 4.000% | 3/1/29        | 2,950               | 2,837                 |
| Extra Space Storage LP                    | 3.500% | 7/1/26        | 2,758               | 2,708                 |
| Extra Space Storage LP                    | 5.700% | 4/1/28        | 5,785               | 5,905                 |
| Extra Space Storage LP                    | 3.900% | 4/1/29        | 4,224               | 4,034                 |
| Extra Space Storage LP                    | 4.000% | 6/15/29       | 693                 | 663                   |
| Federal Realty OP LP                      | 3.250% | 7/15/27       | 2,756               | 2,650                 |
| Federal Realty OP LP                      | 5.375% | 5/1/28        | 4,220               | 4,260                 |
| Federal Realty OP LP                      | 3.200% | 6/15/29       | 1,321               | 1,217                 |
| GLP Capital LP                            | 5.375% | 4/15/26       | 7,013               | 7,019                 |
| GLP Capital LP                            | 5.750% | 6/1/28        | 3,735               | 3,766                 |
| GLP Capital LP                            | 5.300% | 1/15/29       | 4,755               | 4,719                 |
| Healthcare Realty Holdings LP             | 3.500% | 8/1/26        | 3,848               | 3,760                 |
| Healthcare Realty Holdings LP             | 3.750% | 7/1/27        | 30                  | 29                    |
| Healthpeak OP LLC                         | 3.250% | 7/15/26       | 3,872               | 3,786                 |
| Healthpeak OP LLC                         | 2.125% | 12/1/28       | 896                 | 805                   |
| Healthpeak OP LLC                         | 3.500% | 7/15/29       | 6,383               | 5,977                 |
| Highwoods Realty LP                       | 3.875% | 3/1/27        | 3,002               | 2,921                 |
| Highwoods Realty LP                       | 4.125% | 3/15/28       | 3,025               | 2,893                 |
| Highwoods Realty LP                       | 4.200% | 4/15/29       | 1,923               | 1,825                 |
| <sup>1</sup> Host Hotels & Resorts LP     | 4.500% | 2/1/26        | 3,850               | 3,828                 |
| <sup>1</sup> Host Hotels & Resorts LP     | 3.375% | 12/15/29      | 3,600               | 3,293                 |
| Invitation Homes Operating Partnership LP | 2.300% | 11/15/28      | 3,664               | 3,306                 |
| Jones Lang LaSalle Inc.                   | 6.875% | 12/1/28       | 3,350               | 3,549                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Kilroy Realty LP                  | 4.750% | 12/15/28      | 1,406               | 1,372                 |
| Kilroy Realty LP                  | 4.250% | 8/15/29       | 2,380               | 2,241                 |
| Kimco Realty OP LLC               | 2.800% | 10/1/26       | 4,786               | 4,633                 |
| Kimco Realty OP LLC               | 3.800% | 4/1/27        | 2,790               | 2,733                 |
| Kimco Realty OP LLC               | 1.900% | 3/1/28        | 2,314               | 2,114                 |
| Kite Realty Group LP              | 4.000% | 10/1/26       | 3,253               | 3,206                 |
| LXP Industrial Trust              | 6.750% | 11/15/28      | 1,875               | 1,960                 |
| Mid-America Apartments LP         | 1.100% | 9/15/26       | 1,513               | 1,425                 |
| Mid-America Apartments LP         | 3.600% | 6/1/27        | 3,340               | 3,258                 |
| Mid-America Apartments LP         | 4.200% | 6/15/28       | 2,201               | 2,153                 |
| Mid-America Apartments LP         | 3.950% | 3/15/29       | 3,663               | 3,528                 |
| NNN REIT Inc.                     | 3.600% | 12/15/26      | 4,782               | 4,680                 |
| NNN REIT Inc.                     | 3.500% | 10/15/27      | 620                 | 599                   |
| NNN REIT Inc.                     | 4.300% | 10/15/28      | 2,602               | 2,539                 |
| Omega Healthcare Investors Inc.   | 5.250% | 1/15/26       | 4,302               | 4,309                 |
| Omega Healthcare Investors Inc.   | 4.750% | 1/15/28       | 5,754               | 5,675                 |
| Omega Healthcare Investors Inc.   | 3.625% | 10/1/29       | 3,000               | 2,768                 |
| Piedmont Operating Partnership LP | 9.250% | 7/20/28       | 3,513               | 3,861                 |
| Piedmont Operating Partnership LP | 6.875% | 7/15/29       | 2,140               | 2,200                 |
| Prologis LP                       | 3.250% | 10/1/26       | 4,688               | 4,589                 |
| Prologis LP                       | 2.125% | 4/15/27       | 5,258               | 4,980                 |
| Prologis LP                       | 3.375% | 12/15/27      | 1,693               | 1,638                 |
| Prologis LP                       | 4.875% | 6/15/28       | 5,525               | 5,539                 |
| Prologis LP                       | 3.875% | 9/15/28       | 1,046               | 1,012                 |
| Prologis LP                       | 4.000% | 9/15/28       | 3,410               | 3,318                 |
| Public Storage Operating Co.      | 0.875% | 2/15/26       | 2,223               | 2,133                 |
| Public Storage Operating Co.      | 1.500% | 11/9/26       | 2,300               | 2,176                 |
| Public Storage Operating Co.      | 3.094% | 9/15/27       | 2,159               | 2,076                 |
| Public Storage Operating Co.      | 1.850% | 5/1/28        | 1,604               | 1,463                 |
| Public Storage Operating Co.      | 1.950% | 11/9/28       | 6,046               | 5,440                 |
| Public Storage Operating Co.      | 5.125% | 1/15/29       | 3,025               | 3,060                 |
| Public Storage Operating Co.      | 3.385% | 5/1/29        | 3,065               | 2,893                 |
| Realty Income Corp.               | 0.750% | 3/15/26       | 5,615               | 5,355                 |
| Realty Income Corp.               | 4.875% | 6/1/26        | 3,966               | 3,976                 |
| Realty Income Corp.               | 4.125% | 10/15/26      | 4,307               | 4,265                 |
| Realty Income Corp.               | 3.000% | 1/15/27       | 4,639               | 4,486                 |
| Realty Income Corp.               | 3.200% | 1/15/27       | 1,942               | 1,882                 |
| Realty Income Corp.               | 3.950% | 8/15/27       | 4,813               | 4,734                 |
| Realty Income Corp.               | 3.400% | 1/15/28       | 4,736               | 4,542                 |
| Realty Income Corp.               | 3.650% | 1/15/28       | 4,995               | 4,824                 |
| Realty Income Corp.               | 2.100% | 3/15/28       | 1,863               | 1,712                 |
| Realty Income Corp.               | 2.200% | 6/15/28       | 3,464               | 3,167                 |
| Realty Income Corp.               | 4.700% | 12/15/28      | 554                 | 551                   |
| Realty Income Corp.               | 4.750% | 2/15/29       | 3,700               | 3,672                 |
| Realty Income Corp.               | 3.100% | 12/15/29      | 5,739               | 5,267                 |
| Regency Centers LP                | 3.600% | 2/1/27        | 4,160               | 4,060                 |
| Regency Centers LP                | 4.125% | 3/15/28       | 1,854               | 1,806                 |
| Regency Centers LP                | 2.950% | 9/15/29       | 1,938               | 1,776                 |
| Rexford Industrial Realty LP      | 5.000% | 6/15/28       | 1,690               | 1,683                 |
| Sabra Health Care LP              | 5.125% | 8/15/26       | 5,227               | 5,227                 |
| Sabra Health Care LP              | 3.900% | 10/15/29      | 2,525               | 2,360                 |
| Simon Property Group LP           | 3.300% | 1/15/26       | 5,594               | 5,516                 |
| Simon Property Group LP           | 3.250% | 11/30/26      | 1,573               | 1,534                 |
| Simon Property Group LP           | 3.375% | 6/15/27       | 4,270               | 4,150                 |
| Simon Property Group LP           | 3.375% | 12/1/27       | 3,817               | 3,693                 |
| Simon Property Group LP           | 1.750% | 2/1/28        | 5,015               | 4,588                 |
| Simon Property Group LP           | 2.450% | 9/13/29       | 7,300               | 6,560                 |
| Store Capital LLC                 | 4.500% | 3/15/28       | 2,550               | 2,473                 |
| Sun Communities Operating LP      | 2.300% | 11/1/28       | 2,840               | 2,560                 |
| Sun Communities Operating LP      | 5.500% | 1/15/29       | 3,900               | 3,923                 |
| Tanger Properties LP              | 3.125% | 9/1/26        | 3,021               | 2,928                 |
| Tanger Properties LP              | 3.875% | 7/15/27       | 2,476               | 2,402                 |
| <sup>1</sup> UDR Inc.             | 2.950% | 9/1/26        | 2,592               | 2,513                 |
| <sup>1</sup> UDR Inc.             | 4.400% | 1/26/29       | 3,364               | 3,268                 |
| Ventas Realty LP                  | 4.125% | 1/15/26       | 320                 | 318                   |
| Ventas Realty LP                  | 3.250% | 10/15/26      | 3,627               | 3,529                 |
| Ventas Realty LP                  | 3.850% | 4/1/27        | 1,059               | 1,035                 |
| Ventas Realty LP                  | 4.000% | 3/1/28        | 2,510               | 2,443                 |
| Ventas Realty LP                  | 4.400% | 1/15/29       | 5,213               | 5,077                 |
| VICI Properties LP                | 4.750% | 2/15/28       | 6,420               | 6,369                 |



|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Welltower OP LLC                    | 4.250% | 4/15/28       | 4,650               | 4,554                 |
| Welltower OP LLC                    | 2.050% | 1/15/29       | 857                 | 766                   |
| Welltower OP LLC                    | 4.125% | 3/15/29       | 3,597               | 3,482                 |
| Welltower OP LLC                    | 3.100% | 1/15/30       | 500                 | 455                   |
| Weyerhaeuser Co.                    | 4.750% | 5/15/26       | 3,487               | 3,486                 |
| Weyerhaeuser Co.                    | 4.000% | 11/15/29      | 4,100               | 3,911                 |
| WP Carey Inc.                       | 4.250% | 10/1/26       | 2,355               | 2,330                 |
| WP Carey Inc.                       | 3.850% | 7/15/29       | 1,840               | 1,750                 |
|                                     |        |               |                     | <b>597,911</b>        |
| <b>Technology (2.1%)</b>            |        |               |                     |                       |
| Accenture Capital Inc.              | 3.900% | 10/4/27       | 6,195               | 6,104                 |
| Accenture Capital Inc.              | 4.050% | 10/4/29       | 12,140              | 11,782                |
| Adobe Inc.                          | 2.150% | 2/1/27        | 9,003               | 8,588                 |
| Adobe Inc.                          | 4.850% | 4/4/27        | 2,027               | 2,041                 |
| Adobe Inc.                          | 4.800% | 4/4/29        | 4,540               | 4,560                 |
| Analog Devices Inc.                 | 3.500% | 12/5/26       | 8,869               | 8,707                 |
| Analog Devices Inc.                 | 3.450% | 6/15/27       | 4,718               | 4,597                 |
| Apple Inc.                          | 0.700% | 2/8/26        | 11,300              | 10,857                |
| Apple Inc.                          | 3.250% | 2/23/26       | 22,209              | 21,928                |
| Apple Inc.                          | 2.450% | 8/4/26        | 20,804              | 20,186                |
| Apple Inc.                          | 2.050% | 9/11/26       | 9,774               | 9,405                 |
| Apple Inc.                          | 3.350% | 2/9/27        | 9,270               | 9,080                 |
| Apple Inc.                          | 3.200% | 5/11/27       | 16,302              | 15,847                |
| Apple Inc.                          | 3.000% | 6/20/27       | 6,404               | 6,209                 |
| Apple Inc.                          | 3.000% | 11/13/27      | 9,405               | 9,080                 |
| Apple Inc.                          | 1.200% | 2/8/28        | 18,912              | 17,086                |
| Apple Inc.                          | 4.000% | 5/10/28       | 22,450              | 22,124                |
| Apple Inc.                          | 1.400% | 8/5/28        | 7,499               | 6,730                 |
| Apple Inc.                          | 3.250% | 8/8/29        | 6,035               | 5,698                 |
| Apple Inc.                          | 2.200% | 9/11/29       | 3,813               | 3,431                 |
| Applied Materials Inc.              | 3.300% | 4/1/27        | 8,730               | 8,503                 |
| Applied Materials Inc.              | 4.800% | 6/15/29       | 2,710               | 2,719                 |
| Arrow Electronics Inc.              | 3.875% | 1/12/28       | 4,184               | 4,028                 |
| Atlassian Corp.                     | 5.250% | 5/15/29       | 3,020               | 3,040                 |
| Autodesk Inc.                       | 3.500% | 6/15/27       | 4,360               | 4,233                 |
| Automatic Data Processing Inc.      | 1.700% | 5/15/28       | 5,497               | 5,018                 |
| Avnet Inc.                          | 4.625% | 4/15/26       | 4,520               | 4,493                 |
| Avnet Inc.                          | 6.250% | 3/15/28       | 3,850               | 3,955                 |
| Broadcom Corp.                      | 3.875% | 1/15/27       | 18,060              | 17,772                |
| Broadcom Corp.                      | 3.500% | 1/15/28       | 6,227               | 5,990                 |
| Broadcom Inc.                       | 3.459% | 9/15/26       | 8,515               | 8,354                 |
| Broadcom Inc.                       | 5.050% | 7/12/27       | 5,741               | 5,796                 |
| Broadcom Inc.                       | 4.150% | 2/15/28       | 3,310               | 3,254                 |
| Broadcom Inc.                       | 4.110% | 9/15/28       | 4,026               | 3,932                 |
| <sup>3</sup> Broadcom Inc.          | 4.000% | 4/15/29       | 8,390               | 8,072                 |
| Broadcom Inc.                       | 4.750% | 4/15/29       | 6,580               | 6,533                 |
| Broadcom Inc.                       | 5.050% | 7/12/29       | 20,181              | 20,252                |
| Broadridge Financial Solutions Inc. | 3.400% | 6/27/26       | 4,470               | 4,383                 |
| Cadence Design Systems Inc.         | 4.200% | 9/10/27       | 2,050               | 2,026                 |
| Cadence Design Systems Inc.         | 4.300% | 9/10/29       | 4,975               | 4,875                 |
| CDW LLC                             | 2.670% | 12/1/26       | 6,675               | 6,401                 |
| CDW LLC                             | 3.250% | 2/15/29       | 8,603               | 7,930                 |
| CGI Inc.                            | 1.450% | 9/14/26       | 4,423               | 4,185                 |
| Cintas Corp. No. 2                  | 3.700% | 4/1/27        | 8,138               | 7,974                 |
| Cisco Systems Inc.                  | 2.950% | 2/28/26       | 5,037               | 4,952                 |
| Cisco Systems Inc.                  | 2.500% | 9/20/26       | 9,061               | 8,781                 |
| Cisco Systems Inc.                  | 4.800% | 2/26/27       | 10,435              | 10,507                |
| Cisco Systems Inc.                  | 4.850% | 2/26/29       | 23,250              | 23,385                |
| Concentrix Corp.                    | 6.650% | 8/2/26        | 4,925               | 5,012                 |
| Concentrix Corp.                    | 6.600% | 8/2/28        | 5,300               | 5,429                 |
| Dell International LLC              | 6.020% | 6/15/26       | 16,695              | 16,937                |
| Dell International LLC              | 4.900% | 10/1/26       | 7,859               | 7,878                 |
| Dell International LLC              | 6.100% | 7/15/27       | 3,950               | 4,065                 |
| Dell International LLC              | 5.250% | 2/1/28        | 9,370               | 9,477                 |
| Dell International LLC              | 5.300% | 10/1/29       | 9,870               | 9,969                 |
| Dell International LLC              | 4.350% | 2/1/30        | 1,500               | 1,452                 |
| DXC Technology Co.                  | 1.800% | 9/15/26       | 2,231               | 2,111                 |
| DXC Technology Co.                  | 2.375% | 9/15/28       | 4,200               | 3,783                 |
| Equifax Inc.                        | 5.100% | 12/15/27      | 4,177               | 4,201                 |

|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Equifax Inc.                                | 5.100% | 6/1/28        | 9,755               | 9,792                 |
| Equifax Inc.                                | 4.800% | 9/15/29       | 3,736               | 3,691                 |
| Fidelity National Information Services Inc. | 1.150% | 3/1/26        | 12,402              | 11,895                |
| Fidelity National Information Services Inc. | 1.650% | 3/1/28        | 4,055               | 3,667                 |
| Fiserv Inc.                                 | 3.200% | 7/1/26        | 16,900              | 16,524                |
| Fiserv Inc.                                 | 2.250% | 6/1/27        | 3,541               | 3,340                 |
| Fiserv Inc.                                 | 5.450% | 3/2/28        | 9,080               | 9,221                 |
| Fiserv Inc.                                 | 5.375% | 8/21/28       | 1,999               | 2,026                 |
| Fiserv Inc.                                 | 4.200% | 10/1/28       | 6,536               | 6,357                 |
| Fiserv Inc.                                 | 3.500% | 7/1/29        | 16,779              | 15,742                |
| Flex Ltd.                                   | 3.750% | 2/1/26        | 3,848               | 3,793                 |
| Flex Ltd.                                   | 4.875% | 6/15/29       | 4,070               | 3,989                 |
| Fortinet Inc.                               | 1.000% | 3/15/26       | 3,100               | 2,964                 |
| Genpact Luxembourg Sarl                     | 6.000% | 6/4/29        | 1,775               | 1,813                 |
| Global Payments Inc.                        | 1.200% | 3/1/26        | 5,951               | 5,703                 |
| Global Payments Inc.                        | 4.800% | 4/1/26        | 5,758               | 5,747                 |
| Global Payments Inc.                        | 2.150% | 1/15/27       | 4,849               | 4,596                 |
| Global Payments Inc.                        | 4.950% | 8/15/27       | 1,899               | 1,902                 |
| Global Payments Inc.                        | 3.200% | 8/15/29       | 3,244               | 2,973                 |
| Hewlett Packard Enterprise Co.              | 1.750% | 4/1/26        | 5,000               | 4,815                 |
| Hewlett Packard Enterprise Co.              | 4.450% | 9/25/26       | 6,360               | 6,327                 |
| Hewlett Packard Enterprise Co.              | 4.400% | 9/25/27       | 2,680               | 2,651                 |
| Hewlett Packard Enterprise Co.              | 5.250% | 7/1/28        | 7,340               | 7,408                 |
| Hewlett Packard Enterprise Co.              | 4.550% | 10/15/29      | 17,901              | 17,443                |
| HP Inc.                                     | 1.450% | 6/17/26       | 3,436               | 3,277                 |
| HP Inc.                                     | 3.000% | 6/17/27       | 9,357               | 8,965                 |
| HP Inc.                                     | 4.750% | 1/15/28       | 13,950              | 13,927                |
| HP Inc.                                     | 4.000% | 4/15/29       | 6,034               | 5,782                 |
| Hubbell Inc.                                | 3.350% | 3/1/26        | 2,557               | 2,515                 |
| IBM International Capital Pte. Ltd.         | 4.700% | 2/5/26        | 153                 | 153                   |
| IBM International Capital Pte. Ltd.         | 4.600% | 2/5/29        | 7,850               | 7,778                 |
| Intel Corp.                                 | 2.600% | 5/19/26       | 6,649               | 6,448                 |
| Intel Corp.                                 | 3.750% | 3/25/27       | 10,146              | 9,878                 |
| Intel Corp.                                 | 3.150% | 5/11/27       | 3,372               | 3,234                 |
| Intel Corp.                                 | 3.750% | 8/5/27        | 8,609               | 8,349                 |
| Intel Corp.                                 | 4.875% | 2/10/28       | 12,454              | 12,385                |
| Intel Corp.                                 | 1.600% | 8/12/28       | 3,170               | 2,801                 |
| Intel Corp.                                 | 2.450% | 11/15/29      | 19,750              | 17,320                |
| International Business Machines Corp.       | 3.450% | 2/19/26       | 6,420               | 6,334                 |
| International Business Machines Corp.       | 3.300% | 5/15/26       | 15,686              | 15,407                |
| International Business Machines Corp.       | 3.300% | 1/27/27       | 3,323               | 3,235                 |
| International Business Machines Corp.       | 1.700% | 5/15/27       | 8,234               | 7,687                 |
| International Business Machines Corp.       | 6.220% | 8/1/27        | 3,520               | 3,652                 |
| International Business Machines Corp.       | 4.500% | 2/6/28        | 10,160              | 10,094                |
| International Business Machines Corp.       | 3.500% | 5/15/29       | 14,828              | 14,052                |
| Intuit Inc.                                 | 5.125% | 9/15/28       | 4,800               | 4,870                 |
| Jabil Inc.                                  | 4.250% | 5/15/27       | 4,270               | 4,210                 |
| Jabil Inc.                                  | 5.450% | 2/1/29        | 2,050               | 2,065                 |
| KLA Corp.                                   | 4.100% | 3/15/29       | 4,253               | 4,145                 |
| Kyndryl Holdings Inc.                       | 2.050% | 10/15/26      | 4,778               | 4,543                 |
| Kyndryl Holdings Inc.                       | 2.700% | 10/15/28      | 2,221               | 2,032                 |
| Lam Research Corp.                          | 3.750% | 3/15/26       | 9,572               | 9,475                 |
| Lam Research Corp.                          | 4.000% | 3/15/29       | 6,245               | 6,071                 |
| Marvell Technology Inc.                     | 1.650% | 4/15/26       | 2,840               | 2,723                 |
| Marvell Technology Inc.                     | 2.450% | 4/15/28       | 4,900               | 4,520                 |
| Marvell Technology Inc.                     | 4.875% | 6/22/28       | 3,235               | 3,215                 |
| Marvell Technology Inc.                     | 5.750% | 2/15/29       | 3,010               | 3,085                 |
| Microchip Technology Inc.                   | 4.900% | 3/15/28       | 4,100               | 4,085                 |
| Microchip Technology Inc.                   | 5.050% | 3/15/29       | 6,420               | 6,403                 |
| Microchip Technology Inc.                   | 5.050% | 2/15/30       | 3,500               | 3,477                 |
| Micron Technology Inc.                      | 4.975% | 2/6/26        | 164                 | 164                   |
| Micron Technology Inc.                      | 4.185% | 2/15/27       | 9,301               | 9,169                 |
| Micron Technology Inc.                      | 5.375% | 4/15/28       | 5,650               | 5,710                 |
| Micron Technology Inc.                      | 6.750% | 11/1/29       | 7,236               | 7,698                 |
| Microsoft Corp.                             | 2.400% | 8/8/26        | 14,705              | 14,269                |
| Microsoft Corp.                             | 3.400% | 9/15/26       | 8,292               | 8,164                 |
| Microsoft Corp.                             | 3.300% | 2/6/27        | 25,687              | 25,145                |
| Moody's Corp.                               | 4.250% | 2/1/29        | 1,453               | 1,423                 |
| Motorola Solutions Inc.                     | 4.600% | 2/23/28       | 5,189               | 5,142                 |
| Motorola Solutions Inc.                     | 5.000% | 4/15/29       | 2,425               | 2,421                 |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Motorola Solutions Inc.                       | 4.600% | 5/23/29       | 350                 | 344                   |
| NetApp Inc.                                   | 2.375% | 6/22/27       | 3,448               | 3,256                 |
| Nokia OYJ                                     | 4.375% | 6/12/27       | 3,615               | 3,515                 |
| Nordson Corp.                                 | 5.600% | 9/15/28       | 2,120               | 2,164                 |
| NVIDIA Corp.                                  | 3.200% | 9/16/26       | 7,837               | 7,683                 |
| NXP BV                                        | 5.350% | 3/1/26        | 3,934               | 3,949                 |
| NXP BV                                        | 3.875% | 6/18/26       | 2,309               | 2,277                 |
| NXP BV                                        | 3.150% | 5/1/27        | 5,623               | 5,407                 |
| NXP BV                                        | 4.400% | 6/1/27        | 2,970               | 2,939                 |
| NXP BV                                        | 4.300% | 6/18/29       | 11,494              | 11,138                |
| Oracle Corp.                                  | 1.650% | 3/25/26       | 26,328              | 25,380                |
| Oracle Corp.                                  | 2.650% | 7/15/26       | 23,869              | 23,154                |
| Oracle Corp.                                  | 2.800% | 4/1/27        | 9,991               | 9,590                 |
| Oracle Corp.                                  | 3.250% | 11/15/27      | 168                 | 161                   |
| Oracle Corp.                                  | 2.300% | 3/25/28       | 14,934              | 13,807                |
| <sup>1</sup> Oracle Corp.                     | 4.200% | 9/27/29       | 20,941              | 20,217                |
| PayPal Holdings Inc.                          | 2.650% | 10/1/26       | 8,665               | 8,389                 |
| PayPal Holdings Inc.                          | 3.900% | 6/1/27        | 674                 | 664                   |
| PayPal Holdings Inc.                          | 2.850% | 10/1/29       | 8,490               | 7,756                 |
| Qorvo Inc.                                    | 4.375% | 10/15/29      | 2,652               | 2,488                 |
| QUALCOMM Inc.                                 | 3.250% | 5/20/27       | 16,341              | 15,893                |
| Quanta Services Inc.                          | 4.750% | 8/9/27        | 3,270               | 3,264                 |
| RELX Capital Inc.                             | 4.000% | 3/18/29       | 5,530               | 5,342                 |
| Roper Technologies Inc.                       | 3.800% | 12/15/26      | 2,331               | 2,294                 |
| Roper Technologies Inc.                       | 4.200% | 9/15/28       | 5,500               | 5,370                 |
| Roper Technologies Inc.                       | 4.500% | 10/15/29      | 1,925               | 1,889                 |
| S&P Global Inc.                               | 2.950% | 1/22/27       | 4,189               | 4,053                 |
| S&P Global Inc.                               | 2.450% | 3/1/27        | 7,158               | 6,842                 |
| S&P Global Inc.                               | 4.750% | 8/1/28        | 4,600               | 4,596                 |
| S&P Global Inc.                               | 2.700% | 3/1/29        | 7,000               | 6,443                 |
| S&P Global Inc.                               | 4.250% | 5/1/29        | 4,490               | 4,391                 |
| Salesforce Inc.                               | 3.700% | 4/11/28       | 7,605               | 7,405                 |
| Salesforce Inc.                               | 1.500% | 7/15/28       | 5,843               | 5,247                 |
| Skyworks Solutions Inc.                       | 1.800% | 6/1/26        | 6,024               | 5,769                 |
| TD SYNEX Corp.                                | 1.750% | 8/9/26        | 4,627               | 4,392                 |
| Texas Instruments Inc.                        | 1.125% | 9/15/26       | 3,810               | 3,604                 |
| Texas Instruments Inc.                        | 4.600% | 2/15/28       | 4,030               | 4,035                 |
| TSMC Arizona Corp.                            | 1.750% | 10/25/26      | 4,640               | 4,400                 |
| TSMC Arizona Corp.                            | 3.875% | 4/22/27       | 4,905               | 4,817                 |
| TSMC Arizona Corp.                            | 4.125% | 4/22/29       | 1,240               | 1,206                 |
| Verisk Analytics Inc.                         | 4.125% | 3/15/29       | 4,300               | 4,167                 |
| VMware LLC                                    | 1.400% | 8/15/26       | 13,903              | 13,169                |
| VMware LLC                                    | 4.650% | 5/15/27       | 4,900               | 4,879                 |
| VMware LLC                                    | 3.900% | 8/21/27       | 9,567               | 9,350                 |
| VMware LLC                                    | 1.800% | 8/15/28       | 3,283               | 2,945                 |
| Workday Inc.                                  | 3.500% | 4/1/27        | 8,436               | 8,219                 |
| Workday Inc.                                  | 3.700% | 4/1/29        | 4,400               | 4,185                 |
|                                               |        |               |                     | <b>1,240,017</b>      |
| <b>Utilities (1.7%)</b>                       |        |               |                     |                       |
| AEP Texas Inc.                                | 5.450% | 5/15/29       | 2,067               | 2,095                 |
| AEP Transmission Co. LLC                      | 3.100% | 12/1/26       | 5,945               | 5,778                 |
| AES Corp.                                     | 1.375% | 1/15/26       | 4,963               | 4,777                 |
| AES Corp.                                     | 5.450% | 6/1/28        | 7,145               | 7,182                 |
| Alabama Power Co.                             | 3.750% | 9/1/27        | 4,121               | 4,030                 |
| Algonquin Power & Utilities Corp.             | 5.365% | 6/15/26       | 4,260               | 4,282                 |
| Ameren Corp.                                  | 3.650% | 2/15/26       | 4,120               | 4,067                 |
| Ameren Corp.                                  | 5.700% | 12/1/26       | 2,770               | 2,815                 |
| Ameren Corp.                                  | 1.950% | 3/15/27       | 1,145               | 1,076                 |
| Ameren Corp.                                  | 1.750% | 3/15/28       | 4,066               | 3,678                 |
| Ameren Corp.                                  | 5.000% | 1/15/29       | 2,550               | 2,550                 |
| American Electric Power Co. Inc.              | 5.750% | 11/1/27       | 2,311               | 2,366                 |
| <sup>1</sup> American Electric Power Co. Inc. | 4.300% | 12/1/28       | 5,045               | 4,928                 |
| American Electric Power Co. Inc.              | 5.200% | 1/15/29       | 5,834               | 5,877                 |
| <sup>1</sup> American Electric Power Co. Inc. | 7.050% | 12/15/54      | 3,500               | 3,624                 |
| American Electric Power Co. Inc.              | 3.875% | 2/15/62       | 5,140               | 4,842                 |
| American Water Capital Corp.                  | 2.950% | 9/1/27        | 5,038               | 4,814                 |
| American Water Capital Corp.                  | 3.750% | 9/1/28        | 4,000               | 3,847                 |
| American Water Capital Corp.                  | 3.450% | 6/1/29        | 3,275               | 3,083                 |
| <sup>1</sup> Appalachian Power Co.            | 3.300% | 6/1/27        | 984                 | 950                   |

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Arizona Public Service Co.                            | 2.600% | 8/15/29       | 7,349               | 6,640                 |
| Atmos Energy Corp.                                    | 3.000% | 6/15/27       | 4,128               | 3,974                 |
| Atmos Energy Corp.                                    | 2.625% | 9/15/29       | 3,385               | 3,083                 |
| Avangrid Inc.                                         | 3.800% | 6/1/29        | 4,205               | 3,983                 |
| Baltimore Gas & Electric Co.                          | 2.400% | 8/15/26       | 2,575               | 2,487                 |
| Berkshire Hathaway Energy Co.                         | 3.250% | 4/15/28       | 4,768               | 4,539                 |
| Black Hills Corp.                                     | 3.950% | 1/15/26       | 2,310               | 2,286                 |
| Black Hills Corp.                                     | 3.150% | 1/15/27       | 4,050               | 3,908                 |
| Black Hills Corp.                                     | 5.950% | 3/15/28       | 2,425               | 2,497                 |
| Black Hills Corp.                                     | 3.050% | 10/15/29      | 4,537               | 4,146                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 2.400% | 9/1/26        | 2,700               | 2,603                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 3.000% | 2/1/27        | 3,655               | 3,536                 |
| CenterPoint Energy Houston Electric LLC               | 5.200% | 10/1/28       | 5,141               | 5,201                 |
| CenterPoint Energy Inc.                               | 1.450% | 6/1/26        | 1,363               | 1,302                 |
| CenterPoint Energy Inc.                               | 5.250% | 8/10/26       | 2,265               | 2,282                 |
| CenterPoint Energy Inc.                               | 5.400% | 6/1/29        | 2,630               | 2,659                 |
| CenterPoint Energy Resources Corp.                    | 5.250% | 3/1/28        | 8,234               | 8,312                 |
| Cleco Corporate Holdings LLC                          | 3.743% | 5/1/26        | 893                 | 875                   |
| CMS Energy Corp.                                      | 3.000% | 5/15/26       | 3,865               | 3,771                 |
| Commonwealth Edison Co.                               | 2.550% | 6/15/26       | 4,687               | 4,551                 |
| Commonwealth Edison Co.                               | 3.700% | 8/15/28       | 3,050               | 2,942                 |
| <sup>1</sup> Connecticut Light & Power Co.            | 3.200% | 3/15/27       | 4,447               | 4,312                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 12/1/28       | 7,946               | 7,738                 |
| Constellation Energy Generation LLC                   | 5.600% | 3/1/28        | 3,866               | 3,942                 |
| Consumers Energy Co.                                  | 4.650% | 3/1/28        | 6,171               | 6,150                 |
| Consumers Energy Co.                                  | 4.900% | 2/15/29       | 3,895               | 3,906                 |
| Consumers Energy Co.                                  | 4.600% | 5/30/29       | 4,900               | 4,855                 |
| <sup>1</sup> Dominion Energy Inc.                     | 1.450% | 4/15/26       | 8,530               | 8,180                 |
| <sup>1</sup> Dominion Energy Inc.                     | 2.850% | 8/15/26       | 6,133               | 5,953                 |
| <sup>1</sup> Dominion Energy Inc.                     | 3.600% | 3/15/27       | 1,175               | 1,147                 |
| Dominion Energy Inc.                                  | 4.250% | 6/1/28        | 2,000               | 1,961                 |
| DTE Electric Co.                                      | 4.850% | 12/1/26       | 2,925               | 2,947                 |
| DTE Energy Co.                                        | 2.850% | 10/1/26       | 4,634               | 4,489                 |
| DTE Energy Co.                                        | 4.950% | 7/1/27        | 2,415               | 2,424                 |
| DTE Energy Co.                                        | 4.875% | 6/1/28        | 3,675               | 3,663                 |
| DTE Energy Co.                                        | 5.100% | 3/1/29        | 3,360               | 3,367                 |
| <sup>1</sup> DTE Energy Co.                           | 3.400% | 6/15/29       | 3,051               | 2,853                 |
| Duke Energy Carolinas LLC                             | 2.950% | 12/1/26       | 6,063               | 5,887                 |
| Duke Energy Carolinas LLC                             | 2.450% | 8/15/29       | 6,640               | 5,970                 |
| Duke Energy Corp.                                     | 2.650% | 9/1/26        | 5,027               | 4,866                 |
| Duke Energy Corp.                                     | 3.150% | 8/15/27       | 975                 | 936                   |
| Duke Energy Corp.                                     | 5.000% | 12/8/27       | 7,425               | 7,480                 |
| Duke Energy Corp.                                     | 4.300% | 3/15/28       | 6,425               | 6,325                 |
| Duke Energy Corp.                                     | 3.400% | 6/15/29       | 3,543               | 3,319                 |
| Duke Energy Corp.                                     | 3.250% | 1/15/82       | 2,202               | 2,053                 |
| Duke Energy Florida LLC                               | 3.200% | 1/15/27       | 6,065               | 5,904                 |
| Duke Energy Florida LLC                               | 2.500% | 12/1/29       | 5,941               | 5,337                 |
| Duke Energy Progress LLC                              | 3.700% | 9/1/28        | 3,625               | 3,490                 |
| Duke Energy Progress LLC                              | 3.450% | 3/15/29       | 5,965               | 5,654                 |
| Edison International                                  | 4.125% | 3/15/28       | 2,000               | 1,939                 |
| Edison International                                  | 5.250% | 11/15/28      | 5,770               | 5,779                 |
| Edison International                                  | 5.450% | 6/15/29       | 2,955               | 2,981                 |
| Edison International                                  | 6.950% | 11/15/29      | 5,762               | 6,156                 |
| Emera US Finance LP                                   | 3.550% | 6/15/26       | 5,017               | 4,914                 |
| Enel Americas SA                                      | 4.000% | 10/25/26      | 4,862               | 4,751                 |
| Enel Chile SA                                         | 4.875% | 6/12/28       | 6,850               | 6,748                 |
| Entergy Arkansas LLC                                  | 3.500% | 4/1/26        | 3,651               | 3,602                 |
| Entergy Arkansas LLC                                  | 4.000% | 6/1/28        | 1,600               | 1,560                 |
| Entergy Corp.                                         | 2.950% | 9/1/26        | 8,654               | 8,401                 |
| Entergy Corp.                                         | 7.125% | 12/1/54       | 8,000               | 8,152                 |
| Entergy Louisiana LLC                                 | 2.400% | 10/1/26       | 4,902               | 4,720                 |
| Entergy Texas Inc.                                    | 4.000% | 3/30/29       | 1,775               | 1,717                 |
| Essential Utilities Inc.                              | 4.800% | 8/15/27       | 4,130               | 4,123                 |
| Essential Utilities Inc.                              | 3.566% | 5/1/29        | 3,500               | 3,293                 |
| Evergy Inc.                                           | 2.900% | 9/15/29       | 5,405               | 4,914                 |
| Evergy Kansas Central Inc.                            | 2.550% | 7/1/26        | 1,838               | 1,783                 |
| Evergy Kansas Central Inc.                            | 3.100% | 4/1/27        | 4,712               | 4,559                 |
| <sup>1</sup> Eversource Energy                        | 1.400% | 8/15/26       | 3,285               | 3,107                 |
| <sup>1</sup> Eversource Energy                        | 4.600% | 7/1/27        | 4,690               | 4,657                 |
| <sup>1</sup> Eversource Energy                        | 3.300% | 1/15/28       | 2,940               | 2,794                 |

|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Eversource Energy                                               | 5.450% | 3/1/28        | 15,905              | 16,106                |
| Eversource Energy                                               | 5.950% | 2/1/29        | 2,999               | 3,090                 |
| <sup>1</sup> Eversource Energy                                  | 4.250% | 4/1/29        | 2,000               | 1,932                 |
| Exelon Corp.                                                    | 3.400% | 4/15/26       | 7,534               | 7,409                 |
| Exelon Corp.                                                    | 2.750% | 3/15/27       | 6,301               | 6,032                 |
| Exelon Corp.                                                    | 5.150% | 3/15/28       | 6,716               | 6,757                 |
| Exelon Corp.                                                    | 5.150% | 3/15/29       | 3,100               | 3,115                 |
| <sup>1</sup> FirstEnergy Corp.                                  | 3.900% | 7/15/27       | 9,475               | 9,238                 |
| Florida Power & Light Co.                                       | 4.450% | 5/15/26       | 4,353               | 4,353                 |
| Florida Power & Light Co.                                       | 5.050% | 4/1/28        | 6,599               | 6,663                 |
| Florida Power & Light Co.                                       | 4.400% | 5/15/28       | 8,265               | 8,181                 |
| Florida Power & Light Co.                                       | 5.150% | 6/15/29       | 1,980               | 2,005                 |
| Fortis Inc.                                                     | 3.055% | 10/4/26       | 1,157               | 1,121                 |
| Georgia Power Co.                                               | 5.004% | 2/23/27       | 3,000               | 3,023                 |
| Georgia Power Co.                                               | 3.250% | 3/30/27       | 4,533               | 4,398                 |
| Georgia Power Co.                                               | 4.650% | 5/16/28       | 2,874               | 2,862                 |
| <sup>1</sup> Georgia Power Co.                                  | 2.650% | 9/15/29       | 4,000               | 3,627                 |
| Georgia Power Co.                                               | 4.550% | 3/15/30       | 3,000               | 2,951                 |
| Interstate Power & Light Co.                                    | 4.100% | 9/26/28       | 4,200               | 4,077                 |
| ITC Holdings Corp.                                              | 3.250% | 6/30/26       | 2,947               | 2,880                 |
| MidAmerican Energy Co.                                          | 3.650% | 4/15/29       | 7,690               | 7,332                 |
| Mississippi Power Co.                                           | 3.950% | 3/30/28       | 2,250               | 2,186                 |
| National Fuel Gas Co.                                           | 5.500% | 1/15/26       | 5,091               | 5,111                 |
| National Fuel Gas Co.                                           | 5.500% | 10/1/26       | 2,215               | 2,232                 |
| National Fuel Gas Co.                                           | 4.750% | 9/1/28        | 2,000               | 1,972                 |
| National Grid plc                                               | 5.602% | 6/12/28       | 4,625               | 4,715                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.450% | 3/13/26       | 640                 | 639                   |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 1.000% | 6/15/26       | 4,068               | 3,862                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.050% | 4/25/27       | 5,470               | 5,272                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 5.100% | 5/6/27        | 3,303               | 3,329                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.120% | 9/16/27       | 3,100               | 3,058                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.400% | 2/7/28        | 4,549               | 4,368                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.800% | 3/15/28       | 4,050               | 4,055                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 5.050% | 9/15/28       | 5,550               | 5,588                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 4.850% | 2/7/29        | 4,100               | 4,100                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.700% | 3/15/29       | 3,150               | 3,009                 |
| National Rural Utilities Cooperative Finance Corp.              | 5.150% | 6/15/29       | 7,325               | 7,413                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 5.250% | 4/20/46       | 3,219               | 3,176                 |
| National Rural Utilities Cooperative Finance Corp.              | 7.125% | 9/15/53       | 2,150               | 2,218                 |
| <sup>1</sup> Nevada Power Co.                                   | 3.700% | 5/1/29        | 3,000               | 2,862                 |
| NextEra Energy Capital Holdings Inc.                            | 4.950% | 1/29/26       | 307                 | 308                   |
| NextEra Energy Capital Holdings Inc.                            | 1.875% | 1/15/27       | 10,546              | 9,961                 |
| NextEra Energy Capital Holdings Inc.                            | 3.550% | 5/1/27        | 12,990              | 12,657                |
| NextEra Energy Capital Holdings Inc.                            | 4.625% | 7/15/27       | 11,125              | 11,108                |
| NextEra Energy Capital Holdings Inc.                            | 4.900% | 2/28/28       | 9,003               | 9,009                 |
| NextEra Energy Capital Holdings Inc.                            | 1.900% | 6/15/28       | 6,200               | 5,613                 |
| NextEra Energy Capital Holdings Inc.                            | 3.500% | 4/1/29        | 5,320               | 5,019                 |
| NextEra Energy Capital Holdings Inc.                            | 2.750% | 11/1/29       | 10,050              | 9,104                 |
| NextEra Energy Capital Holdings Inc.                            | 6.700% | 9/1/54        | 3,607               | 3,664                 |
| <sup>1</sup> NextEra Energy Capital Holdings Inc.               | 4.800% | 12/1/77       | 2,700               | 2,601                 |
| <sup>1</sup> NextEra Energy Capital Holdings Inc.               | 5.650% | 5/1/79        | 2,800               | 2,733                 |
| NextEra Energy Capital Holdings Inc.                            | 3.800% | 3/15/82       | 5,050               | 4,801                 |
| NiSource Inc.                                                   | 3.490% | 5/15/27       | 9,053               | 8,805                 |
| NiSource Inc.                                                   | 5.250% | 3/30/28       | 8,542               | 8,611                 |
| NiSource Inc.                                                   | 5.200% | 7/1/29        | 2,420               | 2,437                 |
| NiSource Inc.                                                   | 2.950% | 9/1/29        | 4,620               | 4,226                 |
| NSTAR Electric Co.                                              | 3.200% | 5/15/27       | 4,150               | 4,008                 |
| NSTAR Electric Co.                                              | 3.250% | 5/15/29       | 2,120               | 1,981                 |
| OGE Energy Corp.                                                | 5.450% | 5/15/29       | 1,605               | 1,629                 |
| Oncor Electric Delivery Co. LLC                                 | 4.300% | 5/15/28       | 7,500               | 7,402                 |
| <sup>3</sup> Oncor Electric Delivery Co. LLC                    | 4.650% | 11/1/29       | 3,100               | 3,068                 |
| ONE Gas Inc.                                                    | 5.100% | 4/1/29        | 3,360               | 3,383                 |
| Pacific Gas & Electric Co.                                      | 3.150% | 1/1/26        | 16,903              | 16,604                |
| Pacific Gas & Electric Co.                                      | 2.950% | 3/1/26        | 3,265               | 3,191                 |
| Pacific Gas & Electric Co.                                      | 3.300% | 3/15/27       | 6,000               | 5,791                 |
| Pacific Gas & Electric Co.                                      | 2.100% | 8/1/27        | 3,680               | 3,432                 |
| Pacific Gas & Electric Co.                                      | 3.300% | 12/1/27       | 18,910              | 18,064                |
| Pacific Gas & Electric Co.                                      | 3.000% | 6/15/28       | 2,050               | 1,921                 |
| Pacific Gas & Electric Co.                                      | 3.750% | 7/1/28        | 4,520               | 4,323                 |
| Pacific Gas & Electric Co.                                      | 6.100% | 1/15/29       | 9,839               | 10,176                |



|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Pacific Gas & Electric Co.                     | 5.550% | 5/15/29       | 4,825               | 4,902                 |
| PacifiCorp                                     | 5.100% | 2/15/29       | 1,165               | 1,171                 |
| PacifiCorp                                     | 3.500% | 6/15/29       | 1,900               | 1,787                 |
| Piedmont Natural Gas Co. Inc.                  | 3.500% | 6/1/29        | 2,957               | 2,786                 |
| PPL Capital Funding Inc.                       | 3.100% | 5/15/26       | 4,960               | 4,844                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 0.950% | 3/15/26       | 824                 | 789                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.000% | 5/15/27       | 962                 | 929                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/28        | 4,000               | 3,844                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.200% | 5/15/29       | 2,000               | 1,876                 |
| Public Service Enterprise Group Inc.           | 5.850% | 11/15/27      | 3,805               | 3,911                 |
| Public Service Enterprise Group Inc.           | 5.875% | 10/15/28      | 3,770               | 3,888                 |
| Public Service Enterprise Group Inc.           | 5.200% | 4/1/29        | 5,425               | 5,482                 |
| Puget Energy Inc.                              | 2.379% | 6/15/28       | 2,963               | 2,703                 |
| San Diego Gas & Electric Co.                   | 2.500% | 5/15/26       | 3,952               | 3,842                 |
| San Diego Gas & Electric Co.                   | 4.950% | 8/15/28       | 3,332               | 3,344                 |
| Sempra                                         | 3.250% | 6/15/27       | 4,523               | 4,353                 |
| Sempra                                         | 3.400% | 2/1/28        | 4,312               | 4,120                 |
| Sempra                                         | 3.700% | 4/1/29        | 3,000               | 2,848                 |
| Sempra                                         | 4.125% | 4/1/52        | 5,110               | 4,893                 |
| Sempra                                         | 6.875% | 10/1/54       | 6,049               | 6,112                 |
| Sierra Pacific Power Co.                       | 2.600% | 5/1/26        | 3,769               | 3,668                 |
| <sup>1</sup> Southern California Edison Co.    | 1.200% | 2/1/26        | 3,150               | 3,034                 |
| Southern California Edison Co.                 | 5.350% | 3/1/26        | 5,602               | 5,640                 |
| Southern California Edison Co.                 | 4.400% | 9/6/26        | 2,045               | 2,037                 |
| Southern California Edison Co.                 | 4.875% | 2/1/27        | 2,839               | 2,848                 |
| Southern California Edison Co.                 | 5.850% | 11/1/27       | 4,790               | 4,923                 |
| Southern California Edison Co.                 | 5.300% | 3/1/28        | 8,362               | 8,466                 |
| Southern California Edison Co.                 | 5.650% | 10/1/28       | 5,070               | 5,189                 |
| <sup>1</sup> Southern California Edison Co.    | 4.200% | 3/1/29        | 5,810               | 5,629                 |
| Southern California Edison Co.                 | 5.150% | 6/1/29        | 5,100               | 5,130                 |
| <sup>1</sup> Southern California Gas Co.       | 2.600% | 6/15/26       | 4,995               | 4,856                 |
| Southern California Gas Co.                    | 2.950% | 4/15/27       | 5,695               | 5,478                 |
| Southern Co.                                   | 3.250% | 7/1/26        | 12,461              | 12,207                |
| Southern Co.                                   | 5.113% | 8/1/27        | 3,865               | 3,896                 |
| Southern Co.                                   | 4.850% | 6/15/28       | 4,205               | 4,209                 |
| Southern Co.                                   | 5.500% | 3/15/29       | 6,220               | 6,345                 |
| <sup>1</sup> Southern Co.                      | 4.000% | 1/15/51       | 9,059               | 8,859                 |
| <sup>1</sup> Southern Co.                      | 3.750% | 9/15/51       | 7,830               | 7,496                 |
| Southern Co. Gas Capital Corp.                 | 3.250% | 6/15/26       | 2,269               | 2,222                 |
| Southern Power Co.                             | 0.900% | 1/15/26       | 1,260               | 1,210                 |
| Southwest Gas Corp.                            | 5.800% | 12/1/27       | 1,491               | 1,527                 |
| Southwest Gas Corp.                            | 5.450% | 3/23/28       | 2,166               | 2,190                 |
| <sup>1</sup> Southwestern Electric Power Co.   | 1.650% | 3/15/26       | 5,130               | 4,936                 |
| <sup>1</sup> Southwestern Electric Power Co.   | 2.750% | 10/1/26       | 3,348               | 3,228                 |
| <sup>1</sup> Southwestern Electric Power Co.   | 4.100% | 9/15/28       | 4,200               | 4,075                 |
| Spire Inc.                                     | 5.300% | 3/1/26        | 494                 | 496                   |
| Tampa Electric Co.                             | 4.900% | 3/1/29        | 2,810               | 2,808                 |
| Union Electric Co.                             | 2.950% | 6/15/27       | 3,619               | 3,476                 |
| Union Electric Co.                             | 3.500% | 3/15/29       | 5,020               | 4,761                 |
| United Utilities plc                           | 6.875% | 8/15/28       | 2,950               | 3,109                 |
| <sup>1</sup> Virginia Electric & Power Co.     | 3.150% | 1/15/26       | 8,837               | 8,710                 |
| <sup>1</sup> Virginia Electric & Power Co.     | 2.950% | 11/15/26      | 4,492               | 4,358                 |
| <sup>1</sup> Virginia Electric & Power Co.     | 3.500% | 3/15/27       | 8,838               | 8,614                 |
| <sup>1</sup> Virginia Electric & Power Co.     | 2.875% | 7/15/29       | 4,241               | 3,904                 |
| WEC Energy Group Inc.                          | 4.750% | 1/9/26        | 1,801               | 1,801                 |
| WEC Energy Group Inc.                          | 5.600% | 9/12/26       | 1,182               | 1,197                 |
| WEC Energy Group Inc.                          | 5.150% | 10/1/27       | 4,757               | 4,806                 |
| WEC Energy Group Inc.                          | 4.750% | 1/15/28       | 12,339              | 12,319                |
| WEC Energy Group Inc.                          | 2.200% | 12/15/28      | 2,140               | 1,930                 |
| Wisconsin Electric Power Co.                   | 5.000% | 5/15/29       | 2,145               | 2,161                 |
| Wisconsin Power & Light Co.                    | 3.000% | 7/1/29        | 1,879               | 1,732                 |
| Wisconsin Public Service Corp.                 | 4.550% | 12/1/29       | 1,600               | 1,578                 |
| Xcel Energy Inc.                               | 3.350% | 12/1/26       | 2,895               | 2,821                 |
| Xcel Energy Inc.                               | 1.750% | 3/15/27       | 4,871               | 4,559                 |
| Xcel Energy Inc.                               | 4.000% | 6/15/28       | 1,236               | 1,196                 |
| Xcel Energy Inc.                               | 2.600% | 12/1/29       | 3,986               | 3,560                 |

997,561

**Total Corporate Bonds (Cost \$14,931,029)****14,809,036**

|                                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>Sovereign Bonds (4.9%)</b>                               |        |               |                     |                       |
| <sup>1</sup> African Development Bank                       | 0.875% | 3/23/26       | 22,360              | 21,413                |
| <sup>1</sup> African Development Bank                       | 0.875% | 7/22/26       | 16,175              | 15,328                |
| African Development Bank                                    | 4.625% | 1/4/27        | 12,948              | 13,004                |
| African Development Bank                                    | 4.125% | 2/25/27       | 11,955              | 11,890                |
| <sup>1</sup> African Development Bank                       | 4.375% | 11/3/27       | 18,295              | 18,297                |
| African Development Bank                                    | 4.375% | 3/14/28       | 18,790              | 18,788                |
| African Development Bank                                    | 3.500% | 9/18/29       | 5,275               | 5,059                 |
| Asian Development Bank                                      | 4.250% | 1/9/26        | 31,664              | 31,613                |
| <sup>1</sup> Asian Development Bank                         | 0.500% | 2/4/26        | 27,064              | 25,954                |
| <sup>1</sup> Asian Development Bank                         | 1.000% | 4/14/26       | 29,148              | 27,927                |
| <sup>1</sup> Asian Development Bank                         | 2.000% | 4/24/26       | 20,468              | 19,848                |
| <sup>1</sup> Asian Development Bank                         | 4.875% | 5/21/26       | 20,489              | 20,626                |
| <sup>1</sup> Asian Development Bank                         | 2.625% | 1/12/27       | 6,196               | 5,988                 |
| <sup>1</sup> Asian Development Bank                         | 4.125% | 1/12/27       | 19,760              | 19,667                |
| <sup>1</sup> Asian Development Bank                         | 1.500% | 1/20/27       | 22,779              | 21,510                |
| <sup>1</sup> Asian Development Bank                         | 3.125% | 8/20/27       | 29,085              | 28,196                |
| <sup>1</sup> Asian Development Bank                         | 2.500% | 11/2/27       | 9,760               | 9,279                 |
| <sup>1</sup> Asian Development Bank                         | 2.750% | 1/19/28       | 800                 | 763                   |
| <sup>1</sup> Asian Development Bank                         | 3.750% | 4/25/28       | 22,785              | 22,354                |
| <sup>1</sup> Asian Development Bank                         | 4.500% | 8/25/28       | 37,885              | 38,041                |
| <sup>1</sup> Asian Development Bank                         | 4.375% | 3/6/29        | 18,735              | 18,684                |
| <sup>1</sup> Asian Development Bank                         | 1.875% | 3/15/29       | 195                 | 176                   |
| <sup>1</sup> Asian Development Bank                         | 3.625% | 8/28/29       | 18,965              | 18,310                |
| Asian Infrastructure Investment Bank                        | 0.500% | 1/27/26       | 26,030              | 24,969                |
| Asian Infrastructure Investment Bank                        | 4.875% | 9/14/26       | 13,055              | 13,167                |
| Asian Infrastructure Investment Bank                        | 3.750% | 9/14/27       | 9,566               | 9,414                 |
| Asian Infrastructure Investment Bank                        | 4.000% | 1/18/28       | 18,450              | 18,256                |
| Asian Infrastructure Investment Bank                        | 4.125% | 1/18/29       | 9,615               | 9,501                 |
| <sup>1</sup> Bangko Sentral ng Pilipinas International Bond | 8.600% | 6/15/27       | 300                 | 324                   |
| Canadian Government Bond                                    | 0.750% | 5/19/26       | 29,900              | 28,470                |
| Canadian Government Bond                                    | 3.750% | 4/26/28       | 21,082              | 20,709                |
| Canadian Government Bond                                    | 4.625% | 4/30/29       | 11,870              | 11,960                |
| Corp. Andina de Fomento                                     | 4.750% | 4/1/26        | 5,385               | 5,380                 |
| Corp. Andina de Fomento                                     | 2.250% | 2/8/27        | 5,565               | 5,292                 |
| Corp. Andina de Fomento                                     | 6.000% | 4/26/27       | 7,315               | 7,519                 |
| Corp. Andina de Fomento                                     | 4.125% | 1/7/28        | 1,815               | 1,787                 |
| Corp. Andina de Fomento                                     | 5.000% | 1/24/29       | 3,640               | 3,658                 |
| Council of Europe Development Bank                          | 3.750% | 5/25/26       | 8,200               | 8,125                 |
| Council of Europe Development Bank                          | 0.875% | 9/22/26       | 6,695               | 6,314                 |
| Council of Europe Development Bank                          | 4.625% | 6/11/27       | 4,946               | 4,978                 |
| Council of Europe Development Bank                          | 3.625% | 1/26/28       | 11,710              | 11,453                |
| Council of Europe Development Bank                          | 4.125% | 1/24/29       | 3,890               | 3,840                 |
| Equinor ASA                                                 | 1.750% | 1/22/26       | 8,874               | 8,621                 |
| Equinor ASA                                                 | 3.000% | 4/6/27        | 5,130               | 4,973                 |
| Equinor ASA                                                 | 7.250% | 9/23/27       | 1,505               | 1,611                 |
| <sup>1</sup> European Bank for Reconstruction & Development | 0.500% | 1/28/26       | 21,005              | 20,147                |
| <sup>1</sup> European Bank for Reconstruction & Development | 4.375% | 3/9/28        | 7,110               | 7,110                 |
| European Bank for Reconstruction & Development              | 4.125% | 1/25/29       | 8,335               | 8,232                 |
| European Investment Bank                                    | 0.375% | 3/26/26       | 40,136              | 38,232                |
| European Investment Bank                                    | 2.125% | 4/13/26       | 19,331              | 18,797                |
| European Investment Bank                                    | 0.750% | 10/26/26      | 7,747               | 7,269                 |
| <sup>1</sup> European Investment Bank                       | 1.375% | 3/15/27       | 26,439              | 24,806                |
| European Investment Bank                                    | 4.375% | 3/19/27       | 24,500              | 24,513                |
| European Investment Bank                                    | 2.375% | 5/24/27       | 560                 | 535                   |
| European Investment Bank                                    | 0.625% | 10/21/27      | 1,060               | 957                   |
| European Investment Bank                                    | 3.250% | 11/15/27      | 5,641               | 5,477                 |
| European Investment Bank                                    | 3.875% | 3/15/28       | 37,535              | 37,003                |
| European Investment Bank                                    | 4.500% | 10/16/28      | 22,305              | 22,410                |
| European Investment Bank                                    | 4.000% | 2/15/29       | 19,382              | 19,055                |
| European Investment Bank                                    | 1.750% | 3/15/29       | 16,000              | 14,360                |
| European Investment Bank                                    | 4.750% | 6/15/29       | 37,115              | 37,559                |
| European Investment Bank                                    | 1.625% | 10/9/29       | 5,150               | 4,530                 |
| European Investment Bank                                    | 3.750% | 11/15/29      | 27,810              | 26,949                |
| <sup>4</sup> Export Development Canada                      | 4.375% | 6/29/26       | 21,505              | 21,490                |
| <sup>4</sup> Export Development Canada                      | 3.000% | 5/25/27       | 17,480              | 16,936                |
| <sup>4</sup> Export Development Canada                      | 3.750% | 9/7/27        | 14,250              | 14,027                |
| <sup>4</sup> Export Development Canada                      | 3.875% | 2/14/28       | 18,190              | 17,924                |
| <sup>4</sup> Export Development Canada                      | 4.125% | 2/13/29       | 20,100              | 19,838                |

|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Export-Import Bank of Korea                                      | 4.875% | 1/11/26       | 4,968               | 4,976                 |
| Export-Import Bank of Korea                                      | 0.625% | 2/9/26        | 4,215               | 4,033                 |
| Export-Import Bank of Korea                                      | 2.625% | 5/26/26       | 12,165              | 11,827                |
| Export-Import Bank of Korea                                      | 3.250% | 8/12/26       | 4,490               | 4,393                 |
| Export-Import Bank of Korea                                      | 1.125% | 12/29/26      | 6,787               | 6,333                 |
| Export-Import Bank of Korea                                      | 4.625% | 1/11/27       | 7,050               | 7,060                 |
| Export-Import Bank of Korea                                      | 1.625% | 1/18/27       | 6,640               | 6,265                 |
| Export-Import Bank of Korea                                      | 2.375% | 4/21/27       | 4,515               | 4,303                 |
| Export-Import Bank of Korea                                      | 4.250% | 9/15/27       | 6,430               | 6,384                 |
| Export-Import Bank of Korea                                      | 4.125% | 10/17/27      | 2,800               | 2,771                 |
| Export-Import Bank of Korea                                      | 5.000% | 1/11/28       | 5,947               | 5,978                 |
| Export-Import Bank of Korea                                      | 5.125% | 9/18/28       | 5,725               | 5,785                 |
| Export-Import Bank of Korea                                      | 4.500% | 1/11/29       | 2,490               | 2,463                 |
| <sup>1</sup> Inter-American Development Bank                     | 0.875% | 4/20/26       | 29,709              | 28,409                |
| <sup>1</sup> Inter-American Development Bank                     | 4.500% | 5/15/26       | 21,231              | 21,263                |
| <sup>1</sup> Inter-American Development Bank                     | 2.000% | 6/2/26        | 16,720              | 16,179                |
| Inter-American Development Bank                                  | 2.000% | 7/23/26       | 10,977              | 10,591                |
| Inter-American Development Bank                                  | 4.375% | 2/1/27        | 15,255              | 15,254                |
| Inter-American Development Bank                                  | 2.375% | 7/7/27        | 27,255              | 25,969                |
| Inter-American Development Bank                                  | 4.000% | 1/12/28       | 32,220              | 31,884                |
| Inter-American Development Bank                                  | 4.125% | 2/15/29       | 37,016              | 36,573                |
| Inter-American Development Bank                                  | 3.500% | 9/14/29       | 19,975              | 19,171                |
| Inter-American Investment Corp.                                  | 3.625% | 2/17/27       | 1,325               | 1,303                 |
| Inter-American Investment Corp.                                  | 4.125% | 2/15/28       | 9,275               | 9,188                 |
| Inter-American Investment Corp.                                  | 4.750% | 9/19/28       | 3,400               | 3,433                 |
| Inter-American Investment Corp.                                  | 4.250% | 2/14/29       | 5,615               | 5,550                 |
| <sup>1</sup> International Bank for Reconstruction & Development | 2.125% | 3/3/25        | 5,767               | 5,744                 |
| International Bank for Reconstruction & Development              | 4.750% | 4/10/26       | 10,220              | 10,265                |
| International Bank for Reconstruction & Development              | 0.875% | 7/15/26       | 17,689              | 16,787                |
| International Bank for Reconstruction & Development              | 4.000% | 8/27/26       | 14,884              | 14,808                |
| <sup>1</sup> International Bank for Reconstruction & Development | 1.875% | 10/27/26      | 9,558               | 9,152                 |
| International Bank for Reconstruction & Development              | 3.125% | 6/15/27       | 21,118              | 20,522                |
| <sup>1</sup> International Bank for Reconstruction & Development | 2.500% | 11/22/27      | 1,915               | 1,819                 |
| International Bank for Reconstruction & Development              | 0.750% | 11/24/27      | 39,545              | 35,706                |
| <sup>1</sup> International Bank for Reconstruction & Development | 1.375% | 4/20/28       | 27,000              | 24,546                |
| International Bank for Reconstruction & Development              | 3.500% | 7/12/28       | 33,525              | 32,584                |
| International Bank for Reconstruction & Development              | 4.625% | 8/1/28        | 27,270              | 27,502                |
| International Bank for Reconstruction & Development              | 1.125% | 9/13/28       | 15,000              | 13,356                |
| International Bank for Reconstruction & Development              | 3.625% | 9/21/29       | 10,625              | 10,251                |
| International Bank for Reconstruction & Development              | 3.875% | 10/16/29      | 47,498              | 46,304                |
| <sup>1</sup> International Bank for Reconstruction & Development | 1.750% | 10/23/29      | 14,460              | 12,783                |
| <sup>1</sup> International Finance Corp.                         | 2.125% | 4/7/26        | 7,149               | 6,949                 |
| <sup>1</sup> International Finance Corp.                         | 0.750% | 10/8/26       | 8,875               | 8,339                 |
| <sup>1</sup> International Finance Corp.                         | 4.375% | 1/15/27       | 7,776               | 7,774                 |
| <sup>1</sup> International Finance Corp.                         | 4.500% | 7/13/28       | 9,196               | 9,244                 |
| <sup>1</sup> International Finance Corp.                         | 4.250% | 7/2/29        | 11,005              | 10,912                |
| <sup>1.5</sup> Japan Bank for International Cooperation          | 2.750% | 1/21/26       | 7,110               | 6,972                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.250% | 1/26/26       | 20,255              | 20,173                |
| <sup>1.5</sup> Japan Bank for International Cooperation          | 2.375% | 4/20/26       | 8,155               | 7,929                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.250% | 4/27/26       | 10,890              | 10,842                |
| <sup>5</sup> Japan Bank for International Cooperation            | 1.875% | 7/21/26       | 4,291               | 4,120                 |
| <sup>1.5</sup> Japan Bank for International Cooperation          | 2.250% | 11/4/26       | 11,245              | 10,794                |
| <sup>5</sup> Japan Bank for International Cooperation            | 2.875% | 6/1/27        | 15,068              | 14,485                |
| <sup>5</sup> Japan Bank for International Cooperation            | 2.875% | 7/21/27       | 8,875               | 8,514                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.625% | 7/22/27       | 10,304              | 10,315                |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.375% | 10/5/27       | 6,680               | 6,651                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 2.750% | 11/16/27      | 14,145              | 13,461                |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.625% | 7/19/28       | 5,485               | 5,499                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.875% | 10/18/28      | 860                 | 870                   |
| <sup>5</sup> Japan Bank for International Cooperation            | 2.000% | 10/17/29      | 10,000              | 8,861                 |
| <sup>5</sup> Japan International Cooperation Agency              | 2.750% | 4/27/27       | 4,909               | 4,706                 |
| <sup>5</sup> Japan International Cooperation Agency              | 3.250% | 5/25/27       | 10,235              | 9,908                 |
| <sup>5</sup> Japan International Cooperation Agency              | 4.000% | 5/23/28       | 5,350               | 5,250                 |
| <sup>5</sup> Japan International Cooperation Agency              | 4.750% | 5/21/29       | 2,547               | 2,552                 |
| <sup>6</sup> KFW                                                 | 0.625% | 1/22/26       | 36,388              | 34,982                |
| <sup>6</sup> KFW                                                 | 5.000% | 3/16/26       | 38,455              | 38,721                |
| <sup>6</sup> KFW                                                 | 3.625% | 4/1/26        | 26,712              | 26,462                |
| <sup>6</sup> KFW                                                 | 4.625% | 8/7/26        | 27,449              | 27,567                |
| <sup>6</sup> KFW                                                 | 1.000% | 10/1/26       | 12,165              | 11,493                |
| <sup>6</sup> KFW                                                 | 4.375% | 3/1/27        | 23,251              | 23,260                |

|     |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|----------------------------------|--------|---------------|---------------------|-----------------------|
| 6   | KFW                              | 3.000% | 5/20/27       | 27,526              | 26,684                |
| 6   | KFW                              | 3.500% | 8/27/27       | 4,880               | 4,776                 |
| 6   | KFW                              | 3.750% | 2/15/28       | 31,560              | 31,004                |
| 6   | KFW                              | 3.875% | 6/15/28       | 30,045              | 29,575                |
| 6   | KFW                              | 4.000% | 3/15/29       | 21,269              | 20,903                |
|     | Korea Development Bank           | 3.000% | 1/13/26       | 12,140              | 11,938                |
|     | Korea Development Bank           | 2.000% | 9/12/26       | 7,205               | 6,894                 |
|     | Korea Development Bank           | 5.375% | 10/23/26      | 4,375               | 4,426                 |
|     | Korea Development Bank           | 4.625% | 2/15/27       | 2,775               | 2,782                 |
|     | Korea Development Bank           | 1.375% | 4/25/27       | 6,440               | 6,000                 |
|     | Korea Development Bank           | 4.125% | 10/16/27      | 3,000               | 2,970                 |
|     | Korea Development Bank           | 4.375% | 2/15/28       | 13,275              | 13,111                |
|     | Korea Development Bank           | 5.375% | 10/23/28      | 2,925               | 2,982                 |
|     | Korea Development Bank           | 4.500% | 2/15/29       | 4,200               | 4,152                 |
| 6   | Landwirtschaftliche Rentenbank   | 0.875% | 3/30/26       | 9,740               | 9,315                 |
| 1,6 | Landwirtschaftliche Rentenbank   | 1.750% | 7/27/26       | 9,648               | 9,262                 |
| 1,6 | Landwirtschaftliche Rentenbank   | 3.875% | 6/14/28       | 6,915               | 6,805                 |
| 6   | Landwirtschaftliche Rentenbank   | 4.625% | 4/17/29       | 8,263               | 8,310                 |
| 1   | Nordic Investment Bank           | 0.500% | 1/21/26       | 12,105              | 11,609                |
|     | Nordic Investment Bank           | 3.375% | 9/8/27        | 385                 | 375                   |
|     | Nordic Investment Bank           | 4.375% | 3/14/28       | 17,615              | 17,604                |
|     | Nordic Investment Bank           | 4.250% | 2/28/29       | 7,900               | 7,836                 |
| 7   | Oesterreichische Kontrollbank AG | 4.125% | 1/20/26       | 5,735               | 5,708                 |
| 1,7 | Oesterreichische Kontrollbank AG | 0.500% | 2/2/26        | 8,748               | 8,384                 |
| 7   | Oesterreichische Kontrollbank AG | 5.000% | 10/23/26      | 5,450               | 5,506                 |
| 7   | Oesterreichische Kontrollbank AG | 4.750% | 5/21/27       | 10,801              | 10,881                |
| 7   | Oesterreichische Kontrollbank AG | 3.625% | 9/9/27        | 11,500              | 11,271                |
| 7   | Oesterreichische Kontrollbank AG | 4.250% | 3/1/28        | 11,140              | 11,087                |
| 1,7 | Oesterreichische Kontrollbank AG | 4.125% | 1/18/29       | 5,255               | 5,179                 |
| 1   | Oriental Republic of Uruguay     | 4.375% | 10/27/27      | 4,185               | 4,144                 |
|     | Province of Alberta              | 4.500% | 6/26/29       | 14,335              | 14,263                |
| 1   | Province of British Columbia     | 6.500% | 1/15/26       | 1,749               | 1,781                 |
|     | Province of British Columbia     | 0.900% | 7/20/26       | 17,015              | 16,121                |
|     | Province of British Columbia     | 4.800% | 11/15/28      | 16,510              | 16,683                |
|     | Province of British Columbia     | 4.900% | 4/24/29       | 15,125              | 15,283                |
|     | Province of Manitoba             | 2.125% | 6/22/26       | 4,091               | 3,951                 |
| 1   | Province of Manitoba             | 1.500% | 10/25/28      | 5,580               | 5,000                 |
|     | Province of Ontario              | 0.625% | 1/21/26       | 23,126              | 22,200                |
|     | Province of Ontario              | 1.050% | 4/14/26       | 15,903              | 15,225                |
|     | Province of Ontario              | 2.500% | 4/27/26       | 14,204              | 13,844                |
|     | Province of Ontario              | 2.300% | 6/15/26       | 11,220              | 10,880                |
|     | Province of Ontario              | 3.100% | 5/19/27       | 20,020              | 19,404                |
|     | Province of Ontario              | 4.200% | 1/18/29       | 8,600               | 8,470                 |
|     | Province of Ontario              | 3.700% | 9/17/29       | 15,400              | 14,806                |
|     | Province of Ontario              | 2.000% | 10/2/29       | 6,965               | 6,196                 |
|     | Province of Quebec               | 2.500% | 4/20/26       | 18,778              | 18,302                |
|     | Province of Quebec               | 2.750% | 4/12/27       | 8,420               | 8,106                 |
|     | Province of Quebec               | 3.625% | 4/13/28       | 16,451              | 16,021                |
|     | Province of Quebec               | 4.500% | 4/3/29        | 22,648              | 22,541                |
|     | Province of Saskatchewan         | 3.250% | 6/8/27        | 6,835               | 6,632                 |
|     | Republic of Chile                | 3.125% | 1/21/26       | 4,988               | 4,886                 |
| 1   | Republic of Chile                | 2.750% | 1/31/27       | 11,476              | 10,936                |
| 1   | Republic of Chile                | 3.240% | 2/6/28        | 10,960              | 10,367                |
| 1   | Republic of Chile                | 4.850% | 1/22/29       | 5,105               | 5,054                 |
| 1   | Republic of Indonesia            | 4.150% | 9/20/27       | 6,535               | 6,384                 |
|     | Republic of Indonesia            | 3.500% | 1/11/28       | 9,200               | 8,771                 |
| 1   | Republic of Indonesia            | 4.550% | 1/11/28       | 7,170               | 7,053                 |
|     | Republic of Indonesia            | 4.100% | 4/24/28       | 4,280               | 4,142                 |
|     | Republic of Indonesia            | 4.750% | 2/11/29       | 5,940               | 5,851                 |
| 1   | Republic of Indonesia            | 4.400% | 3/10/29       | 3,010               | 2,926                 |
|     | Republic of Indonesia            | 3.400% | 9/18/29       | 2,930               | 2,722                 |
| 1   | Republic of Italy                | 1.250% | 2/17/26       | 16,975              | 16,312                |
|     | Republic of Korea                | 4.500% | 7/3/29        | 9,745               | 9,713                 |
|     | Republic of Panama               | 7.125% | 1/29/26       | 6,141               | 6,233                 |
|     | Republic of Panama               | 8.875% | 9/30/27       | 4,391               | 4,711                 |
| 1   | Republic of Panama               | 3.875% | 3/17/28       | 7,143               | 6,589                 |
|     | Republic of Panama               | 9.375% | 4/1/29        | 4,715               | 5,200                 |
| 1   | Republic of Peru                 | 2.392% | 1/23/26       | 7,440               | 7,217                 |
|     | Republic of Peru                 | 4.125% | 8/25/27       | 3,560               | 3,479                 |
|     | Republic of Poland               | 3.250% | 4/6/26        | 11,075              | 10,878                |

|                                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Republic of Poland                                                        | 5.500% | 11/16/27      | 11,816              | 12,031                |
| <sup>1</sup> Republic of Poland                                                        | 4.625% | 3/18/29       | 9,595               | 9,476                 |
| Republic of the Philippines                                                            | 5.500% | 3/30/26       | 4,971               | 5,001                 |
| Republic of the Philippines                                                            | 3.229% | 3/29/27       | 4,360               | 4,202                 |
| Republic of the Philippines                                                            | 5.170% | 10/13/27      | 7,650               | 7,689                 |
| Republic of the Philippines                                                            | 3.000% | 2/1/28        | 6,615               | 6,217                 |
| Republic of the Philippines                                                            | 4.625% | 7/17/28       | 1,725               | 1,694                 |
| Republic of the Philippines                                                            | 3.750% | 1/14/29       | 12,875              | 12,230                |
| <sup>1</sup> State of Israel                                                           | 2.875% | 3/16/26       | 5,814               | 5,674                 |
| <sup>1</sup> State of Israel                                                           | 3.250% | 1/17/28       | 7,450               | 7,039                 |
| <sup>1</sup> State of Israel                                                           | 5.375% | 3/12/29       | 11,700              | 11,660                |
| <sup>1</sup> Svensk Exportkredit AB                                                    | 4.375% | 2/13/26       | 10,105              | 10,081                |
| <sup>1</sup> Svensk Exportkredit AB                                                    | 4.875% | 9/14/26       | 2,800               | 2,819                 |
| <sup>1</sup> Svensk Exportkredit AB                                                    | 2.250% | 3/22/27       | 8,465               | 8,069                 |
| <sup>1</sup> Svensk Exportkredit AB                                                    | 3.750% | 9/13/27       | 8,725               | 8,575                 |
| Svensk Exportkredit AB                                                                 | 4.125% | 6/14/28       | 5,630               | 5,573                 |
| <sup>1</sup> Svensk Exportkredit AB                                                    | 4.250% | 2/1/29        | 1,560               | 1,541                 |
| United Mexican States                                                                  | 4.125% | 1/21/26       | 12,095              | 11,966                |
| United Mexican States                                                                  | 4.150% | 3/28/27       | 20,624              | 20,155                |
| United Mexican States                                                                  | 3.750% | 1/11/28       | 2,528               | 2,401                 |
| <sup>1</sup> United Mexican States                                                     | 5.400% | 2/9/28        | 11,725              | 11,616                |
| United Mexican States                                                                  | 4.500% | 4/22/29       | 17,751              | 16,916                |
| <sup>1</sup> United Mexican States                                                     | 5.000% | 5/7/29        | 5,800               | 5,591                 |
| <b>Total Sovereign Bonds (Cost \$2,901,069)</b>                                        |        |               |                     | <b>2,853,086</b>      |
| <b>Taxable Municipal Bonds (0.1%)</b>                                                  |        |               |                     |                       |
| California Earthquake Authority Revenue                                                | 5.603% | 7/1/27        | 6,945               | 6,973                 |
| California GO                                                                          | 2.650% | 4/1/26        | 1,320               | 1,295                 |
| California GO                                                                          | 5.125% | 9/1/29        | 3,500               | 3,583                 |
| Florida State Board of Administration Finance Corp. Revenue                            | 1.705% | 7/1/27        | 7,680               | 7,120                 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                             | 3.985% | 1/1/29        | 1,775               | 1,755                 |
| <sup>8</sup> New Jersey Economic Development Authority Revenue (State Pension Funding) | 7.425% | 2/15/29       | 10,475              | 11,079                |
| Oregon GO                                                                              | 5.892% | 6/1/27        | 4,728               | 4,846                 |
| San Francisco CA City & County Public Utilities Commission Wastewater Revenue          | 4.655% | 10/1/27       | 2,500               | 2,504                 |
| State Public School Building Authority PA Revenue                                      | 5.000% | 9/15/27       | 2,100               | 2,120                 |
| University of California Revenue                                                       | 1.316% | 5/15/27       | 4,890               | 4,543                 |
| Wisconsin General Fund Annual Appropriation Revenue ETM                                | 3.154% | 5/1/27        | 2,200               | 2,135                 |
| <b>Total Taxable Municipal Bonds (Cost \$47,966)</b>                                   |        |               |                     | <b>47,953</b>         |
|                                                                                        |        |               |                     | Shares                |
| <b>Temporary Cash Investments (0.5%)</b>                                               |        |               |                     |                       |
| <b>Money Market Fund (0.5%)</b>                                                        |        |               |                     |                       |
| <sup>9</sup> Vanguard Market Liquidity Fund (Cost \$330,866)                           | 4.466% |               | 3,308,791           | <b>330,879</b>        |
| <b>Total Investments (99.8%) (Cost \$58,981,212)</b>                                   |        |               |                     | <b>58,256,283</b>     |
| <b>Other Assets and Liabilities—Net (0.2%)</b>                                         |        |               |                     | <b>116,200</b>        |
| <b>Net Assets (100%)</b>                                                               |        |               |                     | <b>58,372,483</b>     |

Cost is in \$000.

\* See Note A in Notes to Financial Statements.

<sup>1</sup> The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

<sup>2</sup> The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

<sup>3</sup> Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$103,297,000, representing 0.2% of net assets.

<sup>4</sup> Guaranteed by the Government of Canada.

<sup>5</sup> Guaranteed by the Government of Japan.

<sup>6</sup> Guaranteed by the Federal Republic of Germany.

<sup>7</sup> Guaranteed by the Republic of Austria.

<sup>8</sup> Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

<sup>9</sup> Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.



## Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount            |
|-----------------------------------------------------------|-------------------|
| <b>Assets</b>                                             |                   |
| Investments in Securities, at Value                       |                   |
| Unaffiliated Issuers (Cost \$58,650,346)                  | 57,925,404        |
| Affiliated Issuers (Cost \$330,866)                       | 330,879           |
| Total Investments in Securities                           | 58,256,283        |
| Investment in Vanguard                                    | 1,533             |
| Receivables for Investment Securities Sold                | 929,253           |
| Receivables for Accrued Income                            | 455,813           |
| Receivables for Capital Shares Issued                     | 19,992            |
| Other Assets                                              | 242               |
| <b>Total Assets</b>                                       | <b>59,663,116</b> |
| <b>Liabilities</b>                                        |                   |
| Due to Custodian                                          | 922               |
| Payables for Investment Securities Purchased              | 1,256,389         |
| Payables for Capital Shares Redeemed                      | 22,566            |
| Payables for Distributions                                | 9,556             |
| Payables to Vanguard                                      | 1,200             |
| <b>Total Liabilities</b>                                  | <b>1,290,633</b>  |
| <b>Net Assets</b>                                         | <b>58,372,483</b> |

At December 31, 2024, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 61,478,042        |
| Total Distributable Earnings (Loss) | (3,105,559)       |
| <b>Net Assets</b>                   | <b>58,372,483</b> |

### Investor Shares—Net Assets

Applicable to 3,791,764 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)

|                                                  |                |
|--------------------------------------------------|----------------|
| <b>Net Asset Value Per Share—Investor Shares</b> | <b>\$10.13</b> |
|--------------------------------------------------|----------------|

### ETF Shares—Net Assets

Applicable to 433,379,055 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)

|                                             |                |
|---------------------------------------------|----------------|
| <b>Net Asset Value Per Share—ETF Shares</b> | <b>\$77.19</b> |
|---------------------------------------------|----------------|

### Admiral™ Shares—Net Assets

Applicable to 1,199,514,314 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)

|                                                 |                |
|-------------------------------------------------|----------------|
| <b>Net Asset Value Per Share—Admiral Shares</b> | <b>\$10.13</b> |
|-------------------------------------------------|----------------|

### Institutional Shares—Net Assets

Applicable to 564,678,240 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)

|                                                       |                |
|-------------------------------------------------------|----------------|
| <b>Net Asset Value Per Share—Institutional Shares</b> | <b>\$10.13</b> |
|-------------------------------------------------------|----------------|

### Institutional Plus Shares—Net Assets

Applicable to 691,272,405 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)

|                                                            |                |
|------------------------------------------------------------|----------------|
| <b>Net Asset Value Per Share—Institutional Plus Shares</b> | <b>\$10.13</b> |
|------------------------------------------------------------|----------------|

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                                              | Year Ended<br>December 31, 2024 |
|----------------------------------------------------------------------------------------------|---------------------------------|
|                                                                                              | (\$000)                         |
| <b>Investment Income</b>                                                                     |                                 |
| <b>Income</b>                                                                                |                                 |
| Interest <sup>1</sup>                                                                        | 1,990,814                       |
| Total Income                                                                                 | 1,990,814                       |
| <b>Expenses</b>                                                                              |                                 |
| The Vanguard Group—Note B                                                                    |                                 |
| Investment Advisory Services                                                                 | 1,091                           |
| Management and Administrative—Investor Shares                                                | 61                              |
| Management and Administrative—ETF Shares                                                     | 9,396                           |
| Management and Administrative—Admiral Shares                                                 | 7,617                           |
| Management and Administrative—Institutional Shares                                           | 2,411                           |
| Management and Administrative—Institutional Plus Shares                                      | 2,481                           |
| Marketing and Distribution—Investor Shares                                                   | 3                               |
| Marketing and Distribution—ETF Shares                                                        | 1,334                           |
| Marketing and Distribution—Admiral Shares                                                    | 644                             |
| Marketing and Distribution—Institutional Shares                                              | 197                             |
| Marketing and Distribution—Institutional Plus Shares                                         | 196                             |
| Custodian Fees                                                                               | 94                              |
| Auditing Fees                                                                                | 45                              |
| Shareholders' Reports and Proxy Fees—Investor Shares                                         | 1                               |
| Shareholders' Reports and Proxy Fees—ETF Shares                                              | 1,589                           |
| Shareholders' Reports and Proxy Fees—Admiral Shares                                          | 275                             |
| Shareholders' Reports and Proxy Fees—Institutional Shares                                    | 36                              |
| Shareholders' Reports and Proxy Fees—Institutional Plus Shares                               | 33                              |
| Trustees' Fees and Expenses                                                                  | 33                              |
| Other Expenses                                                                               | 23                              |
| Total Expenses                                                                               | 27,560                          |
| <b>Net Investment Income</b>                                                                 | <b>1,963,254</b>                |
| <b>Realized Net Gain (Loss)</b>                                                              |                                 |
| Investment Securities Sold <sup>1,2</sup>                                                    | (557,975)                       |
| Swap Contracts                                                                               | (170)                           |
| <b>Realized Net Gain (Loss)</b>                                                              | <b>(558,145)</b>                |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>746,379</b>                  |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>2,151,488</b>                |

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$12,121,000, \$215,000, and \$13,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$14,402,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                   |
|-----------------------------------------------------------------|-------------------------|-------------------|
|                                                                 | 2024                    | 2023              |
|                                                                 | (\$000)                 | (\$000)           |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                   |
| <b>Operations</b>                                               |                         |                   |
| Net Investment Income                                           | 1,963,254               | 1,514,290         |
| Realized Net Gain (Loss)                                        | (558,145)               | (1,513,550)       |
| Change in Unrealized Appreciation (Depreciation)                | 746,379                 | 2,875,293         |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 2,151,488               | 2,876,033         |
| <b>Distributions</b>                                            |                         |                   |
| Investor Shares                                                 | (1,454)                 | (1,268)           |
| ETF Shares                                                      | (1,107,790)             | (865,338)         |
| Admiral Shares                                                  | (423,630)               | (343,153)         |
| Institutional Shares                                            | (187,737)               | (135,483)         |
| Institutional Plus Shares                                       | (243,863)               | (168,459)         |
| Total Distributions                                             | (1,964,474)             | (1,513,701)       |
| <b>Capital Share Transactions</b>                               |                         |                   |
| Investor Shares                                                 | (15,111)                | 1,093             |
| ETF Shares                                                      | 1,523,865               | (6,616,372)       |
| Admiral Shares                                                  | (1,129,370)             | (2,123,320)       |
| Institutional Shares                                            | 325,042                 | (325,201)         |
| Institutional Plus Shares                                       | 144,142                 | (51,082)          |
| Net Increase (Decrease) from Capital Share Transactions         | 848,568                 | (9,114,882)       |
| Total Increase (Decrease)                                       | 1,035,582               | (7,752,550)       |
| <b>Net Assets</b>                                               |                         |                   |
| <b>Beginning of Period</b>                                      | <b>57,336,901</b>       | <b>65,089,451</b> |
| <b>End of Period</b>                                            | <b>58,372,483</b>       | <b>57,336,901</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .330                    | .236           | .133           | .116           | .185           |
| Net Realized and Unrealized Gain (Loss) on Investments | .032                    | .230           | (.726)         | (.241)         | .300           |
| Total from Investment Operations                       | .362                    | .466           | (.593)         | (.125)         | .485           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.332)                  | (.236)         | (.134)         | (.116)         | (.185)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.029)         | —              |
| Total Distributions                                    | (.332)                  | (.236)         | (.137)         | (.145)         | (.185)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.10</b> | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>3.64%</b>            | <b>4.79%</b>   | <b>-5.61%</b>  | <b>-1.15%</b>  | <b>4.61%</b>   |

### Ratios/Supplemental Data

|                                                      |       |                    |                    |       |       |
|------------------------------------------------------|-------|--------------------|--------------------|-------|-------|
| Net Assets, End of Period (Millions)                 | \$38  | \$53               | \$51               | \$74  | \$91  |
| Ratio of Total Expenses to Average Net Assets        | 0.15% | 0.15% <sup>3</sup> | 0.15% <sup>3</sup> | 0.15% | 0.15% |
| Ratio of Net Investment Income to Average Net Assets | 3.26% | 2.37%              | 1.31%              | 1.08% | 1.71% |
| Portfolio Turnover Rate <sup>4</sup>                 | 56%   | 64%                | 41%                | 37%   | 49%   |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                    |                |                |
|--------------------------------------------------------|-------------------------|--------------------|--------------------|----------------|----------------|
|                                                        | 2024                    | 2023               | 2022               | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$76.96</b>          | <b>\$75.21</b>     | <b>\$80.81</b>     | <b>\$82.81</b> | <b>\$80.55</b> |
| <b>Investment Operations</b>                           |                         |                    |                    |                |                |
| Net Investment Income <sup>1</sup>                     | 2.618                   | 1.863              | 1.106              | .960           | 1.474          |
| Net Realized and Unrealized Gain (Loss) on Investments | .226                    | 1.780              | (5.580)            | (1.785)        | 2.267          |
| Total from Investment Operations                       | 2.844                   | 3.643              | (4.474)            | (.825)         | 3.741          |
| <b>Distributions</b>                                   |                         |                    |                    |                |                |
| Dividends from Net Investment Income                   | (2.614)                 | (1.893)            | (1.105)            | (.953)         | (1.481)        |
| Distributions from Realized Capital Gains              | —                       | —                  | (.021)             | (.222)         | —              |
| Total Distributions                                    | (2.614)                 | (1.893)            | (1.126)            | (1.175)        | (1.481)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$77.19</b>          | <b>\$76.96</b>     | <b>\$75.21</b>     | <b>\$80.81</b> | <b>\$82.81</b> |
| <b>Total Return</b>                                    | <b>3.75%</b>            | <b>4.91%</b>       | <b>-5.55%</b>      | <b>-1.00%</b>  | <b>4.67%</b>   |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                    |                |                |
| Net Assets, End of Period (Millions)                   | \$33,454                | \$31,830           | \$37,679           | \$42,076       | \$29,618       |
| Ratio of Total Expenses to Average Net Assets          | 0.04%                   | 0.04% <sup>2</sup> | 0.04% <sup>2</sup> | 0.04%          | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 3.39%                   | 2.46%              | 1.44%              | 1.17%          | 1.79%          |
| Portfolio Turnover Rate <sup>3</sup>                   | 56%                     | 64%                | 41%                | 37%            | 49%            |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.



## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                    |                |                |
|--------------------------------------------------------|-------------------------|--------------------|--------------------|----------------|----------------|
|                                                        | 2024                    | 2023               | 2022               | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.10</b>          | <b>\$9.87</b>      | <b>\$10.60</b>     | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Investment Operations</b>                           |                         |                    |                    |                |                |
| Net Investment Income <sup>1</sup>                     | .340                    | .242               | .141               | .124           | .192           |
| Net Realized and Unrealized Gain (Loss) on Investments | .031                    | .231               | (.726)             | (.241)         | .301           |
| Total from Investment Operations                       | .371                    | .473               | (.585)             | (.117)         | .493           |
| <b>Distributions</b>                                   |                         |                    |                    |                |                |
| Dividends from Net Investment Income                   | (.341)                  | (.243)             | (.142)             | (.124)         | (.193)         |
| Distributions from Realized Capital Gains              | —                       | —                  | (.003)             | (.029)         | —              |
| Total Distributions                                    | (.341)                  | (.243)             | (.145)             | (.153)         | (.193)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.10</b>     | <b>\$9.87</b>      | <b>\$10.60</b> | <b>\$10.87</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>3.73%</b>            | <b>4.87%</b>       | <b>-5.54%</b>      | <b>-1.08%</b>  | <b>4.69%</b>   |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                    |                |                |
| Net Assets, End of Period (Millions)                   | \$12,154                | \$13,248           | \$15,056           | \$18,410       | \$18,543       |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                   | 0.07% <sup>3</sup> | 0.07% <sup>3</sup> | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 3.36%                   | 2.44%              | 1.40%              | 1.16%          | 1.77%          |
| Portfolio Turnover Rate <sup>4</sup>                   | 56%                     | 64%                | 41%                | 37%            | 49%            |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                    |                |                |
|--------------------------------------------------------|-------------------------|--------------------|--------------------|----------------|----------------|
|                                                        | 2024                    | 2023               | 2022               | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.10</b>          | <b>\$9.87</b>      | <b>\$10.60</b>     | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Investment Operations</b>                           |                         |                    |                    |                |                |
| Net Investment Income <sup>1</sup>                     | .343                    | .245               | .143               | .126           | .195           |
| Net Realized and Unrealized Gain (Loss) on Investments | .029                    | .230               | (.726)             | (.240)         | .301           |
| Total from Investment Operations                       | .372                    | .475               | (.583)             | (.114)         | .496           |
| <b>Distributions</b>                                   |                         |                    |                    |                |                |
| Dividends from Net Investment Income                   | (.342)                  | (.245)             | (.144)             | (.127)         | (.196)         |
| Distributions from Realized Capital Gains              | —                       | —                  | (.003)             | (.029)         | —              |
| Total Distributions                                    | (.342)                  | (.245)             | (.147)             | (.156)         | (.196)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.10</b>     | <b>\$9.87</b>      | <b>\$10.60</b> | <b>\$10.87</b> |
| <b>Total Return</b>                                    | <b>3.75%</b>            | <b>4.88%</b>       | <b>-5.52%</b>      | <b>-1.06%</b>  | <b>4.71%</b>   |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                    |                |                |
| Net Assets, End of Period (Millions)                   | \$5,722                 | \$5,379            | \$5,580            | \$6,790        | \$6,134        |
| Ratio of Total Expenses to Average Net Assets          | 0.05%                   | 0.05% <sup>2</sup> | 0.05% <sup>2</sup> | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 3.39%                   | 2.47%              | 1.42%              | 1.17%          | 1.80%          |
| Portfolio Turnover Rate <sup>3</sup>                   | 56%                     | 64%                | 41%                | 37%            | 49%            |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .343                    | .247           | .145           | .127           | .196           |
| Net Realized and Unrealized Gain (Loss) on Investments | .030                    | .229           | (.727)         | (.240)         | .301           |
| Total from Investment Operations                       | .373                    | .476           | (.582)         | (.113)         | .497           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.343)                  | (.246)         | (.145)         | (.128)         | (.197)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.029)         | —              |
| Total Distributions                                    | (.343)                  | (.246)         | (.148)         | (.157)         | (.197)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.10</b> | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> |
| <b>Total Return</b>                                    | <b>3.76%</b>            | <b>4.90%</b>   | <b>-5.51%</b>  | <b>-1.05%</b>  | <b>4.72%</b>   |

### Ratios/Supplemental Data

|                                                      |         |                    |                    |         |         |
|------------------------------------------------------|---------|--------------------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$7,004 | \$6,827            | \$6,723            | \$7,774 | \$6,817 |
| Ratio of Total Expenses to Average Net Assets        | 0.04%   | 0.04% <sup>2</sup> | 0.04% <sup>2</sup> | 0.04%   | 0.04%   |
| Ratio of Net Investment Income to Average Net Assets | 3.40%   | 2.48%              | 1.43%              | 1.18%   | 1.81%   |
| Portfolio Turnover Rate <sup>3</sup>                 | 56%     | 64%                | 41%                | 37%     | 49%     |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Notes to Financial Statements

Vanguard Short-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on NYSE Arca; they can be purchased and sold through a broker.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

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

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the year ended December 31, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at December 31, 2024.

3. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

4. **Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the

ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

5. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

6. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$1,533,000, representing less than 0.01% of the fund's net assets and 0.61% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2024, based on the inputs used to value them:

|                                        | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)  |
|----------------------------------------|--------------------|--------------------|--------------------|-------------------|
| <b>Investments</b>                     |                    |                    |                    |                   |
| <b>Assets</b>                          |                    |                    |                    |                   |
| U.S. Government and Agency Obligations | —                  | 40,215,329         | —                  | 40,215,329        |
| Corporate Bonds                        | —                  | 14,809,036         | —                  | 14,809,036        |
| Sovereign Bonds                        | —                  | 2,853,086          | —                  | 2,853,086         |
| Taxable Municipal Bonds                | —                  | 47,953             | —                  | 47,953            |
| Temporary Cash Investments             | 330,879            | —                  | —                  | 330,879           |
| <b>Total</b>                           | <b>330,879</b>     | <b>57,925,404</b>  | <b>—</b>           | <b>58,256,283</b> |



**D.** Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions and swap agreements were reclassified between the following accounts:

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | (14,612)          |
| Total Distributable Earnings (Loss) | 14,612            |

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 1,065             |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (774,742)         |
| Capital Loss Carryforwards    | (2,331,882)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (3,105,559)       |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 1,964,474                 | 1,513,701                 |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 1,964,474                 | 1,513,701                 |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 59,031,025        |
| Gross Unrealized Appreciation              | 170,108           |
| Gross Unrealized Depreciation              | (944,850)         |
| Net Unrealized Appreciation (Depreciation) | (774,742)         |

**E.** During the year ended December 31, 2024, the fund purchased \$5,257,554,000 of investment securities and sold \$6,741,954,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$26,803,510,000 and \$26,110,822,000, respectively. In addition, the fund purchased and sold investment securities of \$3,550,540,000 and \$2,078,036,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2024, such purchases were \$12,793,000 and sales were \$0; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

**F. Capital share transactions for each class of shares were:**

|                                                   | Year Ended December 31, |                 |                   |                 |
|---------------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                                   | 2024                    |                 | 2023              |                 |
|                                                   | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                            |                         |                 |                   |                 |
| Issued                                            | 9,813                   | 975             | 11,983            | 1,206           |
| Issued in Lieu of Cash Distributions              | 1,430                   | 141             | 1,268             | 127             |
| Redeemed                                          | (26,354)                | (2,615)         | (12,158)          | (1,225)         |
| Net Increase (Decrease)—Investor Shares           | (15,111)                | (1,499)         | 1,093             | 108             |
| <b>ETF Shares</b>                                 |                         |                 |                   |                 |
| Issued                                            | 3,630,935               | 47,100          | 2,322,597         | 30,700          |
| Issued in Lieu of Cash Distributions              | —                       | —               | —                 | —               |
| Redeemed                                          | (2,107,070)             | (27,300)        | (8,938,969)       | (118,100)       |
| Net Increase (Decrease)—ETF Shares                | 1,523,865               | 19,800          | (6,616,372)       | (87,400)        |
| <b>Admiral Shares</b>                             |                         |                 |                   |                 |
| Issued                                            | 2,615,349               | 258,701         | 2,773,401         | 279,167         |
| Issued in Lieu of Cash Distributions              | 358,033                 | 35,417          | 285,661           | 28,744          |
| Redeemed                                          | (4,102,752)             | (405,982)       | (5,182,382)       | (521,984)       |
| Net Increase (Decrease)—Admiral Shares            | (1,129,370)             | (111,864)       | (2,123,320)       | (214,073)       |
| <b>Institutional Shares</b>                       |                         |                 |                   |                 |
| Issued                                            | 1,420,283               | 140,627         | 1,261,876         | 127,059         |
| Issued in Lieu of Cash Distributions              | 178,092                 | 17,613          | 125,724           | 12,651          |
| Redeemed                                          | (1,273,333)             | (125,995)       | (1,712,801)       | (172,581)       |
| Net Increase (Decrease)—Institutional Shares      | 325,042                 | 32,245          | (325,201)         | (32,871)        |
| <b>Institutional Plus Shares</b>                  |                         |                 |                   |                 |
| Issued                                            | 1,335,212               | 132,502         | 1,007,463         | 101,396         |
| Issued in Lieu of Cash Distributions              | 208,315                 | 20,608          | 147,390           | 14,830          |
| Redeemed                                          | (1,399,385)             | (137,604)       | (1,205,935)       | (121,584)       |
| Net Increase (Decrease)—Institutional Plus Shares | 144,142                 | 15,506          | (51,082)          | (5,358)         |

**G.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

**H.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**I.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (55.5%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (54.8%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 4.375% | 12/31/29      | 42,885              | 42,878                |
| United States Treasury Note/Bond                      | 3.500% | 1/31/30       | 148,425             | 142,442               |
| United States Treasury Note/Bond                      | 1.500% | 2/15/30       | 248,286             | 215,621               |
| United States Treasury Note/Bond                      | 4.000% | 2/28/30       | 217,380             | 213,440               |
| United States Treasury Note/Bond                      | 3.625% | 3/31/30       | 298,588             | 287,811               |
| United States Treasury Note/Bond                      | 3.500% | 4/30/30       | 307,380             | 294,268               |
| United States Treasury Note/Bond                      | 0.625% | 5/15/30       | 629,566             | 516,736               |
| United States Treasury Note/Bond                      | 6.250% | 5/15/30       | 70,250              | 76,221                |
| United States Treasury Note/Bond                      | 3.750% | 5/31/30       | 287,645             | 278,476               |
| United States Treasury Note/Bond                      | 3.750% | 6/30/30       | 307,195             | 297,259               |
| United States Treasury Note/Bond                      | 4.000% | 7/31/30       | 301,660             | 295,438               |
| United States Treasury Note/Bond                      | 0.625% | 8/15/30       | 906,087             | 736,196               |
| United States Treasury Note/Bond                      | 4.125% | 8/31/30       | 324,115             | 319,253               |
| United States Treasury Note/Bond                      | 4.625% | 9/30/30       | 313,944             | 316,985               |
| United States Treasury Note/Bond                      | 4.875% | 10/31/30      | 317,603             | 324,749               |
| United States Treasury Note/Bond                      | 0.875% | 11/15/30      | 900,427             | 736,943               |
| United States Treasury Note/Bond                      | 4.375% | 11/30/30      | 325,790             | 324,721               |
| United States Treasury Note/Bond                      | 3.750% | 12/31/30      | 394,798             | 380,487               |
| United States Treasury Note/Bond                      | 4.000% | 1/31/31       | 362,972             | 354,351               |
| United States Treasury Note/Bond                      | 1.125% | 2/15/31       | 866,324             | 714,988               |
| United States Treasury Note/Bond                      | 5.375% | 2/15/31       | 70,571              | 73,791                |
| United States Treasury Note/Bond                      | 4.250% | 2/28/31       | 372,672             | 368,596               |
| United States Treasury Note/Bond                      | 4.125% | 3/31/31       | 384,317             | 377,471               |
| United States Treasury Note/Bond                      | 4.625% | 4/30/31       | 369,154             | 372,442               |
| United States Treasury Note/Bond                      | 1.625% | 5/15/31       | 861,774             | 727,256               |
| United States Treasury Note/Bond                      | 4.625% | 5/31/31       | 375,606             | 378,892               |
| United States Treasury Note/Bond                      | 4.250% | 6/30/31       | 372,514             | 367,974               |
| United States Treasury Note/Bond                      | 4.125% | 7/31/31       | 365,299             | 358,164               |
| United States Treasury Note/Bond                      | 1.250% | 8/15/31       | 956,265             | 780,551               |
| United States Treasury Note/Bond                      | 3.750% | 8/31/31       | 374,204             | 358,651               |
| United States Treasury Note/Bond                      | 3.625% | 9/30/31       | 385,448             | 366,477               |
| United States Treasury Note/Bond                      | 4.125% | 10/31/31      | 268,534             | 262,996               |
| United States Treasury Note/Bond                      | 1.375% | 11/15/31      | 933,028             | 762,750               |
| United States Treasury Note/Bond                      | 4.125% | 11/30/31      | 400,931             | 392,537               |
| United States Treasury Note/Bond                      | 4.500% | 12/31/31      | 270,600             | 270,938               |
| United States Treasury Note/Bond                      | 1.875% | 2/15/32       | 880,474             | 740,974               |
| United States Treasury Note/Bond                      | 2.875% | 5/15/32       | 850,688             | 764,556               |
| United States Treasury Note/Bond                      | 2.750% | 8/15/32       | 828,434             | 735,106               |
| United States Treasury Note/Bond                      | 4.125% | 11/15/32      | 831,161             | 811,032               |
| United States Treasury Note/Bond                      | 3.500% | 2/15/33       | 860,637             | 800,930               |
| United States Treasury Note/Bond                      | 3.375% | 5/15/33       | 881,267             | 810,215               |
| United States Treasury Note/Bond                      | 3.875% | 8/15/33       | 914,625             | 870,895               |
| United States Treasury Note/Bond                      | 4.500% | 11/15/33      | 958,396             | 954,502               |
| United States Treasury Note/Bond                      | 4.000% | 2/15/34       | 1,003,653           | 961,468               |
| United States Treasury Note/Bond                      | 4.375% | 5/15/34       | 975,393             | 961,067               |
| United States Treasury Note/Bond                      | 3.875% | 8/15/34       | 952,620             | 901,417               |
| United States Treasury Note/Bond                      | 4.250% | 11/15/34      | 794,481             | 774,247               |
|                                                       |        |               |                     | <b>23,175,158</b>     |
| <b>Agency Bonds and Notes (0.7%)</b>                  |        |               |                     |                       |
| Federal Home Loan Banks                               | 4.750% | 3/10/34       | 14,900              | 14,863                |
| <sup>1,2</sup> Federal Home Loan Mortgage Corp.       | 6.750% | 9/15/29       | 9,105               | 9,981                 |
| <sup>2</sup> Federal Home Loan Mortgage Corp.         | 6.750% | 3/15/31       | 20,644              | 23,010                |
| <sup>2</sup> Federal Home Loan Mortgage Corp.         | 6.250% | 7/15/32       | 36,012              | 39,728                |
| <sup>2</sup> Federal National Mortgage Assn.          | 7.125% | 1/15/30       | 28,440              | 31,758                |
| <sup>2</sup> Federal National Mortgage Assn.          | 7.250% | 5/15/30       | 39,105              | 44,143                |

|                                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Federal National Mortgage Assn.                            | 0.875% | 8/5/30        | 63,690              | 52,390                |
| <sup>2</sup> Federal National Mortgage Assn.                            | 6.625% | 11/15/30      | 38,604              | 42,660                |
| <sup>1</sup> Private Export Funding Corp.                               | 3.650% | 3/15/30       | 2,975               | 2,846                 |
| <sup>1</sup> Private Export Funding Corp.                               | 4.600% | 2/15/34       | 3,500               | 3,445                 |
| Tennessee Valley Authority                                              | 7.125% | 5/1/30        | 4,820               | 5,385                 |
| Tennessee Valley Authority                                              | 1.500% | 9/15/31       | 4,185               | 3,438                 |
| Tennessee Valley Authority                                              | 4.375% | 8/1/34        | 11,127              | 10,764                |
|                                                                         |        |               |                     | <b>284,411</b>        |
| <b>Total U.S. Government and Agency Obligations (Cost \$24,860,620)</b> |        |               |                     | <b>23,459,569</b>     |
| <b>Corporate Bonds (38.7%)</b>                                          |        |               |                     |                       |
| <b>Communications (2.8%)</b>                                            |        |               |                     |                       |
| Alphabet Inc.                                                           | 1.100% | 8/15/30       | 17,766              | 14,773                |
| America Movil SAB de CV                                                 | 2.875% | 5/7/30        | 5,711               | 5,094                 |
| America Movil SAB de CV                                                 | 4.700% | 7/21/32       | 8,325               | 7,951                 |
| AppLovin Corp.                                                          | 5.375% | 12/1/31       | 6,750               | 6,753                 |
| AppLovin Corp.                                                          | 5.500% | 12/1/34       | 6,500               | 6,440                 |
| <sup>1</sup> AT&T Inc.                                                  | 4.300% | 2/15/30       | 26,722              | 25,857                |
| AT&T Inc.                                                               | 2.750% | 6/1/31        | 19,838              | 17,253                |
| AT&T Inc.                                                               | 2.250% | 2/1/32        | 24,794              | 20,476                |
| AT&T Inc.                                                               | 2.550% | 12/1/33       | 15,059              | 12,121                |
| AT&T Inc.                                                               | 5.400% | 2/15/34       | 23,254              | 23,351                |
| Baidu Inc.                                                              | 3.425% | 4/7/30        | 6,005               | 5,548                 |
| Baidu Inc.                                                              | 2.375% | 8/23/31       | 7,015               | 5,909                 |
| Bell Telephone Co. of Canada or Bell Canada                             | 5.100% | 5/11/33       | 11,228              | 10,906                |
| Bell Telephone Co. of Canada or Bell Canada                             | 5.200% | 2/15/34       | 7,910               | 7,711                 |
| Booking Holdings Inc.                                                   | 4.625% | 4/13/30       | 19,365              | 19,180                |
| British Telecommunications plc                                          | 9.625% | 12/15/30      | 22,745              | 27,542                |
| Charter Communications Operating LLC                                    | 2.800% | 4/1/31        | 14,056              | 11,859                |
| Charter Communications Operating LLC                                    | 2.300% | 2/1/32        | 10,910              | 8,634                 |
| Charter Communications Operating LLC                                    | 4.400% | 4/1/33        | 9,058               | 8,082                 |
| Charter Communications Operating LLC                                    | 6.650% | 2/1/34        | 7,297               | 7,509                 |
| Charter Communications Operating LLC                                    | 6.550% | 6/1/34        | 11,475              | 11,728                |
| Comcast Corp.                                                           | 2.650% | 2/1/30        | 13,355              | 11,959                |
| Comcast Corp.                                                           | 3.400% | 4/1/30        | 14,261              | 13,216                |
| Comcast Corp.                                                           | 4.250% | 10/15/30      | 10,476              | 10,098                |
| Comcast Corp.                                                           | 1.950% | 1/15/31       | 17,301              | 14,467                |
| Comcast Corp.                                                           | 1.500% | 2/15/31       | 11,944              | 9,722                 |
| Comcast Corp.                                                           | 5.500% | 11/15/32      | 7,365               | 7,536                 |
| Comcast Corp.                                                           | 4.250% | 1/15/33       | 11,366              | 10,599                |
| Comcast Corp.                                                           | 4.650% | 2/15/33       | 17,838              | 17,214                |
| Comcast Corp.                                                           | 7.050% | 3/15/33       | 805                 | 896                   |
| Comcast Corp.                                                           | 4.800% | 5/15/33       | 14,957              | 14,529                |
| Comcast Corp.                                                           | 5.300% | 6/1/34        | 10,585              | 10,564                |
| Comcast Corp.                                                           | 4.200% | 8/15/34       | 8,925               | 8,165                 |
| Deutsche Telekom International Finance BV                               | 8.750% | 6/15/30       | 29,396              | 34,162                |
| Discovery Communications LLC                                            | 3.625% | 5/15/30       | 9,574               | 8,513                 |
| Electronic Arts Inc.                                                    | 1.850% | 2/15/31       | 2,196               | 1,823                 |
| Expedia Group Inc.                                                      | 3.250% | 2/15/30       | 8,079               | 7,444                 |
| Expedia Group Inc.                                                      | 2.950% | 3/15/31       | 5,508               | 4,848                 |
| FactSet Research Systems Inc.                                           | 3.450% | 3/1/32        | 4,263               | 3,764                 |
| Fox Corp.                                                               | 3.500% | 4/8/30        | 4,750               | 4,411                 |
| Fox Corp.                                                               | 6.500% | 10/13/33      | 11,451              | 12,048                |
| Grupo Televisa SAB                                                      | 8.500% | 3/11/32       | 2,535               | 2,777                 |
| Interpublic Group of Cos. Inc.                                          | 4.750% | 3/30/30       | 5,894               | 5,814                 |
| Interpublic Group of Cos. Inc.                                          | 2.400% | 3/1/31        | 2,260               | 1,923                 |
| Koninklijke KPN NV                                                      | 8.375% | 10/1/30       | 4,975               | 5,732                 |
| Meta Platforms Inc.                                                     | 4.800% | 5/15/30       | 9,348               | 9,416                 |
| Meta Platforms Inc.                                                     | 4.550% | 8/15/31       | 10,528              | 10,349                |
| Meta Platforms Inc.                                                     | 3.850% | 8/15/32       | 25,920              | 24,085                |
| Meta Platforms Inc.                                                     | 4.950% | 5/15/33       | 10,172              | 10,179                |
| Meta Platforms Inc.                                                     | 4.750% | 8/15/34       | 24,799              | 24,139                |
| Netflix Inc.                                                            | 4.900% | 8/15/34       | 5,405               | 5,300                 |
| Omnicom Group Inc.                                                      | 2.450% | 4/30/30       | 5,076               | 4,457                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Omnicom Group Inc.                        | 4.200% | 6/1/30        | 4,944               | 4,746                 |
| Omnicom Group Inc.                        | 2.600% | 8/1/31        | 6,987               | 5,965                 |
| Orange SA                                 | 9.000% | 3/1/31        | 19,870              | 23,684                |
| Paramount Global                          | 7.875% | 7/30/30       | 9,193               | 9,956                 |
| Paramount Global                          | 4.950% | 1/15/31       | 16,743              | 15,640                |
| Paramount Global                          | 4.200% | 5/19/32       | 9,063               | 7,983                 |
| Paramount Global                          | 5.500% | 5/15/33       | 3,645               | 3,422                 |
| Rogers Communications Inc.                | 3.800% | 3/15/32       | 16,447              | 14,782                |
| Rogers Communications Inc.                | 5.300% | 2/15/34       | 6,065               | 5,910                 |
| Sprint Capital Corp.                      | 8.750% | 3/15/32       | 23,355              | 27,915                |
| Take-Two Interactive Software Inc.        | 4.000% | 4/14/32       | 3,805               | 3,513                 |
| Take-Two Interactive Software Inc.        | 5.600% | 6/12/34       | 2,852               | 2,874                 |
| Telefonica Europe BV                      | 8.250% | 9/15/30       | 10,165              | 11,595                |
| TELUS Corp.                               | 3.400% | 5/13/32       | 8,051               | 7,100                 |
| Tencent Music Entertainment Group         | 2.000% | 9/3/30        | 6,002               | 5,046                 |
| Time Warner Cable Enterprises LLC         | 8.375% | 7/15/33       | 8,050               | 9,033                 |
| T-Mobile USA Inc.                         | 3.875% | 4/15/30       | 52,452              | 49,349                |
| T-Mobile USA Inc.                         | 2.550% | 2/15/31       | 26,067              | 22,407                |
| T-Mobile USA Inc.                         | 2.875% | 2/15/31       | 7,060               | 6,190                 |
| T-Mobile USA Inc.                         | 3.500% | 4/15/31       | 21,693              | 19,662                |
| T-Mobile USA Inc.                         | 2.700% | 3/15/32       | 9,709               | 8,209                 |
| T-Mobile USA Inc.                         | 5.200% | 1/15/33       | 11,717              | 11,596                |
| T-Mobile USA Inc.                         | 5.050% | 7/15/33       | 25,524              | 24,965                |
| T-Mobile USA Inc.                         | 5.150% | 4/15/34       | 15,344              | 15,067                |
| <sup>1</sup> TWDC Enterprises 18 Corp.    | 7.000% | 3/1/32        | 3,032               | 3,383                 |
| Uber Technologies Inc.                    | 4.300% | 1/15/30       | 14,800              | 14,321                |
| Uber Technologies Inc.                    | 4.800% | 9/15/34       | 13,057              | 12,456                |
| VeriSign Inc.                             | 2.700% | 6/15/31       | 7,165               | 6,150                 |
| Verizon Communications Inc.               | 3.150% | 3/22/30       | 15,875              | 14,523                |
| Verizon Communications Inc.               | 1.500% | 9/18/30       | 8,461               | 7,018                 |
| Verizon Communications Inc.               | 1.680% | 10/30/30      | 13,291              | 11,053                |
| Verizon Communications Inc.               | 7.750% | 12/1/30       | 1,020               | 1,155                 |
| Verizon Communications Inc.               | 1.750% | 1/20/31       | 23,158              | 19,078                |
| Verizon Communications Inc.               | 2.550% | 3/21/31       | 32,340              | 27,856                |
| Verizon Communications Inc.               | 2.355% | 3/15/32       | 29,417              | 24,373                |
| Verizon Communications Inc.               | 5.050% | 5/9/33        | 9,452               | 9,341                 |
| Verizon Communications Inc.               | 4.500% | 8/10/33       | 23,360              | 22,024                |
| Verizon Communications Inc.               | 4.400% | 11/1/34       | 29,820              | 27,590                |
| <sup>3</sup> Verizon Communications Inc.  | 4.780% | 2/15/35       | 6,300               | 6,001                 |
| Walt Disney Co.                           | 3.800% | 3/22/30       | 10,652              | 10,193                |
| Walt Disney Co.                           | 2.650% | 1/13/31       | 18,752              | 16,571                |
| Walt Disney Co.                           | 6.550% | 3/15/33       | 2,957               | 3,249                 |
| Warnermedia Holdings Inc.                 | 4.279% | 3/15/32       | 43,157              | 38,010                |
| Weibo Corp.                               | 3.375% | 7/8/30        | 7,115               | 6,366                 |
|                                           |        |               |                     | <b>1,172,146</b>      |
| <b>Consumer Discretionary (2.5%)</b>      |        |               |                     |                       |
| <sup>3</sup> Alibaba Group Holding Ltd.   | 4.875% | 5/26/30       | 6,000               | 5,946                 |
| Alibaba Group Holding Ltd.                | 2.125% | 2/9/31        | 15,044              | 12,666                |
| Alibaba Group Holding Ltd.                | 4.500% | 11/28/34      | 5,800               | 5,367                 |
| Amazon.com Inc.                           | 1.500% | 6/3/30        | 22,606              | 19,170                |
| Amazon.com Inc.                           | 2.100% | 5/12/31       | 30,395              | 25,940                |
| Amazon.com Inc.                           | 3.600% | 4/13/32       | 17,367              | 16,055                |
| Amazon.com Inc.                           | 4.700% | 12/1/32       | 23,798              | 23,672                |
| Amazon.com Inc.                           | 4.800% | 12/5/34       | 10,495              | 10,449                |
| American Honda Finance Corp.              | 4.600% | 4/17/30       | 7,640               | 7,502                 |
| <sup>1</sup> American Honda Finance Corp. | 5.050% | 7/10/31       | 4,185               | 4,136                 |
| <sup>1</sup> American Honda Finance Corp. | 4.850% | 10/23/31      | 6,650               | 6,510                 |
| <sup>1</sup> American Honda Finance Corp. | 4.900% | 1/10/34       | 11,912              | 11,428                |
| Aptiv Swiss Holdings Ltd.                 | 3.250% | 3/1/32        | 9,474               | 8,170                 |
| Aptiv Swiss Holdings Ltd.                 | 5.150% | 9/13/34       | 5,525               | 5,224                 |
| AutoNation Inc.                           | 4.750% | 6/1/30        | 5,186               | 5,015                 |
| AutoNation Inc.                           | 2.400% | 8/1/31        | 2,728               | 2,249                 |
| AutoNation Inc.                           | 3.850% | 3/1/32        | 8,790               | 7,880                 |
| AutoZone Inc.                             | 4.000% | 4/15/30       | 7,526               | 7,169                 |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| AutoZone Inc.                         | 1.650% | 1/15/31       | 4,801               | 3,945                 |
| AutoZone Inc.                         | 4.750% | 8/1/32        | 3,555               | 3,438                 |
| AutoZone Inc.                         | 4.750% | 2/1/33        | 6,139               | 5,890                 |
| AutoZone Inc.                         | 5.200% | 8/1/33        | 4,680               | 4,610                 |
| AutoZone Inc.                         | 6.550% | 11/1/33       | 4,160               | 4,477                 |
| AutoZone Inc.                         | 5.400% | 7/15/34       | 2,445               | 2,430                 |
| Best Buy Co. Inc.                     | 1.950% | 10/1/30       | 5,333               | 4,489                 |
| BorgWarner Inc.                       | 5.400% | 8/15/34       | 4,565               | 4,491                 |
| Brunswick Corp.                       | 2.400% | 8/18/31       | 4,658               | 3,811                 |
| Brunswick Corp.                       | 4.400% | 9/15/32       | 4,225               | 3,868                 |
| Choice Hotels International Inc.      | 3.700% | 1/15/31       | 3,100               | 2,788                 |
| Choice Hotels International Inc.      | 5.850% | 8/1/34        | 3,300               | 3,305                 |
| Cornell University                    | 4.835% | 6/15/34       | 13,750              | 13,489                |
| Darden Restaurants Inc.               | 6.300% | 10/10/33      | 4,120               | 4,315                 |
| Dick's Sporting Goods Inc.            | 3.150% | 1/15/32       | 6,555               | 5,741                 |
| DR Horton Inc.                        | 5.000% | 10/15/34      | 3,805               | 3,675                 |
| eBay Inc.                             | 2.700% | 3/11/30       | 6,593               | 5,913                 |
| eBay Inc.                             | 2.600% | 5/10/31       | 5,640               | 4,862                 |
| eBay Inc.                             | 6.300% | 11/22/32      | 2,505               | 2,662                 |
| <sup>1</sup> Emory University         | 2.143% | 9/1/30        | 6,076               | 5,284                 |
| Ferguson Enterprises Inc.             | 5.000% | 10/3/34       | 6,255               | 5,978                 |
| Ford Motor Co.                        | 9.625% | 4/22/30       | 1,830               | 2,114                 |
| Ford Motor Co.                        | 3.250% | 2/12/32       | 22,030              | 18,327                |
| Ford Motor Co.                        | 6.100% | 8/19/32       | 16,236              | 16,156                |
| Ford Motor Credit Co. LLC             | 7.350% | 3/6/30        | 11,888              | 12,587                |
| Ford Motor Credit Co. LLC             | 7.200% | 6/10/30       | 2,431               | 2,558                 |
| Ford Motor Credit Co. LLC             | 4.000% | 11/13/30      | 13,649              | 12,284                |
| Ford Motor Credit Co. LLC             | 6.050% | 3/5/31        | 9,180               | 9,157                 |
| Ford Motor Credit Co. LLC             | 6.054% | 11/5/31       | 29,510              | 29,274                |
| Ford Motor Credit Co. LLC             | 7.122% | 11/7/33       | 19,769              | 20,635                |
| Ford Motor Credit Co. LLC             | 6.125% | 3/8/34        | 20,963              | 20,485                |
| Fortune Brands Innovations Inc.       | 4.000% | 3/25/32       | 1,554               | 1,432                 |
| Fortune Brands Innovations Inc.       | 5.875% | 6/1/33        | 6,875               | 7,042                 |
| General Motors Co.                    | 5.600% | 10/15/32      | 11,615              | 11,714                |
| General Motors Financial Co. Inc.     | 5.850% | 4/6/30        | 10,700              | 10,936                |
| General Motors Financial Co. Inc.     | 3.600% | 6/21/30       | 8,993               | 8,241                 |
| General Motors Financial Co. Inc.     | 2.350% | 1/8/31        | 6,602               | 5,532                 |
| General Motors Financial Co. Inc.     | 5.750% | 2/8/31        | 5,728               | 5,797                 |
| General Motors Financial Co. Inc.     | 2.700% | 6/10/31       | 11,107              | 9,408                 |
| General Motors Financial Co. Inc.     | 5.600% | 6/18/31       | 7,510               | 7,537                 |
| General Motors Financial Co. Inc.     | 3.100% | 1/12/32       | 12,708              | 10,868                |
| General Motors Financial Co. Inc.     | 6.400% | 1/9/33        | 10,295              | 10,668                |
| General Motors Financial Co. Inc.     | 6.100% | 1/7/34        | 1,985               | 2,014                 |
| General Motors Financial Co. Inc.     | 5.950% | 4/4/34        | 15,545              | 15,618                |
| General Motors Financial Co. Inc.     | 5.450% | 9/6/34        | 5,755               | 5,584                 |
| Genuine Parts Co.                     | 1.875% | 11/1/30       | 4,382               | 3,654                 |
| Genuine Parts Co.                     | 6.875% | 11/1/33       | 5,230               | 5,737                 |
| GXO Logistics Inc.                    | 2.650% | 7/15/31       | 5,127               | 4,303                 |
| GXO Logistics Inc.                    | 6.500% | 5/6/34        | 4,250               | 4,356                 |
| Hasbro Inc.                           | 6.050% | 5/14/34       | 4,065               | 4,078                 |
| Home Depot Inc.                       | 2.700% | 4/15/30       | 14,651              | 13,188                |
| Home Depot Inc.                       | 1.375% | 3/15/31       | 12,584              | 10,186                |
| Home Depot Inc.                       | 4.850% | 6/25/31       | 6,580               | 6,573                 |
| Home Depot Inc.                       | 1.875% | 9/15/31       | 11,285              | 9,323                 |
| Home Depot Inc.                       | 3.250% | 4/15/32       | 11,535              | 10,289                |
| Home Depot Inc.                       | 4.500% | 9/15/32       | 9,315               | 9,060                 |
| Home Depot Inc.                       | 4.950% | 6/25/34       | 8,545               | 8,421                 |
| Honda Motor Co. Ltd.                  | 2.967% | 3/10/32       | 13,982              | 12,117                |
| Hyatt Hotels Corp.                    | 5.750% | 4/23/30       | 4,950               | 5,061                 |
| Hyatt Hotels Corp.                    | 5.375% | 12/15/31      | 5,250               | 5,224                 |
| Hyatt Hotels Corp.                    | 5.500% | 6/30/34       | 3,190               | 3,161                 |
| JD.com Inc.                           | 3.375% | 1/14/30       | 5,890               | 5,439                 |
| <sup>1</sup> Johns Hopkins University | 4.705% | 7/1/32        | 4,382               | 4,303                 |
| Las Vegas Sands Corp.                 | 6.200% | 8/15/34       | 5,000               | 5,027                 |
| Lear Corp.                            | 3.500% | 5/30/30       | 3,985               | 3,638                 |



|                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Lowe's Cos. Inc.                                     | 4.500% | 4/15/30       | 6,665               | 6,537                 |
| Lowe's Cos. Inc.                                     | 1.700% | 10/15/30      | 8,768               | 7,322                 |
| Lowe's Cos. Inc.                                     | 2.625% | 4/1/31        | 14,802              | 12,852                |
| Lowe's Cos. Inc.                                     | 3.750% | 4/1/32        | 18,528              | 16,952                |
| Lowe's Cos. Inc.                                     | 5.000% | 4/15/33       | 8,090               | 7,964                 |
| Lowe's Cos. Inc.                                     | 5.150% | 7/1/33        | 6,205               | 6,167                 |
| Magna International Inc.                             | 2.450% | 6/15/30       | 1,760               | 1,546                 |
| Magna International Inc.                             | 5.500% | 3/21/33       | 4,225               | 4,277                 |
| Marriott International Inc.                          | 4.800% | 3/15/30       | 5,460               | 5,418                 |
| <sup>1</sup> Marriott International Inc.             | 4.625% | 6/15/30       | 9,929               | 9,745                 |
| <sup>1</sup> Marriott International Inc.             | 2.850% | 4/15/31       | 11,161              | 9,748                 |
| <sup>1</sup> Marriott International Inc.             | 3.500% | 10/15/32      | 8,120               | 7,160                 |
| <sup>1</sup> Marriott International Inc.             | 2.750% | 10/15/33      | 3,244               | 2,665                 |
| Marriott International Inc.                          | 5.300% | 5/15/34       | 8,085               | 8,020                 |
| Masco Corp.                                          | 2.000% | 10/1/30       | 3,049               | 2,564                 |
| Masco Corp.                                          | 2.000% | 2/15/31       | 5,368               | 4,490                 |
| <sup>1</sup> McDonald's Corp.                        | 2.125% | 3/1/30        | 6,133               | 5,355                 |
| <sup>1</sup> McDonald's Corp.                        | 3.600% | 7/1/30        | 13,183              | 12,355                |
| <sup>1</sup> McDonald's Corp.                        | 4.600% | 9/9/32        | 6,251               | 6,082                 |
| McDonald's Corp.                                     | 4.950% | 8/14/33       | 5,210               | 5,166                 |
| <sup>1</sup> McDonald's Corp.                        | 5.200% | 5/17/34       | 1,170               | 1,181                 |
| MDC Holdings Inc.                                    | 3.850% | 1/15/30       | 2,535               | 2,378                 |
| MDC Holdings Inc.                                    | 2.500% | 1/15/31       | 4,850               | 4,197                 |
| Mercedes-Benz Finance North America LLC              | 8.500% | 1/18/31       | 6,794               | 7,941                 |
| <sup>3</sup> Mercedes-Benz Finance North America LLC | 2.450% | 3/2/31        | 3,000               | 2,558                 |
| Mohawk Industries Inc.                               | 3.625% | 5/15/30       | 4,475               | 4,132                 |
| NIKE Inc.                                            | 2.850% | 3/27/30       | 12,107              | 11,026                |
| NVR Inc.                                             | 3.000% | 5/15/30       | 7,062               | 6,366                 |
| O'Reilly Automotive Inc.                             | 4.200% | 4/1/30        | 9,759               | 9,393                 |
| O'Reilly Automotive Inc.                             | 4.700% | 6/15/32       | 6,735               | 6,508                 |
| O'Reilly Automotive Inc.                             | 5.000% | 8/19/34       | 5,615               | 5,444                 |
| Owens Corning                                        | 3.875% | 6/1/30        | 2,589               | 2,437                 |
| Owens Corning                                        | 5.700% | 6/15/34       | 7,870               | 7,993                 |
| PulteGroup Inc.                                      | 6.375% | 5/15/33       | 5,090               | 5,367                 |
| Ralph Lauren Corp.                                   | 2.950% | 6/15/30       | 6,875               | 6,228                 |
| Ross Stores Inc.                                     | 1.875% | 4/15/31       | 3,990               | 3,290                 |
| Sands China Ltd.                                     | 4.375% | 6/18/30       | 6,330               | 5,899                 |
| Sands China Ltd.                                     | 3.250% | 8/8/31        | 4,610               | 3,941                 |
| Stanley Black & Decker Inc.                          | 2.300% | 3/15/30       | 5,048               | 4,376                 |
| Stanley Black & Decker Inc.                          | 3.000% | 5/15/32       | 3,950               | 3,381                 |
| Starbucks Corp.                                      | 2.250% | 3/12/30       | 10,185              | 8,924                 |
| Starbucks Corp.                                      | 2.550% | 11/15/30      | 15,929              | 13,947                |
| Starbucks Corp.                                      | 4.900% | 2/15/31       | 4,349               | 4,341                 |
| Starbucks Corp.                                      | 3.000% | 2/14/32       | 7,424               | 6,487                 |
| Starbucks Corp.                                      | 4.800% | 2/15/33       | 5,070               | 4,943                 |
| Starbucks Corp.                                      | 5.000% | 2/15/34       | 4,860               | 4,755                 |
| Tapestry Inc.                                        | 5.100% | 3/11/30       | 1,600               | 1,583                 |
| TJX Cos. Inc.                                        | 3.875% | 4/15/30       | 6,763               | 6,445                 |
| Toyota Motor Corp.                                   | 5.123% | 7/13/33       | 1,180               | 1,193                 |
| <sup>1</sup> Toyota Motor Credit Corp.               | 2.150% | 2/13/30       | 8,904               | 7,803                 |
| <sup>1</sup> Toyota Motor Credit Corp.               | 3.375% | 4/1/30        | 11,712              | 10,848                |
| <sup>1</sup> Toyota Motor Credit Corp.               | 4.550% | 5/17/30       | 7,316               | 7,199                 |
| Toyota Motor Credit Corp.                            | 5.550% | 11/20/30      | 10,025              | 10,326                |
| <sup>1</sup> Toyota Motor Credit Corp.               | 1.650% | 1/10/31       | 4,755               | 3,921                 |
| Toyota Motor Credit Corp.                            | 5.100% | 3/21/31       | 5,790               | 5,818                 |
| Toyota Motor Credit Corp.                            | 1.900% | 9/12/31       | 5,082               | 4,171                 |
| <sup>1</sup> Toyota Motor Credit Corp.               | 4.600% | 10/10/31      | 6,620               | 6,435                 |
| <sup>1</sup> Toyota Motor Credit Corp.               | 2.400% | 1/13/32       | 4,395               | 3,691                 |
| Toyota Motor Credit Corp.                            | 4.700% | 1/12/33       | 4,372               | 4,251                 |
| <sup>1</sup> Toyota Motor Credit Corp.               | 4.800% | 1/5/34        | 8,465               | 8,222                 |
| Tractor Supply Co.                                   | 1.750% | 11/1/30       | 5,617               | 4,694                 |
| Tractor Supply Co.                                   | 5.250% | 5/15/33       | 6,195               | 6,187                 |
| Whirlpool Corp.                                      | 2.400% | 5/15/31       | 1,888               | 1,553                 |
| Whirlpool Corp.                                      | 4.700% | 5/14/32       | 2,592               | 2,416                 |
| Whirlpool Corp.                                      | 5.500% | 3/1/33        | 3,000               | 2,929                 |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Whirlpool Corp.                     | 5.750% | 3/1/34        | 2,600               | 2,548                 |
| <sup>1</sup> Yale University        | 1.482% | 4/15/30       | 9,830               | 8,360                 |
|                                     |        |               |                     | <b>1,073,526</b>      |
| <b>Consumer Staples (2.5%)</b>      |        |               |                     |                       |
| Altria Group Inc.                   | 3.400% | 5/6/30        | 9,891               | 9,079                 |
| Altria Group Inc.                   | 2.450% | 2/4/32        | 14,420              | 11,856                |
| Anheuser-Busch InBev Worldwide Inc. | 3.500% | 6/1/30        | 24,694              | 23,134                |
| Anheuser-Busch InBev Worldwide Inc. | 4.900% | 1/23/31       | 8,984               | 8,971                 |
| Anheuser-Busch InBev Worldwide Inc. | 5.000% | 6/15/34       | 8,897               | 8,788                 |
| Archer-Daniels-Midland Co.          | 3.250% | 3/27/30       | 6,292               | 5,807                 |
| Archer-Daniels-Midland Co.          | 2.900% | 3/1/32        | 7,280               | 6,289                 |
| Avery Dennison Corp.                | 2.650% | 4/30/30       | 5,814               | 5,156                 |
| Avery Dennison Corp.                | 5.750% | 3/15/33       | 6,030               | 6,187                 |
| BAT Capital Corp.                   | 4.906% | 4/2/30        | 7,796               | 7,698                 |
| BAT Capital Corp.                   | 6.343% | 8/2/30        | 11,334              | 11,910                |
| BAT Capital Corp.                   | 5.834% | 2/20/31       | 7,900               | 8,073                 |
| BAT Capital Corp.                   | 2.726% | 3/25/31       | 12,155              | 10,491                |
| BAT Capital Corp.                   | 4.742% | 3/16/32       | 8,895               | 8,557                 |
| BAT Capital Corp.                   | 7.750% | 10/19/32      | 4,755               | 5,390                 |
| BAT Capital Corp.                   | 6.421% | 8/2/33        | 7,625               | 8,051                 |
| BAT Capital Corp.                   | 6.000% | 2/20/34       | 7,287               | 7,483                 |
| Brown-Forman Corp.                  | 4.750% | 4/15/33       | 5,380               | 5,245                 |
| Bunge Ltd. Finance Corp.            | 2.750% | 5/14/31       | 9,420               | 8,138                 |
| Bunge Ltd. Finance Corp.            | 4.650% | 9/17/34       | 6,130               | 5,788                 |
| Campbell's Co.                      | 2.375% | 4/24/30       | 8,956               | 7,841                 |
| Campbell's Co.                      | 5.400% | 3/21/34       | 8,120               | 8,086                 |
| Church & Dwight Co. Inc.            | 2.300% | 12/15/31      | 3,330               | 2,787                 |
| Church & Dwight Co. Inc.            | 5.600% | 11/15/32      | 3,505               | 3,608                 |
| Clorox Co.                          | 1.800% | 5/15/30       | 5,485               | 4,666                 |
| Clorox Co.                          | 4.600% | 5/1/32        | 5,108               | 4,993                 |
| Coca-Cola Co.                       | 3.450% | 3/25/30       | 11,256              | 10,621                |
| Coca-Cola Co.                       | 1.650% | 6/1/30        | 15,304              | 13,046                |
| Coca-Cola Co.                       | 2.000% | 3/5/31        | 3,985               | 3,396                 |
| Coca-Cola Co.                       | 1.375% | 3/15/31       | 23,149              | 18,943                |
| Coca-Cola Co.                       | 2.250% | 1/5/32        | 10,131              | 8,610                 |
| Coca-Cola Co.                       | 5.000% | 5/13/34       | 5,090               | 5,081                 |
| Coca-Cola Co.                       | 4.650% | 8/14/34       | 5,799               | 5,640                 |
| Coca-Cola Consolidated Inc.         | 5.450% | 6/1/34        | 4,238               | 4,266                 |
| Coca-Cola Femsa SAB de CV           | 2.750% | 1/22/30       | 9,205               | 8,249                 |
| Coca-Cola Femsa SAB de CV           | 1.850% | 9/1/32        | 5,940               | 4,649                 |
| Colgate-Palmolive Co.               | 3.250% | 8/15/32       | 5,355               | 4,802                 |
| Colgate-Palmolive Co.               | 4.600% | 3/1/33        | 2,235               | 2,201                 |
| Constellation Brands Inc.           | 2.875% | 5/1/30        | 2,236               | 1,998                 |
| Constellation Brands Inc.           | 2.250% | 8/1/31        | 7,572               | 6,292                 |
| Constellation Brands Inc.           | 4.750% | 5/9/32        | 9,791               | 9,411                 |
| Constellation Brands Inc.           | 4.900% | 5/1/33        | 6,555               | 6,329                 |
| Costco Wholesale Corp.              | 1.600% | 4/20/30       | 19,550              | 16,723                |
| Costco Wholesale Corp.              | 1.750% | 4/20/32       | 13,370              | 10,872                |
| Diageo Capital plc                  | 2.000% | 4/29/30       | 4,053               | 3,498                 |
| Diageo Capital plc                  | 2.125% | 4/29/32       | 4,360               | 3,557                 |
| Diageo Capital plc                  | 5.500% | 1/24/33       | 11,230              | 11,433                |
| Diageo Capital plc                  | 5.625% | 10/5/33       | 8,135               | 8,349                 |
| Dollar General Corp.                | 3.500% | 4/3/30        | 12,155              | 11,148                |
| Dollar General Corp.                | 5.000% | 11/1/32       | 3,104               | 2,977                 |
| Dollar General Corp.                | 5.450% | 7/5/33        | 2,614               | 2,569                 |
| Dollar Tree Inc.                    | 2.650% | 12/1/31       | 6,850               | 5,778                 |
| Estee Lauder Cos. Inc.              | 2.375% | 12/1/29       | 6,256               | 5,575                 |
| Estee Lauder Cos. Inc.              | 2.600% | 4/15/30       | 5,447               | 4,833                 |
| Estee Lauder Cos. Inc.              | 1.950% | 3/15/31       | 5,232               | 4,344                 |
| Estee Lauder Cos. Inc.              | 4.650% | 5/15/33       | 5,855               | 5,590                 |
| Estee Lauder Cos. Inc.              | 5.000% | 2/14/34       | 3,090               | 3,035                 |
| Flowers Foods Inc.                  | 2.400% | 3/15/31       | 4,479               | 3,792                 |
| General Mills Inc.                  | 2.875% | 4/15/30       | 6,685               | 6,011                 |
| General Mills Inc.                  | 4.950% | 3/29/33       | 8,765               | 8,545                 |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Haleon US Capital LLC              | 3.625% | 3/24/32       | 16,930              | 15,324                |
| Hershey Co.                        | 2.450% | 11/15/29      | 3,125               | 2,819                 |
| Hershey Co.                        | 1.700% | 6/1/30        | 2,810               | 2,391                 |
| Hershey Co.                        | 4.500% | 5/4/33        | 3,520               | 3,419                 |
| Hormel Foods Corp.                 | 1.800% | 6/11/30       | 10,057              | 8,572                 |
| Ingredion Inc.                     | 2.900% | 6/1/30        | 4,986               | 4,475                 |
| J M Smucker Co.                    | 2.375% | 3/15/30       | 7,005               | 6,183                 |
| J M Smucker Co.                    | 2.125% | 3/15/32       | 1,616               | 1,314                 |
| JBS USA Holding Lux Sarl           | 5.500% | 1/15/30       | 10,645              | 10,631                |
| JBS USA Holding Lux Sarl           | 3.750% | 12/1/31       | 7,125               | 6,335                 |
| JBS USA Holding Lux Sarl           | 3.625% | 1/15/32       | 6,055               | 5,335                 |
| JBS USA Holding Lux Sarl           | 5.750% | 4/1/33        | 18,315              | 18,246                |
| JBS USA Holding Lux Sarl           | 6.750% | 3/15/34       | 15,852              | 16,775                |
| Kellanova                          | 2.100% | 6/1/30        | 3,710               | 3,225                 |
| <sup>1</sup> Kellanova             | 7.450% | 4/1/31        | 5,887               | 6,564                 |
| Kenvue Inc.                        | 5.000% | 3/22/30       | 8,506               | 8,561                 |
| Kenvue Inc.                        | 4.900% | 3/22/33       | 12,990              | 12,766                |
| Keurig Dr Pepper Inc.              | 3.200% | 5/1/30        | 7,106               | 6,494                 |
| <sup>1</sup> Keurig Dr Pepper Inc. | 2.250% | 3/15/31       | 3,201               | 2,707                 |
| <sup>1</sup> Keurig Dr Pepper Inc. | 5.200% | 3/15/31       | 5,995               | 6,048                 |
| Keurig Dr Pepper Inc.              | 4.050% | 4/15/32       | 4,074               | 3,809                 |
| Keurig Dr Pepper Inc.              | 5.300% | 3/15/34       | 8,950               | 8,935                 |
| Kimberly-Clark Corp.               | 3.100% | 3/26/30       | 6,012               | 5,557                 |
| Kimberly-Clark Corp.               | 2.000% | 11/2/31       | 5,295               | 4,456                 |
| Kraft Heinz Foods Co.              | 3.750% | 4/1/30        | 6,257               | 5,910                 |
| Kraft Heinz Foods Co.              | 4.250% | 3/1/31        | 11,194              | 10,690                |
| Kroger Co.                         | 2.200% | 5/1/30        | 7,023               | 6,089                 |
| Kroger Co.                         | 1.700% | 1/15/31       | 6,079               | 5,007                 |
| Kroger Co.                         | 7.500% | 4/1/31        | 1,020               | 1,144                 |
| Kroger Co.                         | 5.000% | 9/15/34       | 20,540              | 19,898                |
| McCormick & Co. Inc.               | 1.850% | 2/15/31       | 6,026               | 4,987                 |
| McCormick & Co. Inc.               | 4.950% | 4/15/33       | 3,975               | 3,877                 |
| McCormick & Co. Inc.               | 4.700% | 10/15/34      | 4,845               | 4,559                 |
| Mondelez International Inc.        | 2.750% | 4/13/30       | 6,318               | 5,653                 |
| Mondelez International Inc.        | 1.500% | 2/4/31        | 4,213               | 3,431                 |
| Mondelez International Inc.        | 3.000% | 3/17/32       | 6,508               | 5,647                 |
| Mondelez International Inc.        | 1.875% | 10/15/32      | 5,995               | 4,813                 |
| Mondelez International Inc.        | 4.750% | 8/28/34       | 5,370               | 5,133                 |
| PepsiCo Inc.                       | 2.750% | 3/19/30       | 16,890              | 15,338                |
| PepsiCo Inc.                       | 1.625% | 5/1/30        | 17,368              | 14,798                |
| PepsiCo Inc.                       | 1.950% | 10/21/31      | 11,068              | 9,197                 |
| PepsiCo Inc.                       | 3.900% | 7/18/32       | 16,674              | 15,575                |
| PepsiCo Inc.                       | 4.800% | 7/17/34       | 630                 | 617                   |
| Philip Morris International Inc.   | 5.125% | 2/15/30       | 19,165              | 19,270                |
| Philip Morris International Inc.   | 2.100% | 5/1/30        | 9,858               | 8,518                 |
| Philip Morris International Inc.   | 5.500% | 9/7/30        | 3,599               | 3,683                 |
| Philip Morris International Inc.   | 1.750% | 11/1/30       | 7,232               | 6,036                 |
| Philip Morris International Inc.   | 5.125% | 2/13/31       | 11,750              | 11,755                |
| Philip Morris International Inc.   | 4.750% | 11/1/31       | 5,515               | 5,392                 |
| Philip Morris International Inc.   | 5.750% | 11/17/32      | 13,724              | 14,099                |
| Philip Morris International Inc.   | 5.375% | 2/15/33       | 24,999              | 25,038                |
| Philip Morris International Inc.   | 5.625% | 9/7/33        | 5,357               | 5,439                 |
| Philip Morris International Inc.   | 5.250% | 2/13/34       | 16,262              | 16,081                |
| Philip Morris International Inc.   | 4.900% | 11/1/34       | 3,510               | 3,374                 |
| Pilgrim's Pride Corp.              | 4.250% | 4/15/31       | 8,598               | 7,904                 |
| Pilgrim's Pride Corp.              | 3.500% | 3/1/32        | 9,296               | 8,011                 |
| Pilgrim's Pride Corp.              | 6.250% | 7/1/33        | 8,465               | 8,633                 |
| Pilgrim's Pride Corp.              | 6.875% | 5/15/34       | 4,645               | 4,945                 |
| Procter & Gamble Co.               | 3.000% | 3/25/30       | 11,489              | 10,597                |
| Procter & Gamble Co.               | 1.200% | 10/29/30      | 19,810              | 16,351                |
| Procter & Gamble Co.               | 1.950% | 4/23/31       | 5,743               | 4,894                 |
| Procter & Gamble Co.               | 2.300% | 2/1/32        | 4,385               | 3,766                 |
| Procter & Gamble Co.               | 4.050% | 1/26/33       | 6,245               | 5,952                 |
| Procter & Gamble Co.               | 4.550% | 1/29/34       | 6,978               | 6,785                 |
| Sysco Corp.                        | 2.400% | 2/15/30       | 7,180               | 6,334                 |

|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Sysco Corp.                                  | 5.950% | 4/1/30        | 7,596               | 7,908                 |
| Sysco Corp.                                  | 2.450% | 12/14/31      | 4,170               | 3,500                 |
| Sysco Corp.                                  | 6.000% | 1/17/34       | 2,235               | 2,342                 |
| Target Corp.                                 | 2.350% | 2/15/30       | 5,975               | 5,307                 |
| Target Corp.                                 | 2.650% | 9/15/30       | 1,017               | 906                   |
| Target Corp.                                 | 4.500% | 9/15/32       | 11,635              | 11,242                |
| Target Corp.                                 | 4.400% | 1/15/33       | 3,325               | 3,181                 |
| Target Corp.                                 | 4.500% | 9/15/34       | 7,500               | 7,123                 |
| Tyson Foods Inc.                             | 5.700% | 3/15/34       | 10,295              | 10,414                |
| Unilever Capital Corp.                       | 1.375% | 9/14/30       | 5,729               | 4,753                 |
| Unilever Capital Corp.                       | 1.750% | 8/12/31       | 7,785               | 6,439                 |
| Unilever Capital Corp.                       | 5.900% | 11/15/32      | 3,254               | 3,452                 |
| Unilever Capital Corp.                       | 5.000% | 12/8/33       | 9,985               | 9,968                 |
| Unilever Capital Corp.                       | 4.625% | 8/12/34       | 8,295               | 7,980                 |
| Walmart Inc.                                 | 4.000% | 4/15/30       | 2,915               | 2,849                 |
| Walmart Inc.                                 | 1.800% | 9/22/31       | 6,358               | 5,309                 |
| Walmart Inc.                                 | 4.150% | 9/9/32        | 6,111               | 5,883                 |
| Walmart Inc.                                 | 4.100% | 4/15/33       | 19,518              | 18,573                |
|                                              |        |               |                     | <b>1,069,525</b>      |
| <b>Energy (2.7%)</b>                         |        |               |                     |                       |
| Apache Corp.                                 | 4.250% | 1/15/30       | 4,529               | 4,253                 |
| Baker Hughes Holdings LLC                    | 4.486% | 5/1/30        | 3,600               | 3,527                 |
| Boardwalk Pipelines LP                       | 3.400% | 2/15/31       | 3,045               | 2,719                 |
| Boardwalk Pipelines LP                       | 3.600% | 9/1/32        | 2,718               | 2,374                 |
| Boardwalk Pipelines LP                       | 5.625% | 8/1/34        | 6,720               | 6,693                 |
| BP Capital Markets America Inc.              | 3.633% | 4/6/30        | 10,568              | 9,948                 |
| BP Capital Markets America Inc.              | 1.749% | 8/10/30       | 8,831               | 7,473                 |
| BP Capital Markets America Inc.              | 2.721% | 1/12/32       | 16,744              | 14,326                |
| BP Capital Markets America Inc.              | 4.812% | 2/13/33       | 19,980              | 19,271                |
| BP Capital Markets America Inc.              | 4.893% | 9/11/33       | 12,285              | 11,886                |
| BP Capital Markets America Inc.              | 4.989% | 4/10/34       | 8,290               | 8,065                 |
| BP Capital Markets America Inc.              | 5.227% | 11/17/34      | 12,481              | 12,283                |
| Burlington Resources LLC                     | 7.200% | 8/15/31       | 1,515               | 1,680                 |
| Canadian Natural Resources Ltd.              | 2.950% | 7/15/30       | 10,490              | 9,318                 |
| Canadian Natural Resources Ltd.              | 7.200% | 1/15/32       | 670                 | 732                   |
| Canadian Natural Resources Ltd.              | 6.450% | 6/30/33       | 3,028               | 3,176                 |
| <sup>3</sup> Canadian Natural Resources Ltd. | 5.400% | 12/15/34      | 2,050               | 1,995                 |
| Cenovus Energy Inc.                          | 2.650% | 1/15/32       | 4,620               | 3,842                 |
| Cheniere Energy Inc.                         | 5.650% | 4/15/34       | 12,344              | 12,361                |
| Cheniere Energy Partners LP                  | 4.000% | 3/1/31        | 17,135              | 15,855                |
| Cheniere Energy Partners LP                  | 3.250% | 1/31/32       | 17,120              | 14,848                |
| Cheniere Energy Partners LP                  | 5.950% | 6/30/33       | 9,268               | 9,467                 |
| <sup>3</sup> Cheniere Energy Partners LP     | 5.750% | 8/15/34       | 6,470               | 6,498                 |
| Chevron Corp.                                | 2.236% | 5/11/30       | 12,173              | 10,717                |
| ConocoPhillips                               | 2.400% | 2/15/31       | 4,590               | 3,920                 |
| ConocoPhillips                               | 5.900% | 10/15/32      | 1,981               | 2,092                 |
| ConocoPhillips Co.                           | 4.700% | 1/15/30       | 14,200              | 14,043                |
| ConocoPhillips Co.                           | 4.850% | 1/15/32       | 11,500              | 11,267                |
| ConocoPhillips Co.                           | 5.050% | 9/15/33       | 14,830              | 14,628                |
| ConocoPhillips Co.                           | 5.000% | 1/15/35       | 22,400              | 21,752                |
| Coterra Energy Inc.                          | 5.600% | 3/15/34       | 4,965               | 4,917                 |
| DCP Midstream Operating LP                   | 3.250% | 2/15/32       | 6,259               | 5,383                 |
| Devon Energy Corp.                           | 5.200% | 9/15/34       | 5,875               | 5,581                 |
| Diamondback Energy Inc.                      | 5.150% | 1/30/30       | 7,655               | 7,668                 |
| Diamondback Energy Inc.                      | 3.125% | 3/24/31       | 11,342              | 10,034                |
| Diamondback Energy Inc.                      | 6.250% | 3/15/33       | 8,921               | 9,275                 |
| Diamondback Energy Inc.                      | 5.400% | 4/18/34       | 11,095              | 10,912                |
| Enbridge Inc.                                | 6.200% | 11/15/30      | 7,005               | 7,369                 |
| Enbridge Inc.                                | 5.700% | 3/8/33        | 22,530              | 22,774                |
| Enbridge Inc.                                | 2.500% | 8/1/33        | 9,495               | 7,618                 |
| Enbridge Inc.                                | 5.625% | 4/5/34        | 7,855               | 7,904                 |
| Enbridge Inc.                                | 7.200% | 6/27/54       | 5,800               | 5,967                 |
| Enbridge Inc.                                | 7.375% | 3/15/55       | 2,500               | 2,595                 |
| Energy Transfer LP                           | 3.750% | 5/15/30       | 16,343              | 15,233                |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                             | 6.400% | 12/1/30       | 4,870               | 5,141                 |
| Energy Transfer LP                             | 5.750% | 2/15/33       | 15,691              | 15,878                |
| Energy Transfer LP                             | 6.550% | 12/1/33       | 28,372              | 30,141                |
| Energy Transfer LP                             | 5.550% | 5/15/34       | 9,775               | 9,690                 |
| Energy Transfer LP                             | 5.600% | 9/1/34        | 9,740               | 9,694                 |
| EnLink Midstream LLC                           | 5.650% | 9/1/34        | 4,265               | 4,249                 |
| Enterprise Products Operating LLC              | 2.800% | 1/31/30       | 11,806              | 10,665                |
| Enterprise Products Operating LLC              | 5.350% | 1/31/33       | 8,187               | 8,247                 |
| <sup>1</sup> Enterprise Products Operating LLC | 6.875% | 3/1/33        | 5,144               | 5,659                 |
| Enterprise Products Operating LLC              | 4.850% | 1/31/34       | 7,969               | 7,710                 |
| <sup>1</sup> Enterprise Products Operating LLC | 6.650% | 10/15/34      | 2,050               | 2,231                 |
| EOG Resources Inc.                             | 4.375% | 4/15/30       | 6,830               | 6,643                 |
| EQT Corp.                                      | 7.000% | 2/1/30        | 7,876               | 8,377                 |
| EQT Corp.                                      | 5.750% | 2/1/34        | 4,175               | 4,148                 |
| Expand Energy Corp.                            | 5.375% | 3/15/30       | 9,800               | 9,581                 |
| Expand Energy Corp.                            | 4.750% | 2/1/32        | 9,390               | 8,720                 |
| Exxon Mobil Corp.                              | 3.482% | 3/19/30       | 17,200              | 16,190                |
| Exxon Mobil Corp.                              | 2.610% | 10/15/30      | 18,415              | 16,399                |
| Halliburton Co.                                | 2.920% | 3/1/30        | 8,223               | 7,406                 |
| Helmerich & Payne Inc.                         | 2.900% | 9/29/31       | 4,836               | 4,025                 |
| <sup>3</sup> Helmerich & Payne Inc.            | 5.500% | 12/1/34       | 4,500               | 4,275                 |
| Hess Corp.                                     | 7.300% | 8/15/31       | 6,525               | 7,244                 |
| Hess Corp.                                     | 7.125% | 3/15/33       | 3,935               | 4,355                 |
| HF Sinclair Corp.                              | 4.500% | 10/1/30       | 3,618               | 3,411                 |
| Kinder Morgan Energy Partners LP               | 7.750% | 3/15/32       | 1,345               | 1,511                 |
| Kinder Morgan Energy Partners LP               | 7.300% | 8/15/33       | 1,724               | 1,917                 |
| Kinder Morgan Inc.                             | 2.000% | 2/15/31       | 7,520               | 6,292                 |
| <sup>1</sup> Kinder Morgan Inc.                | 7.800% | 8/1/31        | 1,705               | 1,919                 |
| <sup>1</sup> Kinder Morgan Inc.                | 7.750% | 1/15/32       | 4,449               | 5,056                 |
| Kinder Morgan Inc.                             | 4.800% | 2/1/33        | 6,420               | 6,106                 |
| Kinder Morgan Inc.                             | 5.200% | 6/1/33        | 19,403              | 18,950                |
| MPLX LP                                        | 2.650% | 8/15/30       | 13,003              | 11,374                |
| MPLX LP                                        | 4.950% | 9/1/32        | 8,675               | 8,367                 |
| MPLX LP                                        | 5.000% | 3/1/33        | 9,445               | 9,076                 |
| MPLX LP                                        | 5.500% | 6/1/34        | 6,285               | 6,197                 |
| Occidental Petroleum Corp.                     | 8.875% | 7/15/30       | 8,626               | 9,818                 |
| Occidental Petroleum Corp.                     | 6.625% | 9/1/30        | 10,387              | 10,874                |
| Occidental Petroleum Corp.                     | 6.125% | 1/1/31        | 11,054              | 11,309                |
| Occidental Petroleum Corp.                     | 7.500% | 5/1/31        | 7,907               | 8,634                 |
| Occidental Petroleum Corp.                     | 7.875% | 9/15/31       | 5,853               | 6,470                 |
| Occidental Petroleum Corp.                     | 5.375% | 1/1/32        | 4,305               | 4,217                 |
| Occidental Petroleum Corp.                     | 5.550% | 10/1/34       | 11,940              | 11,587                |
| ONEOK Inc.                                     | 3.100% | 3/15/30       | 5,135               | 4,655                 |
| ONEOK Inc.                                     | 3.250% | 6/1/30        | 5,316               | 4,825                 |
| ONEOK Inc.                                     | 5.800% | 11/1/30       | 4,518               | 4,649                 |
| ONEOK Inc.                                     | 6.350% | 1/15/31       | 2,235               | 2,348                 |
| ONEOK Inc.                                     | 4.750% | 10/15/31      | 5,800               | 5,608                 |
| ONEOK Inc.                                     | 6.100% | 11/15/32      | 7,308               | 7,566                 |
| ONEOK Inc.                                     | 6.050% | 9/1/33        | 13,555              | 13,950                |
| ONEOK Inc.                                     | 5.050% | 11/1/34       | 18,335              | 17,541                |
| Ovintiv Inc.                                   | 7.200% | 11/1/31       | 3,149               | 3,377                 |
| Ovintiv Inc.                                   | 7.375% | 11/1/31       | 5,315               | 5,767                 |
| Ovintiv Inc.                                   | 6.250% | 7/15/33       | 7,441               | 7,614                 |
| Ovintiv Inc.                                   | 6.500% | 8/15/34       | 3,455               | 3,583                 |
| Patterson-UTI Energy Inc.                      | 7.150% | 10/1/33       | 4,102               | 4,298                 |
| Phillips 66                                    | 2.150% | 12/15/30      | 8,811               | 7,472                 |
| Phillips 66 Co.                                | 5.250% | 6/15/31       | 5,765               | 5,778                 |
| Phillips 66 Co.                                | 5.300% | 6/30/33       | 8,150               | 8,082                 |
| Pioneer Natural Resources Co.                  | 1.900% | 8/15/30       | 12,502              | 10,644                |
| Pioneer Natural Resources Co.                  | 2.150% | 1/15/31       | 5,873               | 4,986                 |
| Plains All American Pipeline LP                | 3.800% | 9/15/30       | 6,941               | 6,445                 |
| Plains All American Pipeline LP                | 5.700% | 9/15/34       | 6,100               | 6,097                 |
| Sabine Pass Liquefaction LLC                   | 4.500% | 5/15/30       | 21,973              | 21,279                |
| Schlumberger Investment SA                     | 2.650% | 6/26/30       | 14,899              | 13,279                |
| Schlumberger Investment SA                     | 4.850% | 5/15/33       | 2,820               | 2,753                 |



|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Schlumberger Investment SA                             | 5.000% | 6/1/34        | 4,220               | 4,145                 |
| <sup>1</sup> Shell Finance US Inc.                     | 2.750% | 4/6/30        | 14,488              | 13,057                |
| <sup>3</sup> South Bow USA Infrastructure Holdings LLC | 5.584% | 10/1/34       | 10,580              | 10,287                |
| Suncor Energy Inc.                                     | 7.150% | 2/1/32        | 4,185               | 4,536                 |
| Suncor Energy Inc.                                     | 5.950% | 12/1/34       | 4,200               | 4,348                 |
| Targa Resources Corp.                                  | 4.200% | 2/1/33        | 7,640               | 6,937                 |
| Targa Resources Corp.                                  | 6.125% | 3/15/33       | 10,040              | 10,350                |
| Targa Resources Corp.                                  | 6.500% | 3/30/34       | 7,505               | 7,934                 |
| Targa Resources Partners LP                            | 5.500% | 3/1/30        | 7,000               | 7,018                 |
| Targa Resources Partners LP                            | 4.875% | 2/1/31        | 8,450               | 8,161                 |
| Targa Resources Partners LP                            | 4.000% | 1/15/32       | 8,345               | 7,589                 |
| TotalEnergies Capital International SA                 | 2.829% | 1/10/30       | 7,192               | 6,544                 |
| TotalEnergies Capital SA                               | 5.150% | 4/5/34        | 11,020              | 10,945                |
| TotalEnergies Capital SA                               | 4.724% | 9/10/34       | 11,575              | 11,123                |
| TransCanada PipeLines Ltd.                             | 4.100% | 4/15/30       | 10,326              | 9,800                 |
| TransCanada PipeLines Ltd.                             | 4.625% | 3/1/34        | 11,430              | 10,638                |
| TransCanada PipeLines Ltd.                             | 5.600% | 3/31/34       | 3,587               | 3,568                 |
| Transcontinental Gas Pipe Line Co. LLC                 | 3.250% | 5/15/30       | 5,968               | 5,434                 |
| Valero Energy Corp.                                    | 2.800% | 12/1/31       | 3,788               | 3,231                 |
| Valero Energy Corp.                                    | 7.500% | 4/15/32       | 5,017               | 5,634                 |
| Western Midstream Operating LP                         | 4.050% | 2/1/30        | 10,821              | 10,149                |
| Western Midstream Operating LP                         | 6.150% | 4/1/33        | 5,216               | 5,315                 |
| Western Midstream Operating LP                         | 5.450% | 11/15/34      | 7,080               | 6,829                 |
| Williams Cos. Inc.                                     | 3.500% | 11/15/30      | 10,800              | 9,921                 |
| <sup>1</sup> Williams Cos. Inc.                        | 7.500% | 1/15/31       | 1,401               | 1,548                 |
| Williams Cos. Inc.                                     | 2.600% | 3/15/31       | 12,472              | 10,739                |
| Williams Cos. Inc.                                     | 8.750% | 3/15/32       | 3,229               | 3,817                 |
| Williams Cos. Inc.                                     | 4.650% | 8/15/32       | 7,744               | 7,371                 |
| Williams Cos. Inc.                                     | 5.650% | 3/15/33       | 6,205               | 6,259                 |
| Williams Cos. Inc.                                     | 5.150% | 3/15/34       | 12,120              | 11,774                |
| Woodside Finance Ltd.                                  | 5.100% | 9/12/34       | 10,695              | 10,184                |
|                                                        |        |               |                     | <b>1,141,773</b>      |
| <b>Financials (12.4%)</b>                              |        |               |                     |                       |
| AerCap Ireland Capital DAC                             | 6.150% | 9/30/30       | 5,422               | 5,657                 |
| AerCap Ireland Capital DAC                             | 3.300% | 1/30/32       | 45,876              | 39,984                |
| AerCap Ireland Capital DAC                             | 3.400% | 10/29/33      | 14,853              | 12,647                |
| AerCap Ireland Capital DAC                             | 5.300% | 1/19/34       | 740                 | 728                   |
| AerCap Ireland Capital DAC                             | 4.950% | 9/10/34       | 11,900              | 11,338                |
| AerCap Ireland Capital DAC                             | 6.950% | 3/10/55       | 6,000               | 6,172                 |
| Affiliated Managers Group Inc.                         | 3.300% | 6/15/30       | 8,152               | 7,448                 |
| Affiliated Managers Group Inc.                         | 5.500% | 8/20/34       | 3,805               | 3,769                 |
| Aflac Inc.                                             | 3.600% | 4/1/30        | 10,717              | 10,068                |
| <sup>1</sup> Air Lease Corp.                           | 3.000% | 2/1/30        | 5,478               | 4,937                 |
| Air Lease Corp.                                        | 3.125% | 12/1/30       | 5,603               | 4,967                 |
| <sup>1</sup> Air Lease Corp.                           | 5.200% | 7/15/31       | 7,155               | 7,070                 |
| <sup>1</sup> Air Lease Corp.                           | 2.875% | 1/15/32       | 758                 | 646                   |
| Alleghany Corp.                                        | 3.625% | 5/15/30       | 4,706               | 4,423                 |
| Allstate Corp.                                         | 1.450% | 12/15/30      | 6,027               | 4,898                 |
| Allstate Corp.                                         | 5.250% | 3/30/33       | 7,196               | 7,173                 |
| Allstate Corp.                                         | 5.350% | 6/1/33        | 2,290               | 2,303                 |
| <sup>1</sup> Ally Financial Inc.                       | 8.000% | 11/1/31       | 20,217              | 22,364                |
| Ally Financial Inc.                                    | 6.184% | 7/26/35       | 3,100               | 3,063                 |
| American Express Co.                                   | 6.489% | 10/30/31      | 9,655               | 10,308                |
| American Express Co.                                   | 4.989% | 5/26/33       | 8,203               | 8,013                 |
| American Express Co.                                   | 4.420% | 8/3/33        | 10,404              | 9,884                 |
| American Express Co.                                   | 5.043% | 5/1/34        | 12,160              | 11,936                |
| American Express Co.                                   | 5.625% | 7/28/34       | 4,019               | 4,063                 |
| American Express Co.                                   | 5.284% | 7/26/35       | 14,053              | 13,889                |
| American Financial Group Inc.                          | 5.250% | 4/2/30        | 2,846               | 2,878                 |
| American International Group Inc.                      | 3.400% | 6/30/30       | 4,233               | 3,906                 |
| American International Group Inc.                      | 5.125% | 3/27/33       | 6,911               | 6,836                 |
| Ameriprise Financial Inc.                              | 4.500% | 5/13/32       | 4,486               | 4,311                 |
| Ameriprise Financial Inc.                              | 5.150% | 5/15/33       | 7,373               | 7,353                 |
| Aon Corp.                                              | 2.800% | 5/15/30       | 14,048              | 12,499                |



|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Aon Corp.                                  | 2.600% | 12/2/31       | 6,495               | 5,509                 |
| Aon Corp.                                  | 5.000% | 9/12/32       | 5,600               | 5,508                 |
| Aon Corp.                                  | 5.350% | 2/28/33       | 4,382               | 4,358                 |
| Aon North America Inc.                     | 5.300% | 3/1/31        | 5,860               | 5,888                 |
| Aon North America Inc.                     | 5.450% | 3/1/34        | 18,835              | 18,817                |
| <sup>3</sup> Apollo Debt Solutions BDC     | 6.700% | 7/29/31       | 6,345               | 6,513                 |
| Apollo Global Management Inc.              | 6.375% | 11/15/33      | 4,190               | 4,523                 |
| Apollo Global Management Inc.              | 6.000% | 12/15/54      | 4,225               | 4,171                 |
| Arch Capital Group Ltd.                    | 7.350% | 5/1/34        | 67                  | 76                    |
| Ares Capital Corp.                         | 3.200% | 11/15/31      | 8,040               | 6,911                 |
| <sup>3</sup> Ares Strategic Income Fund    | 5.600% | 2/15/30       | 5,850               | 5,775                 |
| Arthur J Gallagher & Co.                   | 2.400% | 11/9/31       | 3,806               | 3,182                 |
| Arthur J Gallagher & Co.                   | 5.000% | 2/15/32       | 1,370               | 1,352                 |
| Arthur J Gallagher & Co.                   | 5.500% | 3/2/33        | 5,730               | 5,765                 |
| Arthur J Gallagher & Co.                   | 6.500% | 2/15/34       | 1,987               | 2,133                 |
| Arthur J Gallagher & Co.                   | 5.450% | 7/15/34       | 1,200               | 1,204                 |
| Arthur J Gallagher & Co.                   | 5.150% | 2/15/35       | 1,220               | 1,188                 |
| Assurant Inc.                              | 3.700% | 2/22/30       | 3,070               | 2,858                 |
| Assured Guaranty US Holdings Inc.          | 3.150% | 6/15/31       | 5,090               | 4,496                 |
| Athene Holding Ltd.                        | 6.150% | 4/3/30        | 2,405               | 2,498                 |
| Athene Holding Ltd.                        | 3.500% | 1/15/31       | 7,884               | 7,116                 |
| Athene Holding Ltd.                        | 5.875% | 1/15/34       | 12,230              | 12,398                |
| Athene Holding Ltd.                        | 6.625% | 10/15/54      | 4,900               | 4,887                 |
| AXA SA                                     | 8.600% | 12/15/30      | 6,740               | 7,919                 |
| AXIS Specialty Finance LLC                 | 3.900% | 7/15/29       | 1,529               | 1,452                 |
| <sup>1</sup> AXIS Specialty Finance LLC    | 4.900% | 1/15/40       | 3,512               | 3,287                 |
| Banco Bilbao Vizcaya Argentaria SA         | 7.883% | 11/15/34      | 7,005               | 7,676                 |
| Banco Bilbao Vizcaya Argentaria SA         | 6.033% | 3/13/35       | 6,160               | 6,168                 |
| Banco Santander SA                         | 3.490% | 5/28/30       | 8,296               | 7,566                 |
| Banco Santander SA                         | 2.749% | 12/3/30       | 12,105              | 10,246                |
| Banco Santander SA                         | 2.958% | 3/25/31       | 10,317              | 8,999                 |
| Banco Santander SA                         | 5.439% | 7/15/31       | 11,684              | 11,673                |
| Banco Santander SA                         | 3.225% | 11/22/32      | 9,690               | 8,244                 |
| Banco Santander SA                         | 6.921% | 8/8/33        | 16,786              | 17,652                |
| Banco Santander SA                         | 6.938% | 11/7/33       | 11,195              | 12,206                |
| Banco Santander SA                         | 6.350% | 3/14/34       | 11,360              | 11,529                |
| <sup>1</sup> Bank of America Corp.         | 2.496% | 2/13/31       | 35,505              | 31,162                |
| <sup>1</sup> Bank of America Corp.         | 2.592% | 4/29/31       | 23,608              | 20,745                |
| <sup>1</sup> Bank of America Corp.         | 1.898% | 7/23/31       | 21,175              | 17,815                |
| <sup>1</sup> Bank of America Corp.         | 1.922% | 10/24/31      | 25,101              | 20,941                |
| <sup>1</sup> Bank of America Corp.         | 2.651% | 3/11/32       | 18,059              | 15,542                |
| Bank of America Corp.                      | 2.687% | 4/22/32       | 44,187              | 37,983                |
| Bank of America Corp.                      | 2.299% | 7/21/32       | 31,387              | 26,168                |
| <sup>1</sup> Bank of America Corp.         | 2.972% | 2/4/33        | 46,796              | 40,226                |
| Bank of America Corp.                      | 4.571% | 4/27/33       | 31,880              | 30,317                |
| <sup>1</sup> Bank of America Corp.         | 5.015% | 7/22/33       | 33,841              | 33,185                |
| Bank of America Corp.                      | 5.288% | 4/25/34       | 47,292              | 46,924                |
| Bank of America Corp.                      | 5.872% | 9/15/34       | 35,848              | 36,821                |
| Bank of America Corp.                      | 5.468% | 1/23/35       | 37,478              | 37,575                |
| <sup>1</sup> Bank of America Corp.         | 5.425% | 8/15/35       | 10,410              | 10,131                |
| Bank of America Corp.                      | 5.518% | 10/25/35      | 34,412              | 33,775                |
| Bank of America Corp.                      | 2.482% | 9/21/36       | 20,667              | 16,829                |
| Bank of America Corp.                      | 3.846% | 3/8/37        | 22,035              | 19,509                |
| Bank of Montreal                           | 5.511% | 6/4/31        | 6,015               | 6,110                 |
| Bank of Montreal                           | 3.088% | 1/10/37       | 9,789               | 8,156                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 3.850% | 4/28/28       | 290                 | 283                   |
| <sup>1</sup> Bank of New York Mellon Corp. | 1.650% | 7/14/28       | 970                 | 876                   |
| <sup>1</sup> Bank of New York Mellon Corp. | 1.800% | 7/28/31       | 3,565               | 2,958                 |
| Bank of New York Mellon Corp.              | 2.500% | 1/26/32       | 5,244               | 4,448                 |
| Bank of New York Mellon Corp.              | 5.060% | 7/22/32       | 5,080               | 5,067                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 4.289% | 6/13/33       | 10,495              | 9,880                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 5.834% | 10/25/33      | 25,270              | 26,155                |
| Bank of New York Mellon Corp.              | 4.706% | 2/1/34        | 6,626               | 6,360                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 4.967% | 4/26/34       | 5,534               | 5,415                 |
| <sup>1</sup> Bank of New York Mellon Corp. | 6.474% | 10/25/34      | 6,435               | 6,955                 |

|   |                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|------------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | Bank of New York Mellon Corp.      | 5.188% | 3/14/35       | 8,390               | 8,293                 |
|   | Bank of New York Mellon Corp.      | 5.606% | 7/21/39       | 565                 | 568                   |
|   | Bank of Nova Scotia                | 4.850% | 2/1/30        | 11,025              | 10,927                |
|   | Bank of Nova Scotia                | 2.150% | 8/1/31        | 5,446               | 4,528                 |
|   | Bank of Nova Scotia                | 2.450% | 2/2/32        | 6,005               | 5,019                 |
|   | Bank of Nova Scotia                | 4.740% | 11/10/32      | 5,278               | 5,110                 |
|   | Bank of Nova Scotia                | 5.650% | 2/1/34        | 6,952               | 7,066                 |
|   | Bank of Nova Scotia                | 4.588% | 5/4/37        | 9,734               | 8,953                 |
|   | BankUnited Inc.                    | 5.125% | 6/11/30       | 2,970               | 2,854                 |
|   | Barclays plc                       | 2.645% | 6/24/31       | 8,948               | 7,774                 |
|   | Barclays plc                       | 2.667% | 3/10/32       | 4,677               | 3,968                 |
|   | Barclays plc                       | 2.894% | 11/24/32      | 11,940              | 10,094                |
|   | Barclays plc                       | 5.746% | 8/9/33        | 6,420               | 6,420                 |
|   | Barclays plc                       | 7.437% | 11/2/33       | 16,636              | 18,311                |
|   | Barclays plc                       | 6.224% | 5/9/34        | 16,390              | 16,809                |
|   | Barclays plc                       | 7.119% | 6/27/34       | 13,480              | 14,320                |
|   | Barclays plc                       | 6.692% | 9/13/34       | 14,050              | 14,879                |
|   | Barclays plc                       | 5.335% | 9/10/35       | 20,817              | 20,006                |
|   | Barclays plc                       | 3.564% | 9/23/35       | 13,566              | 11,985                |
|   | Berkshire Hathaway Finance Corp.   | 1.850% | 3/12/30       | 7,833               | 6,830                 |
|   | Berkshire Hathaway Finance Corp.   | 1.450% | 10/15/30      | 5,867               | 4,910                 |
|   | Berkshire Hathaway Finance Corp.   | 2.875% | 3/15/32       | 8,067               | 7,054                 |
|   | BlackRock Funding Inc.             | 5.000% | 3/14/34       | 9,053               | 8,942                 |
|   | Blackrock Inc.                     | 2.400% | 4/30/30       | 9,595               | 8,513                 |
|   | Blackrock Inc.                     | 1.900% | 1/28/31       | 9,897               | 8,336                 |
|   | Blackrock Inc.                     | 2.100% | 2/25/32       | 7,417               | 6,103                 |
|   | Blackrock Inc.                     | 4.750% | 5/25/33       | 11,467              | 11,208                |
| 3 | Blackstone Private Credit Fund     | 5.250% | 4/1/30        | 3,130               | 3,041                 |
|   | Blackstone Private Credit Fund     | 6.250% | 1/25/31       | 5,160               | 5,260                 |
| 3 | Blackstone Private Credit Fund     | 6.000% | 11/22/34      | 6,174               | 6,007                 |
|   | Blackstone Reg Finance Co. LLC     | 5.000% | 12/6/34       | 6,200               | 6,000                 |
| 3 | Blue Owl Credit Income Corp.       | 5.800% | 3/15/30       | 8,000               | 7,872                 |
|   | Blue Owl Credit Income Corp.       | 6.650% | 3/15/31       | 6,445               | 6,554                 |
|   | Blue Owl Finance LLC               | 6.250% | 4/18/34       | 11,275              | 11,578                |
|   | Brighthouse Financial Inc.         | 5.625% | 5/15/30       | 3,920               | 4,002                 |
|   | Brookfield Capital Finance LLC     | 6.087% | 6/14/33       | 4,389               | 4,541                 |
|   | Brookfield Finance I UK plc        | 2.340% | 1/30/32       | 4,795               | 3,959                 |
|   | Brookfield Finance Inc.            | 4.350% | 4/15/30       | 8,412               | 8,102                 |
|   | Brookfield Finance Inc.            | 2.724% | 4/15/31       | 4,254               | 3,698                 |
|   | Brookfield Finance Inc.            | 6.350% | 1/5/34        | 6,024               | 6,339                 |
|   | Brown & Brown Inc.                 | 2.375% | 3/15/31       | 6,464               | 5,431                 |
|   | Brown & Brown Inc.                 | 4.200% | 3/17/32       | 5,480               | 5,055                 |
|   | Brown & Brown Inc.                 | 5.650% | 6/11/34       | 4,987               | 4,989                 |
|   | Canadian Imperial Bank of Commerce | 3.600% | 4/7/32        | 10,377              | 9,310                 |
|   | Canadian Imperial Bank of Commerce | 6.092% | 10/3/33       | 9,940               | 10,387                |
| 1 | Capital One Financial Corp.        | 7.624% | 10/30/31      | 9,394               | 10,362                |
|   | Capital One Financial Corp.        | 2.359% | 7/29/32       | 8,699               | 7,001                 |
|   | Capital One Financial Corp.        | 2.618% | 11/2/32       | 4,690               | 3,891                 |
|   | Capital One Financial Corp.        | 5.268% | 5/10/33       | 9,093               | 8,862                 |
|   | Capital One Financial Corp.        | 5.817% | 2/1/34        | 21,577              | 21,620                |
|   | Capital One Financial Corp.        | 6.377% | 6/8/34        | 21,341              | 22,146                |
|   | Capital One Financial Corp.        | 6.051% | 2/1/35        | 5,013               | 5,093                 |
|   | Carlyle Secured Lending Inc.       | 6.750% | 2/18/30       | 2,400               | 2,447                 |
|   | Cboe Global Markets Inc.           | 1.625% | 12/15/30      | 5,070               | 4,207                 |
|   | Charles Schwab Corp.               | 4.625% | 3/22/30       | 4,705               | 4,695                 |
|   | Charles Schwab Corp.               | 2.300% | 5/13/31       | 16,964              | 14,412                |
|   | Charles Schwab Corp.               | 2.900% | 3/3/32        | 13,095              | 11,286                |
|   | Charles Schwab Corp.               | 5.853% | 5/19/34       | 9,377               | 9,646                 |
|   | Charles Schwab Corp.               | 6.136% | 8/24/34       | 11,790              | 12,356                |
|   | Chubb INA Holdings LLC             | 1.375% | 9/15/30       | 14,454              | 11,990                |
|   | Chubb INA Holdings LLC             | 5.000% | 3/15/34       | 11,475              | 11,330                |
|   | CI Financial Corp.                 | 3.200% | 12/17/30      | 3,528               | 2,996                 |
| 1 | Citibank NA                        | 5.570% | 4/30/34       | 18,320              | 18,538                |
| 1 | Citigroup Inc.                     | 2.666% | 1/29/31       | 24,485              | 21,631                |
| 1 | Citigroup Inc.                     | 4.412% | 3/31/31       | 52,152              | 50,089                |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Citigroup Inc.      | 2.572% | 6/3/31        | 31,367              | 27,330                |
| Citigroup Inc.                   | 2.561% | 5/1/32        | 5,246               | 4,444                 |
| Citigroup Inc.                   | 6.625% | 6/15/32       | 7,475               | 7,983                 |
| Citigroup Inc.                   | 3.057% | 1/25/33       | 20,108              | 17,262                |
| Citigroup Inc.                   | 3.785% | 3/17/33       | 48,339              | 43,414                |
| Citigroup Inc.                   | 4.910% | 5/24/33       | 17,450              | 16,840                |
| Citigroup Inc.                   | 6.000% | 10/31/33      | 685                 | 704                   |
| Citigroup Inc.                   | 6.270% | 11/17/33      | 21,910              | 22,955                |
| Citigroup Inc.                   | 6.174% | 5/25/34       | 37,726              | 38,407                |
| Citigroup Inc.                   | 5.827% | 2/13/35       | 14,519              | 14,447                |
| Citigroup Inc.                   | 5.449% | 6/11/35       | 11,490              | 11,396                |
| Citigroup Inc.                   | 5.411% | 9/19/39       | 10,325              | 9,837                 |
| Citizens Financial Group Inc.    | 2.500% | 2/6/30        | 4,319               | 3,775                 |
| Citizens Financial Group Inc.    | 3.250% | 4/30/30       | 7,668               | 6,931                 |
| Citizens Financial Group Inc.    | 5.718% | 7/23/32       | 11,673              | 11,704                |
| Citizens Financial Group Inc.    | 2.638% | 9/30/32       | 2,767               | 2,224                 |
| Citizens Financial Group Inc.    | 6.645% | 4/25/35       | 7,313               | 7,710                 |
| Citizens Financial Group Inc.    | 5.641% | 5/21/37       | 3,315               | 3,220                 |
| CME Group Inc.                   | 2.650% | 3/15/32       | 6,021               | 5,185                 |
| CNA Financial Corp.              | 2.050% | 8/15/30       | 4,175               | 3,582                 |
| CNA Financial Corp.              | 5.500% | 6/15/33       | 3,083               | 3,111                 |
| CNA Financial Corp.              | 5.125% | 2/15/34       | 6,673               | 6,548                 |
| CNO Financial Group Inc.         | 6.450% | 6/15/34       | 7,835               | 8,083                 |
| Comerica Bank                    | 5.332% | 8/25/33       | 4,000               | 3,817                 |
| Corebridge Financial Inc.        | 3.900% | 4/5/32        | 16,530              | 15,045                |
| Corebridge Financial Inc.        | 6.050% | 9/15/33       | 4,225               | 4,368                 |
| Corebridge Financial Inc.        | 5.750% | 1/15/34       | 9,690               | 9,867                 |
| Corebridge Financial Inc.        | 6.375% | 9/15/54       | 6,241               | 6,222                 |
| Credit Suisse USA LLC            | 7.125% | 7/15/32       | 8,020               | 8,873                 |
| Deutsche Bank AG                 | 5.882% | 7/8/31        | 3,613               | 3,599                 |
| <sup>1</sup> Deutsche Bank AG    | 3.547% | 9/18/31       | 18,921              | 16,964                |
| Deutsche Bank AG                 | 3.729% | 1/14/32       | 10,619              | 9,279                 |
| Deutsche Bank AG                 | 3.035% | 5/28/32       | 1,391               | 1,192                 |
| Deutsche Bank AG                 | 3.742% | 1/7/33        | 12,612              | 10,680                |
| Deutsche Bank AG                 | 7.079% | 2/10/34       | 12,385              | 12,752                |
| Deutsche Bank AG                 | 5.403% | 9/11/35       | 9,870               | 9,378                 |
| <sup>1</sup> Discover Bank       | 2.700% | 2/6/30        | 7,042               | 6,215                 |
| Discover Financial Services      | 6.700% | 11/29/32      | 7,175               | 7,652                 |
| Discover Financial Services      | 7.964% | 11/2/34       | 7,249               | 8,278                 |
| Enstar Group Ltd.                | 4.950% | 6/1/29        | 1                   | 1                     |
| Enstar Group Ltd.                | 3.100% | 9/1/31        | 2,353               | 2,011                 |
| Equitable Holdings Inc.          | 5.594% | 1/11/33       | 4,315               | 4,357                 |
| F&G Annuities & Life Inc.        | 6.250% | 10/4/34       | 4,085               | 3,968                 |
| Fairfax Financial Holdings Ltd.  | 4.625% | 4/29/30       | 6,075               | 5,926                 |
| Fairfax Financial Holdings Ltd.  | 3.375% | 3/3/31        | 5,965               | 5,320                 |
| Fairfax Financial Holdings Ltd.  | 5.625% | 8/16/32       | 6,405               | 6,478                 |
| Fairfax Financial Holdings Ltd.  | 6.000% | 12/7/33       | 6,055               | 6,241                 |
| Fidelity National Financial Inc. | 4.500% | 8/15/28       | 629                 | 617                   |
| Fidelity National Financial Inc. | 3.400% | 6/15/30       | 7,288               | 6,611                 |
| Fifth Third Bancorp              | 5.631% | 1/29/32       | 8,797               | 8,891                 |
| Fifth Third Bancorp              | 4.337% | 4/25/33       | 6,726               | 6,240                 |
| First American Financial Corp.   | 4.000% | 5/15/30       | 4,477               | 4,172                 |
| First American Financial Corp.   | 2.400% | 8/15/31       | 5,152               | 4,238                 |
| First American Financial Corp.   | 5.450% | 9/30/34       | 3,805               | 3,671                 |
| <sup>1</sup> First Horizon Bank  | 5.750% | 5/1/30        | 5,055               | 5,028                 |
| Franklin Resources Inc.          | 1.600% | 10/30/30      | 8,218               | 6,834                 |
| FS KKR Capital Corp.             | 6.125% | 1/15/30       | 2,750               | 2,749                 |
| GATX Corp.                       | 4.000% | 6/30/30       | 5,511               | 5,214                 |
| GATX Corp.                       | 3.500% | 6/1/32        | 496                 | 438                   |
| GATX Corp.                       | 4.900% | 3/15/33       | 3,350               | 3,230                 |
| GATX Corp.                       | 5.450% | 9/15/33       | 6,280               | 6,289                 |
| GATX Corp.                       | 6.050% | 3/15/34       | 4,615               | 4,822                 |
| GATX Corp.                       | 6.900% | 5/1/34        | 1,780               | 1,952                 |
| Globe Life Inc.                  | 2.150% | 8/15/30       | 4,368               | 3,696                 |
| Goldman Sachs Group Inc.         | 2.600% | 2/7/30        | 4,876               | 4,315                 |

|                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Goldman Sachs Group Inc.                                | 3.800% | 3/15/30       | 19,110              | 17,921                |
| Goldman Sachs Group Inc.                                | 1.992% | 1/27/32       | 23,245              | 19,199                |
| Goldman Sachs Group Inc.                                | 2.615% | 4/22/32       | 36,234              | 30,875                |
| Goldman Sachs Group Inc.                                | 2.383% | 7/21/32       | 35,750              | 29,851                |
| Goldman Sachs Group Inc.                                | 2.650% | 10/21/32      | 33,610              | 28,383                |
| Goldman Sachs Group Inc.                                | 6.125% | 2/15/33       | 7,382               | 7,857                 |
| Goldman Sachs Group Inc.                                | 3.102% | 2/24/33       | 30,960              | 26,694                |
| Goldman Sachs Group Inc.                                | 6.561% | 10/24/34      | 5,934               | 6,385                 |
| Goldman Sachs Group Inc.                                | 5.851% | 4/25/35       | 22,329              | 22,712                |
| Goldman Sachs Group Inc.                                | 5.330% | 7/23/35       | 31,166              | 30,583                |
| Goldman Sachs Group Inc.                                | 5.016% | 10/23/35      | 25,800              | 24,736                |
| <sup>3</sup> HA Sustainable Infrastructure Capital Inc. | 6.375% | 7/1/34        | 8,255               | 8,053                 |
| Hanover Insurance Group Inc.                            | 2.500% | 9/1/30        | 3,533               | 3,039                 |
| HSBC Holdings plc                                       | 4.950% | 3/31/30       | 20,727              | 20,511                |
| <sup>1</sup> HSBC Holdings plc                          | 2.848% | 6/4/31        | 15,713              | 13,789                |
| <sup>1</sup> HSBC Holdings plc                          | 2.357% | 8/18/31       | 16,691              | 14,197                |
| HSBC Holdings plc                                       | 2.804% | 5/24/32       | 19,574              | 16,628                |
| HSBC Holdings plc                                       | 2.871% | 11/22/32      | 25,541              | 21,537                |
| HSBC Holdings plc                                       | 4.762% | 3/29/33       | 16,208              | 15,239                |
| HSBC Holdings plc                                       | 5.402% | 8/11/33       | 26,822              | 26,489                |
| HSBC Holdings plc                                       | 8.113% | 11/3/33       | 16,050              | 18,081                |
| HSBC Holdings plc                                       | 6.254% | 3/9/34        | 16,684              | 17,320                |
| HSBC Holdings plc                                       | 6.547% | 6/20/34       | 16,688              | 17,191                |
| HSBC Holdings plc                                       | 7.399% | 11/13/34      | 17,187              | 18,675                |
| HSBC Holdings plc                                       | 5.719% | 3/4/35        | 12,300              | 12,378                |
| HSBC Holdings plc                                       | 5.874% | 11/18/35      | 14,689              | 14,339                |
| Huntington Bancshares Inc.                              | 2.550% | 2/4/30        | 9,035               | 7,942                 |
| Huntington Bancshares Inc.                              | 5.272% | 1/15/31       | 9,463               | 9,462                 |
| Huntington Bancshares Inc.                              | 5.023% | 5/17/33       | 4,507               | 4,335                 |
| Huntington Bancshares Inc.                              | 5.709% | 2/2/35        | 5,085               | 5,078                 |
| Huntington Bancshares Inc.                              | 2.487% | 8/15/36       | 7,819               | 6,330                 |
| Huntington Bancshares Inc.                              | 6.141% | 11/18/39      | 5,480               | 5,497                 |
| Huntington National Bank                                | 5.650% | 1/10/30       | 5,660               | 5,751                 |
| ING Groep NV                                            | 2.727% | 4/1/32        | 2,472               | 2,127                 |
| ING Groep NV                                            | 4.252% | 3/28/33       | 10,737              | 9,953                 |
| ING Groep NV                                            | 6.114% | 9/11/34       | 9,244               | 9,577                 |
| ING Groep NV                                            | 5.550% | 3/19/35       | 10,700              | 10,642                |
| Intercontinental Exchange Inc.                          | 3.100% | 9/15/27       | 1                   | —                     |
| Intercontinental Exchange Inc.                          | 2.100% | 6/15/30       | 14,628              | 12,638                |
| Intercontinental Exchange Inc.                          | 1.850% | 9/15/32       | 16,780              | 13,302                |
| Intercontinental Exchange Inc.                          | 4.600% | 3/15/33       | 10,971              | 10,524                |
| Jackson Financial Inc.                                  | 3.125% | 11/23/31      | 4,408               | 3,758                 |
| <sup>3</sup> Janus Henderson US Holdings Inc.           | 5.450% | 9/10/34       | 3,040               | 2,906                 |
| Jefferies Financial Group Inc.                          | 4.150% | 1/23/30       | 6,138               | 5,855                 |
| Jefferies Financial Group Inc.                          | 2.625% | 10/15/31      | 12,829              | 10,812                |
| Jefferies Financial Group Inc.                          | 2.750% | 10/15/32      | 1,255               | 1,029                 |
| Jefferies Financial Group Inc.                          | 6.200% | 4/14/34       | 12,495              | 12,868                |
| <sup>1</sup> JPMorgan Chase & Co.                       | 8.750% | 9/1/30        | 1,762               | 2,073                 |
| <sup>1</sup> JPMorgan Chase & Co.                       | 4.493% | 3/24/31       | 28,934              | 28,170                |
| <sup>1</sup> JPMorgan Chase & Co.                       | 2.522% | 4/22/31       | 26,149              | 23,001                |
| <sup>1</sup> JPMorgan Chase & Co.                       | 2.956% | 5/13/31       | 23,303              | 20,819                |
| JPMorgan Chase & Co.                                    | 1.764% | 11/19/31      | 11,720              | 9,736                 |
| JPMorgan Chase & Co.                                    | 1.953% | 2/4/32        | 30,032              | 24,913                |
| JPMorgan Chase & Co.                                    | 2.580% | 4/22/32       | 28,679              | 24,609                |
| JPMorgan Chase & Co.                                    | 2.545% | 11/8/32       | 26,548              | 22,391                |
| JPMorgan Chase & Co.                                    | 2.963% | 1/25/33       | 32,161              | 27,795                |
| JPMorgan Chase & Co.                                    | 4.586% | 4/26/33       | 18,370              | 17,581                |
| JPMorgan Chase & Co.                                    | 4.912% | 7/25/33       | 39,536              | 38,663                |
| JPMorgan Chase & Co.                                    | 5.717% | 9/14/33       | 29,044              | 29,566                |
| JPMorgan Chase & Co.                                    | 5.350% | 6/1/34        | 36,767              | 36,744                |
| JPMorgan Chase & Co.                                    | 6.254% | 10/23/34      | 25,091              | 26,530                |
| JPMorgan Chase & Co.                                    | 5.336% | 1/23/35       | 27,165              | 27,003                |
| JPMorgan Chase & Co.                                    | 5.766% | 4/22/35       | 21,300              | 21,794                |
| JPMorgan Chase & Co.                                    | 5.294% | 7/22/35       | 24,836              | 24,571                |
| JPMorgan Chase & Co.                                    | 4.946% | 10/22/35      | 25,985              | 25,045                |

|                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|--------|---------------|---------------------|-----------------------|
| Kemper Corp.                             | 2.400% | 9/30/30       | 4,160               | 3,525                 |
| Kemper Corp.                             | 3.800% | 2/23/32       | 3,355               | 2,952                 |
| <sup>1</sup> KeyBank NA                  | 4.900% | 8/8/32        | 7,191               | 6,811                 |
| KeyBank NA                               | 5.000% | 1/26/33       | 9,920               | 9,502                 |
| <sup>1</sup> KeyCorp                     | 4.789% | 6/1/33        | 9,373               | 8,848                 |
| KeyCorp                                  | 6.401% | 3/6/35        | 3,312               | 3,448                 |
| Lazard Group LLC                         | 6.000% | 3/15/31       | 3,275               | 3,362                 |
| Lincoln National Corp.                   | 3.050% | 1/15/30       | 3,188               | 2,870                 |
| Lincoln National Corp.                   | 3.400% | 1/15/31       | 3,417               | 3,070                 |
| Lincoln National Corp.                   | 3.400% | 3/1/32        | 1,744               | 1,528                 |
| Lloyds Banking Group plc                 | 4.976% | 8/11/33       | 9,856               | 9,463                 |
| Lloyds Banking Group plc                 | 7.953% | 11/15/33      | 8,450               | 9,445                 |
| Lloyds Banking Group plc                 | 5.679% | 1/5/35        | 11,691              | 11,650                |
| Lloyds Banking Group plc                 | 5.590% | 11/26/35      | 6,200               | 6,142                 |
| Loews Corp.                              | 3.200% | 5/15/30       | 3,971               | 3,654                 |
| LPL Holdings Inc.                        | 6.000% | 5/20/34       | 2,336               | 2,378                 |
| M&T Bank Corp.                           | 6.082% | 3/13/32       | 7,122               | 7,289                 |
| M&T Bank Corp.                           | 5.053% | 1/27/34       | 11,346              | 10,853                |
| <sup>1</sup> M&T Bank Corp.              | 5.385% | 1/16/36       | 3,000               | 2,907                 |
| Manulife Financial Corp.                 | 3.703% | 3/16/32       | 6,285               | 5,743                 |
| Marsh & McLennan Cos. Inc.               | 4.650% | 3/15/30       | 7,065               | 6,978                 |
| Marsh & McLennan Cos. Inc.               | 2.250% | 11/15/30      | 8,263               | 7,122                 |
| Marsh & McLennan Cos. Inc.               | 4.850% | 11/15/31      | 8,335               | 8,220                 |
| Marsh & McLennan Cos. Inc.               | 2.375% | 12/15/31      | 5,328               | 4,467                 |
| Marsh & McLennan Cos. Inc.               | 5.750% | 11/1/32       | 5,595               | 5,784                 |
| Marsh & McLennan Cos. Inc.               | 5.400% | 9/15/33       | 5,619               | 5,690                 |
| Marsh & McLennan Cos. Inc.               | 5.150% | 3/15/34       | 4,302               | 4,282                 |
| Mastercard Inc.                          | 3.350% | 3/26/30       | 12,655              | 11,822                |
| Mastercard Inc.                          | 1.900% | 3/15/31       | 3,180               | 2,689                 |
| Mastercard Inc.                          | 2.000% | 11/18/31      | 7,163               | 5,947                 |
| Mastercard Inc.                          | 4.350% | 1/15/32       | 10,794              | 10,431                |
| Mastercard Inc.                          | 4.850% | 3/9/33        | 3,875               | 3,844                 |
| Mastercard Inc.                          | 4.875% | 5/9/34        | 5,435               | 5,350                 |
| Mastercard Inc.                          | 4.550% | 1/15/35       | 4,000               | 3,832                 |
| MetLife Inc.                             | 4.550% | 3/23/30       | 8,380               | 8,267                 |
| MetLife Inc.                             | 6.500% | 12/15/32      | 5,591               | 6,079                 |
| MetLife Inc.                             | 5.375% | 7/15/33       | 8,990               | 9,086                 |
| MetLife Inc.                             | 5.300% | 12/15/34      | 6,098               | 6,078                 |
| Mitsubishi UFJ Financial Group Inc.      | 2.559% | 2/25/30       | 9,810               | 8,701                 |
| Mitsubishi UFJ Financial Group Inc.      | 2.048% | 7/17/30       | 9,960               | 8,510                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.475% | 2/22/31       | 720                 | 732                   |
| Mitsubishi UFJ Financial Group Inc.      | 2.309% | 7/20/32       | 30,888              | 25,850                |
| Mitsubishi UFJ Financial Group Inc.      | 2.852% | 1/19/33       | 5,985               | 5,129                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.133% | 7/20/33       | 19,015              | 18,802                |
| Mitsubishi UFJ Financial Group Inc.      | 5.441% | 2/22/34       | 11,744              | 11,858                |
| Mitsubishi UFJ Financial Group Inc.      | 5.406% | 4/19/34       | 10,787              | 10,873                |
| Mitsubishi UFJ Financial Group Inc.      | 5.426% | 4/17/35       | 16,845              | 16,877                |
| <sup>1</sup> Mizuho Financial Group Inc. | 2.591% | 5/25/31       | 4,115               | 3,611                 |
| Mizuho Financial Group Inc.              | 5.739% | 5/27/31       | 5,052               | 5,181                 |
| <sup>1</sup> Mizuho Financial Group Inc. | 2.201% | 7/10/31       | 14,583              | 12,466                |
| <sup>1</sup> Mizuho Financial Group Inc. | 1.979% | 9/8/31        | 9,642               | 8,101                 |
| Mizuho Financial Group Inc.              | 2.564% | 9/13/31       | 6,418               | 5,369                 |
| Mizuho Financial Group Inc.              | 2.260% | 7/9/32        | 1,248               | 1,038                 |
| Mizuho Financial Group Inc.              | 5.669% | 9/13/33       | 7,051               | 7,153                 |
| Mizuho Financial Group Inc.              | 5.754% | 5/27/34       | 8,520               | 8,681                 |
| Mizuho Financial Group Inc.              | 5.748% | 7/6/34        | 16,520              | 16,835                |
| Mizuho Financial Group Inc.              | 5.579% | 5/26/35       | 4,533               | 4,569                 |
| <sup>1</sup> Morgan Stanley              | 2.699% | 1/22/31       | 32,110              | 28,508                |
| <sup>1</sup> Morgan Stanley              | 3.622% | 4/1/31        | 30,189              | 28,002                |
| <sup>1</sup> Morgan Stanley              | 1.794% | 2/13/32       | 19,168              | 15,641                |
| <sup>1</sup> Morgan Stanley              | 1.928% | 4/28/32       | 14,445              | 11,828                |
| <sup>1</sup> Morgan Stanley              | 2.239% | 7/21/32       | 21,883              | 18,118                |
| <sup>1</sup> Morgan Stanley              | 2.511% | 10/20/32      | 25,727              | 21,534                |
| Morgan Stanley                           | 2.943% | 1/21/33       | 17,676              | 15,134                |
| Morgan Stanley                           | 4.889% | 7/20/33       | 18,967              | 18,360                |



|                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Morgan Stanley                                   | 6.342% | 10/18/33      | 33,975              | 35,925                |
| <sup>1</sup> Morgan Stanley                      | 5.250% | 4/21/34       | 27,568              | 27,138                |
| <sup>1</sup> Morgan Stanley                      | 5.424% | 7/21/34       | 35,200              | 34,973                |
| Morgan Stanley                                   | 6.627% | 11/1/34       | 16,231              | 17,424                |
| Morgan Stanley                                   | 5.466% | 1/18/35       | 20,620              | 20,506                |
| Morgan Stanley                                   | 5.831% | 4/19/35       | 19,045              | 19,401                |
| Morgan Stanley                                   | 5.320% | 7/19/35       | 30,855              | 30,375                |
| Morgan Stanley                                   | 2.484% | 9/16/36       | 26,796              | 21,787                |
| Morgan Stanley                                   | 5.297% | 4/20/37       | 20,155              | 19,537                |
| Morgan Stanley                                   | 5.948% | 1/19/38       | 20,702              | 20,727                |
| Morgan Stanley                                   | 5.942% | 2/7/39        | 12,300              | 12,325                |
| Nasdaq Inc.                                      | 1.650% | 1/15/31       | 4,823               | 3,963                 |
| Nasdaq Inc.                                      | 5.550% | 2/15/34       | 12,561              | 12,678                |
| NatWest Group plc                                | 6.016% | 3/2/34        | 15,454              | 15,833                |
| NatWest Group plc                                | 5.778% | 3/1/35        | 7,589               | 7,630                 |
| <sup>1</sup> NatWest Group plc                   | 3.032% | 11/28/35      | 5,223               | 4,508                 |
| Nomura Holdings Inc.                             | 3.103% | 1/16/30       | 18,485              | 16,658                |
| Nomura Holdings Inc.                             | 2.679% | 7/16/30       | 4,635               | 4,036                 |
| Nomura Holdings Inc.                             | 2.608% | 7/14/31       | 4,578               | 3,855                 |
| Nomura Holdings Inc.                             | 2.999% | 1/22/32       | 7,285               | 6,202                 |
| Nomura Holdings Inc.                             | 6.181% | 1/18/33       | 4,700               | 4,882                 |
| Nomura Holdings Inc.                             | 5.783% | 7/3/34        | 15,105              | 15,249                |
| <sup>3</sup> North Haven Private Income Fund LLC | 5.750% | 2/1/30        | 2,647               | 2,579                 |
| Northern Trust Corp.                             | 1.950% | 5/1/30        | 6,534               | 5,639                 |
| Northern Trust Corp.                             | 6.125% | 11/2/32       | 11,116              | 11,717                |
| Old Republic International Corp.                 | 5.750% | 3/28/34       | 3,535               | 3,542                 |
| ORIX Corp.                                       | 2.250% | 3/9/31        | 4,620               | 3,876                 |
| ORIX Corp.                                       | 4.000% | 4/13/32       | 4,263               | 3,917                 |
| ORIX Corp.                                       | 5.200% | 9/13/32       | 4,144               | 4,105                 |
| PartnerRe Finance B LLC                          | 4.500% | 10/1/50       | 4,090               | 3,779                 |
| PNC Financial Services Group Inc.                | 2.550% | 1/22/30       | 13,611              | 12,085                |
| PNC Financial Services Group Inc.                | 4.812% | 10/21/32      | 7,400               | 7,204                 |
| PNC Financial Services Group Inc.                | 4.626% | 6/6/33        | 3,705               | 3,498                 |
| PNC Financial Services Group Inc.                | 6.037% | 10/28/33      | 20,242              | 20,943                |
| PNC Financial Services Group Inc.                | 5.068% | 1/24/34       | 15,500              | 15,074                |
| PNC Financial Services Group Inc.                | 5.939% | 8/18/34       | 8,249               | 8,483                 |
| PNC Financial Services Group Inc.                | 6.875% | 10/20/34      | 16,874              | 18,397                |
| PNC Financial Services Group Inc.                | 5.676% | 1/22/35       | 18,470              | 18,661                |
| PNC Financial Services Group Inc.                | 5.401% | 7/23/35       | 15,165              | 15,047                |
| Primerica Inc.                                   | 2.800% | 11/19/31      | 5,150               | 4,402                 |
| Principal Financial Group Inc.                   | 2.125% | 6/15/30       | 4,621               | 3,980                 |
| Principal Financial Group Inc.                   | 5.375% | 3/15/33       | 3,370               | 3,370                 |
| Progressive Corp.                                | 3.200% | 3/26/30       | 11,703              | 10,807                |
| Progressive Corp.                                | 3.000% | 3/15/32       | 2,045               | 1,795                 |
| Progressive Corp.                                | 4.950% | 6/15/33       | 5,225               | 5,169                 |
| <sup>1</sup> Prudential Financial Inc.           | 2.100% | 3/10/30       | 2,980               | 2,627                 |
| <sup>1</sup> Prudential Financial Inc.           | 5.750% | 7/15/33       | 5,453               | 5,684                 |
| <sup>1</sup> Prudential Financial Inc.           | 3.700% | 10/1/50       | 9,539               | 8,474                 |
| Prudential Financial Inc.                        | 5.125% | 3/1/52        | 8,036               | 7,630                 |
| Prudential Financial Inc.                        | 6.000% | 9/1/52        | 9,516               | 9,523                 |
| Prudential Financial Inc.                        | 6.750% | 3/1/53        | 2,941               | 3,058                 |
| Prudential Financial Inc.                        | 6.500% | 3/15/54       | 8,660               | 8,895                 |
| Prudential Funding Asia plc                      | 3.125% | 4/14/30       | 9,980               | 9,046                 |
| Prudential Funding Asia plc                      | 3.625% | 3/24/32       | 2,930               | 2,646                 |
| Raymond James Financial Inc.                     | 4.650% | 4/1/30        | 4,215               | 4,165                 |
| Regions Financial Corp.                          | 5.502% | 9/6/35        | 8,670               | 8,459                 |
| Reinsurance Group of America Inc.                | 3.150% | 6/15/30       | 6,265               | 5,653                 |
| Reinsurance Group of America Inc.                | 6.000% | 9/15/33       | 3,454               | 3,545                 |
| Reinsurance Group of America Inc.                | 5.750% | 9/15/34       | 3,772               | 3,796                 |
| RenaissanceRe Holdings Ltd.                      | 5.750% | 6/5/33        | 6,451               | 6,470                 |
| <sup>1</sup> Royal Bank of Canada                | 2.300% | 11/3/31       | 20,709              | 17,374                |
| Royal Bank of Canada                             | 3.875% | 5/4/32        | 2,675               | 2,460                 |
| Royal Bank of Canada                             | 5.000% | 2/1/33        | 20,445              | 20,080                |
| <sup>1</sup> Royal Bank of Canada                | 5.150% | 2/1/34        | 10,820              | 10,691                |
| Santander Holdings USA Inc.                      | 7.660% | 11/9/31       | 6,165               | 6,727                 |



|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Santander Holdings USA Inc.                | 6.342% | 5/31/35       | 3,655               | 3,710                 |
| Santander UK Group Holdings plc            | 2.896% | 3/15/32       | 4,135               | 3,542                 |
| <sup>3</sup> Sixth Street Lending Partners | 5.750% | 1/15/30       | 4,875               | 4,775                 |
| <sup>1</sup> State Street Corp.            | 4.141% | 12/3/29       | 3,000               | 2,914                 |
| State Street Corp.                         | 2.400% | 1/24/30       | 17,381              | 15,558                |
| State Street Corp.                         | 2.200% | 3/3/31        | 9,505               | 8,070                 |
| State Street Corp.                         | 3.152% | 3/30/31       | 2,250               | 2,058                 |
| State Street Corp.                         | 2.623% | 2/7/33        | 295                 | 250                   |
| State Street Corp.                         | 4.164% | 8/4/33        | 6,216               | 5,798                 |
| State Street Corp.                         | 4.821% | 1/26/34       | 7,190               | 6,966                 |
| State Street Corp.                         | 5.159% | 5/18/34       | 5,785               | 5,738                 |
| State Street Corp.                         | 6.123% | 11/21/34      | 5,384               | 5,603                 |
| Stewart Information Services Corp.         | 3.600% | 11/15/31      | 3,850               | 3,333                 |
| Stifel Financial Corp.                     | 4.000% | 5/15/30       | 4,248               | 4,008                 |
| Sumitomo Mitsui Financial Group Inc.       | 5.710% | 1/13/30       | 2,061               | 2,111                 |
| Sumitomo Mitsui Financial Group Inc.       | 2.750% | 1/15/30       | 18,451              | 16,486                |
| Sumitomo Mitsui Financial Group Inc.       | 2.130% | 7/8/30        | 13,357              | 11,418                |
| Sumitomo Mitsui Financial Group Inc.       | 2.142% | 9/23/30       | 9,295               | 7,867                 |
| Sumitomo Mitsui Financial Group Inc.       | 2.222% | 9/17/31       | 14,343              | 11,882                |
| Sumitomo Mitsui Financial Group Inc.       | 5.766% | 1/13/33       | 14,679              | 15,089                |
| Sumitomo Mitsui Financial Group Inc.       | 5.776% | 7/13/33       | 9,270               | 9,543                 |
| Sumitomo Mitsui Financial Group Inc.       | 5.808% | 9/14/33       | 4,610               | 4,776                 |
| Sumitomo Mitsui Financial Group Inc.       | 5.558% | 7/9/34        | 12,639              | 12,774                |
| Synchrony Financial                        | 2.875% | 10/28/31      | 3,584               | 2,971                 |
| <sup>1</sup> Toronto-Dominion Bank         | 2.000% | 9/10/31       | 6,359               | 5,266                 |
| <sup>1</sup> Toronto-Dominion Bank         | 2.450% | 1/12/32       | 6,750               | 5,631                 |
| <sup>1</sup> Toronto-Dominion Bank         | 3.200% | 3/10/32       | 12,463              | 10,888                |
| Toronto-Dominion Bank                      | 4.456% | 6/8/32        | 16,533              | 15,663                |
| TPG Operating Group II LP                  | 5.875% | 3/5/34        | 5,415               | 5,536                 |
| Travelers Property Casualty Corp.          | 6.375% | 3/15/33       | 2,689               | 2,952                 |
| <sup>1</sup> Truist Bank                   | 2.250% | 3/11/30       | 10,337              | 8,875                 |
| <sup>1</sup> Truist Financial Corp.        | 1.950% | 6/5/30        | 10,340              | 8,808                 |
| <sup>1</sup> Truist Financial Corp.        | 4.916% | 7/28/33       | 7,855               | 7,418                 |
| <sup>1</sup> Truist Financial Corp.        | 6.123% | 10/28/33      | 7,400               | 7,698                 |
| <sup>1</sup> Truist Financial Corp.        | 5.122% | 1/26/34       | 8,510               | 8,258                 |
| <sup>1</sup> Truist Financial Corp.        | 5.867% | 6/8/34        | 14,625              | 14,862                |
| <sup>1</sup> Truist Financial Corp.        | 5.711% | 1/24/35       | 22,255              | 22,443                |
| <sup>1</sup> US Bancorp                    | 1.375% | 7/22/30       | 10,830              | 8,933                 |
| <sup>1</sup> US Bancorp                    | 2.677% | 1/27/33       | 6,125               | 5,163                 |
| <sup>1</sup> US Bancorp                    | 4.967% | 7/22/33       | 11,394              | 10,924                |
| US Bancorp                                 | 5.850% | 10/21/33      | 17,085              | 17,472                |
| US Bancorp                                 | 4.839% | 2/1/34        | 22,222              | 21,234                |
| US Bancorp                                 | 5.836% | 6/12/34       | 8,770               | 8,937                 |
| US Bancorp                                 | 5.678% | 1/23/35       | 17,652              | 17,810                |
| US Bancorp                                 | 2.491% | 11/3/36       | 13,037              | 10,581                |
| Visa Inc.                                  | 2.050% | 4/15/30       | 13,251              | 11,584                |
| Visa Inc.                                  | 1.100% | 2/15/31       | 6,644               | 5,376                 |
| Voya Financial Inc.                        | 5.000% | 9/20/34       | 3,335               | 3,157                 |
| <sup>1</sup> Wells Fargo & Co.             | 2.572% | 2/11/31       | 29,446              | 25,966                |
| <sup>1</sup> Wells Fargo & Co.             | 4.478% | 4/4/31        | 23,138              | 22,387                |
| <sup>1</sup> Wells Fargo & Co.             | 3.350% | 3/2/33        | 35,263              | 30,874                |
| <sup>1</sup> Wells Fargo & Co.             | 4.897% | 7/25/33       | 16,714              | 16,145                |
| Wells Fargo & Co.                          | 5.389% | 4/24/34       | 44,048              | 43,486                |
| <sup>1</sup> Wells Fargo & Co.             | 5.557% | 7/25/34       | 39,870              | 39,763                |
| Wells Fargo & Co.                          | 6.491% | 10/23/34      | 24,355              | 25,857                |
| Wells Fargo & Co.                          | 5.499% | 1/23/35       | 18,646              | 18,528                |
| Wells Fargo & Co.                          | 5.211% | 12/3/35       | 21,000              | 20,454                |
| Western Union Co.                          | 2.750% | 3/15/31       | 3,645               | 3,086                 |
| Westpac Banking Corp.                      | 2.650% | 1/16/30       | 4,175               | 3,765                 |
| Westpac Banking Corp.                      | 2.150% | 6/3/31        | 10,368              | 8,786                 |
| Westpac Banking Corp.                      | 5.405% | 8/10/33       | 3,150               | 3,101                 |
| Westpac Banking Corp.                      | 6.820% | 11/17/33      | 6,217               | 6,716                 |
| Westpac Banking Corp.                      | 2.668% | 11/15/35      | 16,100              | 13,702                |
| <sup>1</sup> Westpac Banking Corp.         | 5.618% | 11/20/35      | 12,590              | 12,385                |
| Westpac Banking Corp.                      | 3.020% | 11/18/36      | 12,600              | 10,656                |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Willis North America Inc.                      | 5.350% | 5/15/33       | 6,637               | 6,594                 |
| Zions Bancorp NA                               | 6.816% | 11/19/35      | 2,050               | 2,069                 |
|                                                |        |               |                     | <b>5,227,304</b>      |
| <b>Health Care (3.5%)</b>                      |        |               |                     |                       |
| Abbott Laboratories                            | 1.400% | 6/30/30       | 6,235               | 5,268                 |
| AbbVie Inc.                                    | 4.950% | 3/15/31       | 23,355              | 23,335                |
| AbbVie Inc.                                    | 5.050% | 3/15/34       | 27,935              | 27,599                |
| Adventist Health System                        | 5.430% | 3/1/32        | 3,025               | 3,014                 |
| Adventist Health System                        | 5.757% | 12/1/34       | 3,500               | 3,525                 |
| <sup>1</sup> Advocate Health & Hospitals Corp. | 2.211% | 6/15/30       | 2,755               | 2,399                 |
| Agilent Technologies Inc.                      | 2.100% | 6/4/30        | 4,475               | 3,841                 |
| Agilent Technologies Inc.                      | 2.300% | 3/12/31       | 7,675               | 6,510                 |
| Agilent Technologies Inc.                      | 4.750% | 9/9/34        | 7,140               | 6,797                 |
| Amgen Inc.                                     | 2.450% | 2/21/30       | 10,105              | 8,927                 |
| Amgen Inc.                                     | 5.250% | 3/2/30        | 28,377              | 28,629                |
| Amgen Inc.                                     | 2.300% | 2/25/31       | 11,137              | 9,484                 |
| Amgen Inc.                                     | 2.000% | 1/15/32       | 9,920               | 8,047                 |
| Amgen Inc.                                     | 3.350% | 2/22/32       | 8,284               | 7,380                 |
| Amgen Inc.                                     | 4.200% | 3/1/33        | 6,857               | 6,356                 |
| Amgen Inc.                                     | 5.250% | 3/2/33        | 36,615              | 36,343                |
| AstraZeneca Finance LLC                        | 4.900% | 2/26/31       | 10,910              | 10,896                |
| AstraZeneca Finance LLC                        | 2.250% | 5/28/31       | 6,241               | 5,312                 |
| AstraZeneca Finance LLC                        | 4.875% | 3/3/33        | 5,434               | 5,367                 |
| AstraZeneca Finance LLC                        | 5.000% | 2/26/34       | 16,110              | 15,928                |
| AstraZeneca plc                                | 1.375% | 8/6/30        | 13,808              | 11,500                |
| Banner Health                                  | 1.897% | 1/1/31        | 2,885               | 2,409                 |
| Baxter International Inc.                      | 3.950% | 4/1/30        | 6,314               | 5,959                 |
| Baxter International Inc.                      | 1.730% | 4/1/31        | 7,890               | 6,406                 |
| Baxter International Inc.                      | 2.539% | 2/1/32        | 15,033              | 12,527                |
| <sup>1</sup> Baylor Scott & White Holdings     | 1.777% | 11/15/30      | 1,282               | 1,074                 |
| Becton Dickinson & Co.                         | 2.823% | 5/20/30       | 7,241               | 6,485                 |
| Becton Dickinson & Co.                         | 1.957% | 2/11/31       | 2,782               | 2,315                 |
| Becton Dickinson & Co.                         | 4.298% | 8/22/32       | 8,064               | 7,583                 |
| Becton Dickinson & Co.                         | 5.110% | 2/8/34        | 5,000               | 4,925                 |
| Biogen Inc.                                    | 2.250% | 5/1/30        | 10,586              | 9,146                 |
| Bio-Rad Laboratories Inc.                      | 3.700% | 3/15/32       | 6,675               | 5,979                 |
| <sup>1</sup> Bon Secours Mercy Health Inc.     | 4.302% | 7/1/28        | 2,590               | 2,540                 |
| <sup>1</sup> Bon Secours Mercy Health Inc.     | 3.464% | 6/1/30        | 4,639               | 4,343                 |
| <sup>1</sup> Bon Secours Mercy Health Inc.     | 2.095% | 6/1/31        | 1,635               | 1,362                 |
| Boston Scientific Corp.                        | 2.650% | 6/1/30        | 9,894               | 8,833                 |
| Bristol-Myers Squibb Co.                       | 1.450% | 11/13/30      | 12,642              | 10,464                |
| Bristol-Myers Squibb Co.                       | 5.750% | 2/1/31        | 7,710               | 8,019                 |
| Bristol-Myers Squibb Co.                       | 5.100% | 2/22/31       | 13,888              | 13,975                |
| Bristol-Myers Squibb Co.                       | 2.950% | 3/15/32       | 15,389              | 13,408                |
| Bristol-Myers Squibb Co.                       | 5.900% | 11/15/33      | 6,612               | 6,938                 |
| Bristol-Myers Squibb Co.                       | 5.200% | 2/22/34       | 22,645              | 22,578                |
| Cardinal Health Inc.                           | 5.450% | 2/15/34       | 4,175               | 4,153                 |
| Cardinal Health Inc.                           | 5.350% | 11/15/34      | 8,550               | 8,366                 |
| <sup>1</sup> Cedars-Sinai Health System        | 2.288% | 8/15/31       | 2,545               | 2,139                 |
| Cencora Inc.                                   | 2.800% | 5/15/30       | 4,910               | 4,402                 |
| Cencora Inc.                                   | 2.700% | 3/15/31       | 11,736              | 10,180                |
| Cencora Inc.                                   | 5.125% | 2/15/34       | 3,155               | 3,090                 |
| Centene Corp.                                  | 4.625% | 12/15/29      | 8,721               | 8,243                 |
| Centene Corp.                                  | 3.375% | 2/15/30       | 10,250              | 9,129                 |
| Centene Corp.                                  | 3.000% | 10/15/30      | 24,889              | 21,469                |
| Centene Corp.                                  | 2.500% | 3/1/31        | 21,333              | 17,608                |
| Centene Corp.                                  | 2.625% | 8/1/31        | 11,266              | 9,273                 |
| Cigna Group                                    | 2.400% | 3/15/30       | 11,438              | 9,997                 |
| Cigna Group                                    | 2.375% | 3/15/31       | 14,617              | 12,373                |
| Cigna Group                                    | 5.125% | 5/15/31       | 5,070               | 5,046                 |
| Cigna Group                                    | 5.400% | 3/15/33       | 9,065               | 9,047                 |
| Cigna Group                                    | 5.250% | 2/15/34       | 10,080              | 9,882                 |
| CommonSpirit Health                            | 3.347% | 10/1/29       | 2,677               | 2,494                 |
| CommonSpirit Health                            | 2.782% | 10/1/30       | 4,278               | 3,787                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| CommonSpirit Health                                       | 5.205% | 12/1/31       | 9,395               | 9,357                 |
| CommonSpirit Health                                       | 5.318% | 12/1/34       | 5,000               | 4,933                 |
| CVS Health Corp.                                          | 3.750% | 4/1/30        | 12,088              | 11,080                |
| CVS Health Corp.                                          | 1.750% | 8/21/30       | 14,320              | 11,660                |
| CVS Health Corp.                                          | 5.250% | 1/30/31       | 6,725               | 6,569                 |
| CVS Health Corp.                                          | 1.875% | 2/28/31       | 23,483              | 18,938                |
| CVS Health Corp.                                          | 5.550% | 6/1/31        | 9,260               | 9,196                 |
| CVS Health Corp.                                          | 2.125% | 9/15/31       | 6,975               | 5,585                 |
| CVS Health Corp.                                          | 5.250% | 2/21/33       | 15,483              | 14,821                |
| CVS Health Corp.                                          | 5.300% | 6/1/33        | 12,828              | 12,294                |
| CVS Health Corp.                                          | 5.700% | 6/1/34        | 8,445               | 8,297                 |
| DENTSPLY SIRONA Inc.                                      | 3.250% | 6/1/30        | 7,090               | 6,263                 |
| Elevance Health Inc.                                      | 4.750% | 2/15/30       | 3,355               | 3,314                 |
| Elevance Health Inc.                                      | 2.250% | 5/15/30       | 11,189              | 9,708                 |
| Elevance Health Inc.                                      | 2.550% | 3/15/31       | 9,904               | 8,497                 |
| Elevance Health Inc.                                      | 4.950% | 11/1/31       | 9,160               | 9,008                 |
| Elevance Health Inc.                                      | 5.500% | 10/15/32      | 5,935               | 5,988                 |
| Elevance Health Inc.                                      | 4.750% | 2/15/33       | 8,563               | 8,202                 |
| Elevance Health Inc.                                      | 5.375% | 6/15/34       | 8,485               | 8,402                 |
| Eli Lilly & Co.                                           | 4.700% | 2/27/33       | 8,695               | 8,520                 |
| Eli Lilly & Co.                                           | 4.700% | 2/9/34        | 13,385              | 12,976                |
| Eli Lilly & Co.                                           | 4.600% | 8/14/34       | 7,834               | 7,521                 |
| GE HealthCare Technologies Inc.                           | 5.857% | 3/15/30       | 8,388               | 8,688                 |
| GE HealthCare Technologies Inc.                           | 5.905% | 11/22/32      | 16,000              | 16,633                |
| Gilead Sciences Inc.                                      | 5.250% | 10/15/33      | 10,426              | 10,452                |
| GlaxoSmithKline Capital Inc.                              | 5.375% | 4/15/34       | 1,945               | 1,983                 |
| HCA Inc.                                                  | 3.500% | 9/1/30        | 25,300              | 22,966                |
| HCA Inc.                                                  | 5.450% | 4/1/31        | 13,600              | 13,569                |
| HCA Inc.                                                  | 2.375% | 7/15/31       | 7,762               | 6,441                 |
| HCA Inc.                                                  | 3.625% | 3/15/32       | 16,125              | 14,197                |
| HCA Inc.                                                  | 5.500% | 6/1/33        | 7,609               | 7,513                 |
| HCA Inc.                                                  | 5.600% | 4/1/34        | 11,484              | 11,309                |
| HCA Inc.                                                  | 5.450% | 9/15/34       | 12,181              | 11,871                |
| Humana Inc.                                               | 4.875% | 4/1/30        | 3,935               | 3,851                 |
| Humana Inc.                                               | 5.375% | 4/15/31       | 6,158               | 6,105                 |
| Humana Inc.                                               | 2.150% | 2/3/32        | 12,418              | 9,891                 |
| Humana Inc.                                               | 5.875% | 3/1/33        | 8,580               | 8,605                 |
| Humana Inc.                                               | 5.950% | 3/15/34       | 7,625               | 7,677                 |
| Icon Investments Six DAC                                  | 6.000% | 5/8/34        | 3,915               | 3,954                 |
| Illumina Inc.                                             | 2.550% | 3/23/31       | 4,695               | 3,985                 |
| Johnson & Johnson                                         | 1.300% | 9/1/30        | 15,485              | 12,977                |
| Johnson & Johnson                                         | 4.900% | 6/1/31        | 10,540              | 10,607                |
| Johnson & Johnson                                         | 4.375% | 12/5/33       | 2,105               | 2,042                 |
| Johnson & Johnson                                         | 4.950% | 6/1/34        | 4,603               | 4,603                 |
| Laboratory Corp. of America Holdings                      | 4.350% | 4/1/30        | 3,320               | 3,201                 |
| Laboratory Corp. of America Holdings                      | 4.550% | 4/1/32        | 5,100               | 4,876                 |
| Laboratory Corp. of America Holdings                      | 4.800% | 10/1/34       | 7,100               | 6,724                 |
| McKesson Corp.                                            | 5.100% | 7/15/33       | 6,982               | 6,944                 |
| Medtronic Global Holdings SCA                             | 4.500% | 3/30/33       | 9,004               | 8,603                 |
| Merck & Co. Inc.                                          | 4.300% | 5/17/30       | 5,662               | 5,550                 |
| Merck & Co. Inc.                                          | 1.450% | 6/24/30       | 3,221               | 2,701                 |
| Merck & Co. Inc.                                          | 2.150% | 12/10/31      | 24,950              | 20,840                |
| Merck & Co. Inc.                                          | 4.500% | 5/17/33       | 13,540              | 13,043                |
| Merck & Co. Inc.                                          | 6.500% | 12/1/33       | 205                 | 226                   |
| Novartis Capital Corp.                                    | 2.200% | 8/14/30       | 12,584              | 11,007                |
| Novartis Capital Corp.                                    | 4.000% | 9/18/31       | 7,040               | 6,705                 |
| Novartis Capital Corp.                                    | 4.200% | 9/18/34       | 9,500               | 8,832                 |
| <sup>1</sup> Ochsner LSU Health System of North Louisiana | 2.510% | 5/15/31       | 3,000               | 2,318                 |
| OhioHealth Corp.                                          | 2.297% | 11/15/31      | 2,520               | 2,108                 |
| Pfizer Inc.                                               | 2.625% | 4/1/30        | 11,005              | 9,870                 |
| Pfizer Inc.                                               | 1.700% | 5/28/30       | 9,240               | 7,861                 |
| Pfizer Inc.                                               | 1.750% | 8/18/31       | 10,209              | 8,403                 |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.650% | 5/19/30       | 26,784              | 26,497                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.750% | 5/19/33       | 42,039              | 40,708                |
| <sup>1</sup> Piedmont Healthcare Inc.                     | 2.044% | 1/1/32        | 1,740               | 1,424                 |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Providence St. Joseph Health Obligated Group                             | 5.403% | 10/1/33       | 4,880               | 4,873                 |
| Quest Diagnostics Inc.                                                   | 2.950% | 6/30/30       | 6,298               | 5,655                 |
| Quest Diagnostics Inc.                                                   | 2.800% | 6/30/31       | 2,623               | 2,277                 |
| Quest Diagnostics Inc.                                                   | 6.400% | 11/30/33      | 4,653               | 4,983                 |
| Quest Diagnostics Inc.                                                   | 5.000% | 12/15/34      | 1,468               | 1,426                 |
| Regeneron Pharmaceuticals Inc.                                           | 1.750% | 9/15/30       | 12,369              | 10,295                |
| Revvity Inc.                                                             | 2.550% | 3/15/31       | 3,537               | 2,994                 |
| Revvity Inc.                                                             | 2.250% | 9/15/31       | 4,281               | 3,528                 |
| Royalty Pharma plc                                                       | 2.200% | 9/2/30        | 10,906              | 9,256                 |
| Royalty Pharma plc                                                       | 2.150% | 9/2/31        | 4,802               | 3,938                 |
| Royalty Pharma plc                                                       | 5.400% | 9/2/34        | 2,270               | 2,209                 |
| Smith & Nephew plc                                                       | 2.032% | 10/14/30      | 8,347               | 6,997                 |
| Smith & Nephew plc                                                       | 5.400% | 3/20/34       | 6,035               | 5,987                 |
| <sup>3</sup> Solventum Corp.                                             | 5.450% | 3/13/31       | 8,115               | 8,110                 |
| <sup>3</sup> Solventum Corp.                                             | 5.600% | 3/23/34       | 11,960              | 11,894                |
| <sup>1</sup> Stanford Health Care                                        | 3.310% | 8/15/30       | 2,787               | 2,570                 |
| STERIS Irish FinCo Unltd. Co.                                            | 2.700% | 3/15/31       | 5,819               | 5,022                 |
| Stryker Corp.                                                            | 4.625% | 9/11/34       | 5,071               | 4,833                 |
| <sup>1</sup> Sutter Health                                               | 2.294% | 8/15/30       | 6,125               | 5,328                 |
| Sutter Health                                                            | 5.164% | 8/15/33       | 335                 | 333                   |
| Takeda Pharmaceutical Co. Ltd.                                           | 2.050% | 3/31/30       | 21,452              | 18,481                |
| Takeda Pharmaceutical Co. Ltd.                                           | 5.300% | 7/5/34        | 8,960               | 8,877                 |
| Thermo Fisher Scientific Inc.                                            | 2.000% | 10/15/31      | 10,910              | 9,073                 |
| Thermo Fisher Scientific Inc.                                            | 4.950% | 11/21/32      | 6,494               | 6,443                 |
| Thermo Fisher Scientific Inc.                                            | 5.086% | 8/10/33       | 12,270              | 12,193                |
| UnitedHealth Group Inc.                                                  | 4.800% | 1/15/30       | 10,360              | 10,309                |
| UnitedHealth Group Inc.                                                  | 2.000% | 5/15/30       | 9,995               | 8,606                 |
| UnitedHealth Group Inc.                                                  | 4.900% | 4/15/31       | 7,638               | 7,596                 |
| UnitedHealth Group Inc.                                                  | 2.300% | 5/15/31       | 19,688              | 16,737                |
| UnitedHealth Group Inc.                                                  | 4.950% | 1/15/32       | 11,515              | 11,373                |
| UnitedHealth Group Inc.                                                  | 4.200% | 5/15/32       | 20,894              | 19,680                |
| UnitedHealth Group Inc.                                                  | 5.350% | 2/15/33       | 13,488              | 13,568                |
| UnitedHealth Group Inc.                                                  | 4.500% | 4/15/33       | 14,945              | 14,175                |
| UnitedHealth Group Inc.                                                  | 5.000% | 4/15/34       | 8,196               | 7,992                 |
| UnitedHealth Group Inc.                                                  | 5.150% | 7/15/34       | 17,110              | 16,865                |
| Universal Health Services Inc.                                           | 2.650% | 10/15/30      | 9,635               | 8,280                 |
| Universal Health Services Inc.                                           | 5.050% | 10/15/34      | 4,500               | 4,200                 |
| UPMC                                                                     | 5.035% | 5/15/33       | 4,275               | 4,206                 |
| Viatis Inc.                                                              | 2.700% | 6/22/30       | 9,303               | 8,067                 |
| Zimmer Biomet Holdings Inc.                                              | 2.600% | 11/24/31      | 8,232               | 7,021                 |
| Zimmer Biomet Holdings Inc.                                              | 5.200% | 9/15/34       | 4,750               | 4,656                 |
| Zoetis Inc.                                                              | 2.000% | 5/15/30       | 2,951               | 2,538                 |
| Zoetis Inc.                                                              | 5.600% | 11/16/32      | 7,121               | 7,334                 |
|                                                                          |        |               |                     | <b>1,474,670</b>      |
| <b>Industrials (2.4%)</b>                                                |        |               |                     |                       |
| 3M Co.                                                                   | 3.050% | 4/15/30       | 3,895               | 3,571                 |
| Acuity Brands Lighting Inc.                                              | 2.150% | 12/15/30      | 5,118               | 4,349                 |
| AGCO Corp.                                                               | 5.800% | 3/21/34       | 5,690               | 5,717                 |
| Allegion US Holding Co. Inc.                                             | 5.411% | 7/1/32        | 4,606               | 4,648                 |
| Allegion US Holding Co. Inc.                                             | 5.600% | 5/29/34       | 3,250               | 3,266                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class A Series 2021-1  | 2.875% | 7/11/34       | 5,589               | 4,827                 |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2019-1 | 3.150% | 2/15/32       | 3,133               | 2,834                 |
| Amphenol Corp.                                                           | 2.800% | 2/15/30       | 10,758              | 9,729                 |
| Amphenol Corp.                                                           | 2.200% | 9/15/31       | 6,370               | 5,332                 |
| Amphenol Corp.                                                           | 5.250% | 4/5/34        | 5,150               | 5,169                 |
| Boeing Co.                                                               | 2.950% | 2/1/30        | 4,961               | 4,425                 |
| Boeing Co.                                                               | 5.150% | 5/1/30        | 38,323              | 37,812                |
| Boeing Co.                                                               | 3.625% | 2/1/31        | 12,885              | 11,694                |
| Boeing Co.                                                               | 6.388% | 5/1/31        | 9,295               | 9,715                 |
| Boeing Co.                                                               | 3.600% | 5/1/34        | 7,595               | 6,359                 |
| Boeing Co.                                                               | 6.528% | 5/1/34        | 22,162              | 23,207                |
| Canadian National Railway Co.                                            | 3.850% | 8/5/32        | 4,880               | 4,502                 |
| Canadian Pacific Railway Co.                                             | 2.050% | 3/5/30        | 4,500               | 3,906                 |
| Canadian Pacific Railway Co.                                             | 2.450% | 12/2/31       | 16,405              | 13,992                |

|                                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Carrier Global Corp.                                           | 2.722% | 2/15/30       | 19,879              | 17,779                |
| Carrier Global Corp.                                           | 2.700% | 2/15/31       | 4,064               | 3,529                 |
| Carrier Global Corp.                                           | 5.900% | 3/15/34       | 6,994               | 7,236                 |
| Caterpillar Inc.                                               | 2.600% | 4/9/30        | 6,528               | 5,885                 |
| CSX Corp.                                                      | 2.400% | 2/15/30       | 2,158               | 1,913                 |
| CSX Corp.                                                      | 4.100% | 11/15/32      | 15,277              | 14,294                |
| Cummins Inc.                                                   | 1.500% | 9/1/30        | 5,940               | 4,970                 |
| Cummins Inc.                                                   | 5.150% | 2/20/34       | 7,050               | 7,059                 |
| Deere & Co.                                                    | 3.100% | 4/15/30       | 9,861               | 9,070                 |
| Eaton Corp.                                                    | 4.000% | 11/2/32       | 6,100               | 5,704                 |
| Eaton Corp.                                                    | 4.150% | 3/15/33       | 10,903              | 10,244                |
| Emerson Electric Co.                                           | 1.950% | 10/15/30      | 5,678               | 4,866                 |
| Emerson Electric Co.                                           | 2.200% | 12/21/31      | 8,780               | 7,372                 |
| FedEx Corp.                                                    | 4.250% | 5/15/30       | 7,199               | 6,970                 |
| FedEx Corp.                                                    | 2.400% | 5/15/31       | 8,366               | 7,137                 |
| FedEx Corp.                                                    | 4.900% | 1/15/34       | 2,565               | 2,495                 |
| Flowserve Corp.                                                | 3.500% | 10/1/30       | 5,185               | 4,733                 |
| Flowserve Corp.                                                | 2.800% | 1/15/32       | 550                 | 467                   |
| GE Capital Funding LLC                                         | 4.550% | 5/15/32       | 5,749               | 5,530                 |
| General Dynamics Corp.                                         | 3.625% | 4/1/30        | 2,633               | 2,485                 |
| General Dynamics Corp.                                         | 2.250% | 6/1/31        | 2,419               | 2,065                 |
| <sup>1</sup> General Electric Co.                              | 6.750% | 3/15/32       | 3,749               | 4,103                 |
| HEICO Corp.                                                    | 5.350% | 8/1/33        | 4,985               | 4,972                 |
| Honeywell International Inc.                                   | 4.700% | 2/1/30        | 8,435               | 8,392                 |
| Honeywell International Inc.                                   | 1.950% | 6/1/30        | 10,467              | 9,018                 |
| Honeywell International Inc.                                   | 1.750% | 9/1/31        | 7,740               | 6,338                 |
| Honeywell International Inc.                                   | 4.950% | 9/1/31        | 5,582               | 5,581                 |
| Honeywell International Inc.                                   | 4.750% | 2/1/32        | 5,410               | 5,317                 |
| Honeywell International Inc.                                   | 5.000% | 2/15/33       | 12,975              | 12,901                |
| Honeywell International Inc.                                   | 4.500% | 1/15/34       | 10,200              | 9,726                 |
| Howmet Aerospace Inc.                                          | 4.850% | 10/15/31      | 3,970               | 3,896                 |
| Huntington Ingalls Industries Inc.                             | 5.353% | 1/15/30       | 6,535               | 6,545                 |
| Huntington Ingalls Industries Inc.                             | 4.200% | 5/1/30        | 5,008               | 4,743                 |
| Huntington Ingalls Industries Inc.                             | 5.749% | 1/15/35       | 1,250               | 1,245                 |
| IDEX Corp.                                                     | 3.000% | 5/1/30        | 4,696               | 4,249                 |
| IDEX Corp.                                                     | 2.625% | 6/15/31       | 540                 | 464                   |
| Ingersoll Rand Inc.                                            | 5.314% | 6/15/31       | 4,175               | 4,218                 |
| Ingersoll Rand Inc.                                            | 5.700% | 8/14/33       | 9,040               | 9,242                 |
| Ingersoll Rand Inc.                                            | 5.450% | 6/15/34       | 6,245               | 6,275                 |
| Jacobs Engineering Group Inc.                                  | 5.900% | 3/1/33        | 2,705               | 2,739                 |
| <sup>1</sup> JetBlue Pass-Through Trust Class A Series 2020-1  | 4.000% | 11/15/32      | 1,652               | 1,552                 |
| <sup>1</sup> JetBlue Pass-Through Trust Class AA Series 2019-1 | 2.750% | 5/15/32       | 3,615               | 3,138                 |
| <sup>1</sup> John Deere Capital Corp.                          | 2.450% | 1/9/30        | 8,965               | 8,057                 |
| <sup>1</sup> John Deere Capital Corp.                          | 4.700% | 6/10/30       | 9,310               | 9,278                 |
| John Deere Capital Corp.                                       | 1.450% | 1/15/31       | 5,171               | 4,263                 |
| <sup>1</sup> John Deere Capital Corp.                          | 4.900% | 3/7/31        | 8,875               | 8,862                 |
| John Deere Capital Corp.                                       | 4.400% | 9/8/31        | 20,195              | 19,559                |
| <sup>1</sup> John Deere Capital Corp.                          | 3.900% | 6/7/32        | 9,054               | 8,402                 |
| <sup>1</sup> John Deere Capital Corp.                          | 4.350% | 9/15/32       | 5,221               | 5,003                 |
| <sup>1</sup> John Deere Capital Corp.                          | 5.150% | 9/8/33        | 8,009               | 8,026                 |
| <sup>1</sup> John Deere Capital Corp.                          | 5.100% | 4/11/34       | 9,015               | 9,003                 |
| <sup>1</sup> John Deere Capital Corp.                          | 5.050% | 6/12/34       | 7,144               | 7,103                 |
| Johnson Controls International plc                             | 1.750% | 9/15/30       | 4,940               | 4,136                 |
| Johnson Controls International plc                             | 2.000% | 9/16/31       | 3,889               | 3,209                 |
| Johnson Controls International plc                             | 4.900% | 12/1/32       | 6,290               | 6,130                 |
| Kennametal Inc.                                                | 2.800% | 3/1/31        | 1,016               | 873                   |
| Keysight Technologies Inc.                                     | 4.950% | 10/15/34      | 4,920               | 4,732                 |
| L3Harris Technologies Inc.                                     | 1.800% | 1/15/31       | 6,729               | 5,547                 |
| L3Harris Technologies Inc.                                     | 5.250% | 6/1/31        | 6,355               | 6,362                 |
| L3Harris Technologies Inc.                                     | 5.400% | 7/31/33       | 13,881              | 13,842                |
| L3Harris Technologies Inc.                                     | 5.350% | 6/1/34        | 6,625               | 6,609                 |
| LKQ Corp.                                                      | 6.250% | 6/15/33       | 3,260               | 3,361                 |
| Lockheed Martin Corp.                                          | 1.850% | 6/15/30       | 6,785               | 5,807                 |
| Lockheed Martin Corp.                                          | 4.700% | 12/15/31      | 3,000               | 2,953                 |
| Lockheed Martin Corp.                                          | 3.900% | 6/15/32       | 7,434               | 6,906                 |



|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Lockheed Martin Corp.                                                  | 5.250% | 1/15/33       | 6,611               | 6,682                 |
| Lockheed Martin Corp.                                                  | 4.750% | 2/15/34       | 8,335               | 8,082                 |
| Lockheed Martin Corp.                                                  | 4.800% | 8/15/34       | 5,225               | 5,069                 |
| Norfolk Southern Corp.                                                 | 5.050% | 8/1/30        | 10,562              | 10,663                |
| Norfolk Southern Corp.                                                 | 2.300% | 5/15/31       | 4,454               | 3,810                 |
| Norfolk Southern Corp.                                                 | 3.000% | 3/15/32       | 13,515              | 11,792                |
| Norfolk Southern Corp.                                                 | 4.450% | 3/1/33        | 5,570               | 5,307                 |
| Norfolk Southern Corp.                                                 | 5.550% | 3/15/34       | 14,984              | 15,281                |
| Northrop Grumman Corp.                                                 | 4.400% | 5/1/30        | 6,789               | 6,605                 |
| Northrop Grumman Corp.                                                 | 4.700% | 3/15/33       | 8,595               | 8,331                 |
| Northrop Grumman Corp.                                                 | 4.900% | 6/1/34        | 6,800               | 6,628                 |
| nVent Finance Sarl                                                     | 2.750% | 11/15/31      | 1,995               | 1,677                 |
| nVent Finance Sarl                                                     | 5.650% | 5/15/33       | 5,585               | 5,579                 |
| Oshkosh Corp.                                                          | 3.100% | 3/1/30        | 2,600               | 2,381                 |
| Otis Worldwide Corp.                                                   | 2.565% | 2/15/30       | 12,210              | 10,849                |
| Otis Worldwide Corp.                                                   | 5.125% | 11/19/31      | 5,270               | 5,272                 |
| <sup>1</sup> PACCAR Financial Corp.                                    | 5.000% | 3/22/34       | 3,000               | 3,011                 |
| <sup>1</sup> Parker-Hannifin Corp.                                     | 4.200% | 11/21/34      | 4,405               | 4,069                 |
| Pentair Finance Sarl                                                   | 5.900% | 7/15/32       | 3,335               | 3,425                 |
| <sup>1</sup> Regal Rexnord Corp.                                       | 6.300% | 2/15/30       | 9,775               | 10,051                |
| Regal Rexnord Corp.                                                    | 6.400% | 4/15/33       | 9,120               | 9,414                 |
| Republic Services Inc.                                                 | 2.300% | 3/1/30        | 13,088              | 11,507                |
| Republic Services Inc.                                                 | 1.450% | 2/15/31       | 5,555               | 4,505                 |
| Republic Services Inc.                                                 | 1.750% | 2/15/32       | 1,595               | 1,281                 |
| Republic Services Inc.                                                 | 2.375% | 3/15/33       | 5,042               | 4,082                 |
| Republic Services Inc.                                                 | 5.000% | 12/15/33      | 2,920               | 2,873                 |
| Republic Services Inc.                                                 | 5.000% | 4/1/34        | 6,810               | 6,643                 |
| Rockwell Automation Inc.                                               | 1.750% | 8/15/31       | 2,485               | 2,034                 |
| RTX Corp.                                                              | 2.250% | 7/1/30        | 6,665               | 5,790                 |
| RTX Corp.                                                              | 6.000% | 3/15/31       | 9,097               | 9,541                 |
| RTX Corp.                                                              | 2.375% | 3/15/32       | 17,317              | 14,375                |
| RTX Corp.                                                              | 5.150% | 2/27/33       | 9,797               | 9,703                 |
| RTX Corp.                                                              | 6.100% | 3/15/34       | 12,630              | 13,292                |
| Ryder System Inc.                                                      | 6.600% | 12/1/33       | 6,101               | 6,593                 |
| Southwest Airlines Co.                                                 | 2.625% | 2/10/30       | 6,520               | 5,769                 |
| Teledyne Technologies Inc.                                             | 2.750% | 4/1/31        | 10,905              | 9,480                 |
| Textron Inc.                                                           | 3.000% | 6/1/30        | 6,400               | 5,748                 |
| Textron Inc.                                                           | 6.100% | 11/15/33      | 4,575               | 4,766                 |
| Trane Technologies Financing Ltd.                                      | 5.250% | 3/3/33        | 3,040               | 3,048                 |
| Trane Technologies Financing Ltd.                                      | 5.100% | 6/13/34       | 4,145               | 4,096                 |
| Trimble Inc.                                                           | 6.100% | 3/15/33       | 6,666               | 6,926                 |
| Triton Container International Ltd.                                    | 3.250% | 3/15/32       | 5,055               | 4,289                 |
| Tyco Electronics Group SA                                              | 2.500% | 2/4/32        | 6,870               | 5,827                 |
| Union Pacific Corp.                                                    | 2.400% | 2/5/30        | 5,132               | 4,556                 |
| Union Pacific Corp.                                                    | 2.375% | 5/20/31       | 3,410               | 2,945                 |
| Union Pacific Corp.                                                    | 2.800% | 2/14/32       | 10,416              | 9,033                 |
| Union Pacific Corp.                                                    | 4.500% | 1/20/33       | 4,653               | 4,476                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2023-1  | 5.800% | 1/15/36       | 7,215               | 7,358                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2019-2 | 2.700% | 5/1/32        | 2,519               | 2,226                 |
| United Parcel Service Inc.                                             | 4.450% | 4/1/30        | 8,059               | 7,961                 |
| United Parcel Service Inc.                                             | 4.875% | 3/3/33        | 8,607               | 8,508                 |
| United Parcel Service Inc.                                             | 5.150% | 5/22/34       | 180                 | 180                   |
| Veralto Corp.                                                          | 5.450% | 9/18/33       | 7,320               | 7,344                 |
| Vontier Corp.                                                          | 2.950% | 4/1/31        | 5,287               | 4,536                 |
| Waste Connections Inc.                                                 | 2.600% | 2/1/30        | 6,490               | 5,803                 |
| Waste Connections Inc.                                                 | 2.200% | 1/15/32       | 8,015               | 6,606                 |
| Waste Connections Inc.                                                 | 3.200% | 6/1/32        | 4,168               | 3,651                 |
| Waste Connections Inc.                                                 | 4.200% | 1/15/33       | 7,424               | 6,895                 |
| Waste Connections Inc.                                                 | 5.000% | 3/1/34        | 3,690               | 3,599                 |
| Waste Management Inc.                                                  | 4.625% | 2/15/30       | 6,280               | 6,212                 |
| Waste Management Inc.                                                  | 4.650% | 3/15/30       | 6,750               | 6,664                 |
| Waste Management Inc.                                                  | 1.500% | 3/15/31       | 8,470               | 6,889                 |
| Waste Management Inc.                                                  | 4.950% | 7/3/31        | 3,820               | 3,823                 |
| Waste Management Inc.                                                  | 4.800% | 3/15/32       | 6,200               | 6,092                 |
| Waste Management Inc.                                                  | 4.150% | 4/15/32       | 8,257               | 7,795                 |



|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Waste Management Inc.                       | 4.625% | 2/15/33       | 4,205               | 4,085                 |
| Waste Management Inc.                       | 4.875% | 2/15/34       | 10,360              | 10,156                |
| Westinghouse Air Brake Technologies Corp.   | 5.611% | 3/11/34       | 4,365               | 4,419                 |
| WW Grainger Inc.                            | 4.450% | 9/15/34       | 4,100               | 3,901                 |
| Xylem Inc.                                  | 2.250% | 1/30/31       | 3,232               | 2,754                 |
|                                             |        |               |                     | <b>1,004,147</b>      |
| <b>Materials (1.2%)</b>                     |        |               |                     |                       |
| Air Products and Chemicals Inc.             | 2.050% | 5/15/30       | 8,679               | 7,530                 |
| Air Products and Chemicals Inc.             | 4.800% | 3/3/33        | 5,610               | 5,506                 |
| Air Products and Chemicals Inc.             | 4.850% | 2/8/34        | 12,054              | 11,763                |
| Albemarle Corp.                             | 5.050% | 6/1/32        | 5,093               | 4,845                 |
| Amcor Finance USA Inc.                      | 5.625% | 5/26/33       | 5,399               | 5,458                 |
| Amcor Flexibles North America Inc.          | 2.630% | 6/19/30       | 4,165               | 3,648                 |
| Amcor Flexibles North America Inc.          | 2.690% | 5/25/31       | 6,804               | 5,852                 |
| AngloGold Ashanti Holdings plc              | 3.750% | 10/1/30       | 6,565               | 5,926                 |
| AptarGroup Inc.                             | 3.600% | 3/15/32       | 1,305               | 1,172                 |
| ArcelorMittal SA                            | 6.800% | 11/29/32      | 9,706               | 10,371                |
| ArcelorMittal SA                            | 6.000% | 6/17/34       | 3,460               | 3,507                 |
| <sup>3</sup> Berry Global Inc.              | 5.800% | 6/15/31       | 6,650               | 6,772                 |
| <sup>3</sup> Berry Global Inc.              | 5.650% | 1/15/34       | 6,524               | 6,550                 |
| BHP Billiton Finance USA Ltd.               | 5.250% | 9/8/30        | 7,430               | 7,547                 |
| BHP Billiton Finance USA Ltd.               | 4.900% | 2/28/33       | 5,845               | 5,741                 |
| BHP Billiton Finance USA Ltd.               | 5.250% | 9/8/33        | 12,269              | 12,313                |
| Cabot Corp.                                 | 5.000% | 6/30/32       | 3,525               | 3,438                 |
| Carlisle Cos. Inc.                          | 2.750% | 3/1/30        | 7,445               | 6,673                 |
| Carlisle Cos. Inc.                          | 2.200% | 3/1/32        | 4,600               | 3,753                 |
| Celanese US Holdings LLC                    | 6.800% | 11/15/30      | 10,510              | 10,871                |
| Celanese US Holdings LLC                    | 6.379% | 7/15/32       | 6,051               | 6,151                 |
| CF Industries Inc.                          | 5.150% | 3/15/34       | 6,850               | 6,650                 |
| CRH America Finance Inc.                    | 5.400% | 5/21/34       | 6,395               | 6,407                 |
| Dow Chemical Co.                            | 2.100% | 11/15/30      | 7,450               | 6,322                 |
| Dow Chemical Co.                            | 6.300% | 3/15/33       | 4,366               | 4,626                 |
| Eagle Materials Inc.                        | 2.500% | 7/1/31        | 6,375               | 5,424                 |
| Eastman Chemical Co.                        | 5.750% | 3/8/33        | 9,417               | 9,574                 |
| Eastman Chemical Co.                        | 5.625% | 2/20/34       | 10,454              | 10,449                |
| Ecolab Inc.                                 | 4.800% | 3/24/30       | 7,365               | 7,370                 |
| Ecolab Inc.                                 | 1.300% | 1/30/31       | 3,200               | 2,591                 |
| Ecolab Inc.                                 | 2.125% | 2/1/32        | 6,050               | 5,028                 |
| EIDP Inc.                                   | 2.300% | 7/15/30       | 5,025               | 4,389                 |
| EIDP Inc.                                   | 4.800% | 5/15/33       | 5,170               | 5,018                 |
| FMC Corp.                                   | 5.650% | 5/18/33       | 3,560               | 3,519                 |
| Freeport-McMoRan Inc.                       | 4.250% | 3/1/30        | 2,800               | 2,666                 |
| Freeport-McMoRan Inc.                       | 4.625% | 8/1/30        | 5,130               | 4,970                 |
| Freeport-McMoRan Inc.                       | 5.400% | 11/14/34      | 6,325               | 6,250                 |
| Huntsman International LLC                  | 2.950% | 6/15/31       | 3,450               | 2,872                 |
| Huntsman International LLC                  | 5.700% | 10/15/34      | 2,880               | 2,743                 |
| Kinross Gold Corp.                          | 6.250% | 7/15/33       | 4,210               | 4,367                 |
| Linde Inc.                                  | 1.100% | 8/10/30       | 8,030               | 6,634                 |
| Lubrizol Corp.                              | 6.500% | 10/1/34       | 2,500               | 2,749                 |
| LYB International Finance III LLC           | 2.250% | 10/1/30       | 5,345               | 4,557                 |
| LYB International Finance III LLC           | 5.625% | 5/15/33       | 2,757               | 2,783                 |
| LYB International Finance III LLC           | 5.500% | 3/1/34        | 6,785               | 6,660                 |
| <sup>1</sup> Martin Marietta Materials Inc. | 2.500% | 3/15/30       | 5,583               | 4,942                 |
| Martin Marietta Materials Inc.              | 2.400% | 7/15/31       | 6,634               | 5,642                 |
| Martin Marietta Materials Inc.              | 5.150% | 12/1/34       | 6,240               | 6,131                 |
| Mosaic Co.                                  | 5.450% | 11/15/33      | 4,260               | 4,212                 |
| NewMarket Corp.                             | 2.700% | 3/18/31       | 3,865               | 3,284                 |
| Newmont Corp.                               | 2.250% | 10/1/30       | 12,348              | 10,649                |
| Newmont Corp.                               | 2.600% | 7/15/32       | 9,528               | 8,093                 |
| Newmont Corp.                               | 5.350% | 3/15/34       | 9,130               | 9,086                 |
| Nucor Corp.                                 | 2.700% | 6/1/30        | 5,470               | 4,883                 |
| Nucor Corp.                                 | 3.125% | 4/1/32        | 2,305               | 2,020                 |
| Nutrien Ltd.                                | 2.950% | 5/13/30       | 6,454               | 5,805                 |
| Nutrien Ltd.                                | 5.400% | 6/21/34       | 17,134              | 17,027                |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Packaging Corp. of America                | 5.700% | 12/1/33       | 3,532               | 3,606                 |
| PPG Industries Inc.                       | 2.550% | 6/15/30       | 2,615               | 2,310                 |
| Reliance Inc.                             | 2.150% | 8/15/30       | 4,890               | 4,172                 |
| Rio Tinto Alcan Inc.                      | 6.125% | 12/15/33      | 10,261              | 10,821                |
| Rio Tinto Finance USA plc                 | 5.000% | 3/9/33        | 8,395               | 8,386                 |
| RPM International Inc.                    | 2.950% | 1/15/32       | 2,768               | 2,380                 |
| Sherwin-Williams Co.                      | 2.300% | 5/15/30       | 3,974               | 3,468                 |
| Sherwin-Williams Co.                      | 4.800% | 9/1/31        | 2,635               | 2,598                 |
| <sup>3</sup> Smurfit Kappa Treasury ULC   | 5.200% | 1/15/30       | 3,147               | 3,157                 |
| <sup>3</sup> Smurfit Kappa Treasury ULC   | 5.438% | 4/3/34        | 9,927               | 9,921                 |
| Sonoco Products Co.                       | 3.125% | 5/1/30        | 5,461               | 4,914                 |
| Sonoco Products Co.                       | 2.850% | 2/1/32        | 4,300               | 3,650                 |
| Sonoco Products Co.                       | 5.000% | 9/1/34        | 5,830               | 5,527                 |
| Steel Dynamics Inc.                       | 3.450% | 4/15/30       | 5,363               | 4,966                 |
| Steel Dynamics Inc.                       | 3.250% | 1/15/31       | 4,389               | 3,957                 |
| Steel Dynamics Inc.                       | 5.375% | 8/15/34       | 4,630               | 4,594                 |
| Suzano Austria GmbH                       | 5.000% | 1/15/30       | 10,018              | 9,581                 |
| Suzano Austria GmbH                       | 3.750% | 1/15/31       | 10,309              | 9,099                 |
| <sup>1</sup> Suzano Austria GmbH          | 3.125% | 1/15/32       | 8,305               | 6,874                 |
| Vale Overseas Ltd.                        | 3.750% | 7/8/30        | 12,863              | 11,755                |
| Vale Overseas Ltd.                        | 6.125% | 6/12/33       | 12,570              | 12,670                |
| Vale Overseas Ltd.                        | 8.250% | 1/17/34       | 5,487               | 6,422                 |
| Vulcan Materials Co.                      | 3.500% | 6/1/30        | 6,937               | 6,431                 |
| Vulcan Materials Co.                      | 5.350% | 12/1/34       | 6,000               | 5,985                 |
| Westlake Corp.                            | 3.375% | 6/15/30       | 3,182               | 2,914                 |
| WestRock MWV LLC                          | 8.200% | 1/15/30       | 4,665               | 5,291                 |
| WRKCo Inc.                                | 4.200% | 6/1/32        | 2,975               | 2,774                 |
| WRKCo Inc.                                | 3.000% | 6/15/33       | 7,245               | 6,079                 |
| Yamana Gold Inc.                          | 2.630% | 8/15/31       | 3,989               | 3,354                 |
|                                           |        |               |                     | <b>509,435</b>        |
| <b>Real Estate (2.1%)</b>                 |        |               |                     |                       |
| Agree LP                                  | 4.800% | 10/1/32       | 3,945               | 3,775                 |
| Agree LP                                  | 5.625% | 6/15/34       | 1,467               | 1,472                 |
| Alexandria Real Estate Equities Inc.      | 4.700% | 7/1/30        | 3,007               | 2,932                 |
| Alexandria Real Estate Equities Inc.      | 4.900% | 12/15/30      | 9,883               | 9,727                 |
| Alexandria Real Estate Equities Inc.      | 3.375% | 8/15/31       | 3,103               | 2,778                 |
| Alexandria Real Estate Equities Inc.      | 2.000% | 5/18/32       | 11,124              | 8,864                 |
| Alexandria Real Estate Equities Inc.      | 1.875% | 2/1/33        | 7,490               | 5,770                 |
| Alexandria Real Estate Equities Inc.      | 2.950% | 3/15/34       | 5,166               | 4,253                 |
| American Assets Trust LP                  | 3.375% | 2/1/31        | 4,692               | 4,086                 |
| American Assets Trust LP                  | 6.150% | 10/1/34       | 4,365               | 4,342                 |
| American Homes 4 Rent LP                  | 2.375% | 7/15/31       | 3,720               | 3,111                 |
| American Homes 4 Rent LP                  | 3.625% | 4/15/32       | 5,110               | 4,564                 |
| American Homes 4 Rent LP                  | 5.500% | 2/1/34        | 5,505               | 5,478                 |
| American Homes 4 Rent LP                  | 5.500% | 7/15/34       | 3,741               | 3,708                 |
| American Homes 4 Rent LP                  | 5.250% | 3/15/35       | 1,750               | 1,702                 |
| American Tower Corp.                      | 2.900% | 1/15/30       | 9,711               | 8,740                 |
| American Tower Corp.                      | 5.000% | 1/31/30       | 2,750               | 2,733                 |
| American Tower Corp.                      | 1.875% | 10/15/30      | 7,226               | 6,041                 |
| American Tower Corp.                      | 2.700% | 4/15/31       | 6,858               | 5,921                 |
| American Tower Corp.                      | 2.300% | 9/15/31       | 9,283               | 7,709                 |
| American Tower Corp.                      | 4.050% | 3/15/32       | 5,525               | 5,119                 |
| American Tower Corp.                      | 5.650% | 3/15/33       | 7,303               | 7,397                 |
| American Tower Corp.                      | 5.550% | 7/15/33       | 7,219               | 7,264                 |
| American Tower Corp.                      | 5.450% | 2/15/34       | 2,892               | 2,890                 |
| American Tower Corp.                      | 5.400% | 1/31/35       | 6,935               | 6,859                 |
| Americold Realty Operating Partnership LP | 5.409% | 9/12/34       | 2,500               | 2,392                 |
| <sup>1</sup> AvalonBay Communities Inc.   | 2.300% | 3/1/30        | 6,325               | 5,559                 |
| AvalonBay Communities Inc.                | 2.050% | 1/15/32       | 7,786               | 6,445                 |
| AvalonBay Communities Inc.                | 5.000% | 2/15/33       | 5,597               | 5,510                 |
| AvalonBay Communities Inc.                | 5.300% | 12/7/33       | 3,343               | 3,346                 |
| Boston Properties LP                      | 2.900% | 3/15/30       | 4,658               | 4,117                 |
| Boston Properties LP                      | 3.250% | 1/30/31       | 12,835              | 11,284                |
| Boston Properties LP                      | 2.550% | 4/1/32        | 5,047               | 4,083                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Boston Properties LP                      | 2.450% | 10/1/33       | 10,826              | 8,347                 |
| Boston Properties LP                      | 6.500% | 1/15/34       | 2,003               | 2,099                 |
| Brixmor Operating Partnership LP          | 4.050% | 7/1/30        | 7,204               | 6,806                 |
| Brixmor Operating Partnership LP          | 2.500% | 8/16/31       | 6,522               | 5,477                 |
| Brixmor Operating Partnership LP          | 5.500% | 2/15/34       | 2,320               | 2,299                 |
| Broadstone Net Lease LLC                  | 2.600% | 9/15/31       | 3,183               | 2,632                 |
| Camden Property Trust                     | 2.800% | 5/15/30       | 6,364               | 5,708                 |
| CBRE Services Inc.                        | 2.500% | 4/1/31        | 5,015               | 4,270                 |
| COPT Defense Properties LP                | 2.750% | 4/15/31       | 5,101               | 4,352                 |
| COPT Defense Properties LP                | 2.900% | 12/1/33       | 3,341               | 2,684                 |
| Cousins Properties LP                     | 5.375% | 2/15/32       | 3,300               | 3,242                 |
| Cousins Properties LP                     | 5.875% | 10/1/34       | 4,135               | 4,141                 |
| Crown Castle Inc.                         | 3.300% | 7/1/30        | 7,869               | 7,150                 |
| Crown Castle Inc.                         | 2.250% | 1/15/31       | 10,860              | 9,120                 |
| Crown Castle Inc.                         | 2.100% | 4/1/31        | 8,086               | 6,691                 |
| Crown Castle Inc.                         | 2.500% | 7/15/31       | 6,620               | 5,574                 |
| Crown Castle Inc.                         | 5.100% | 5/1/33        | 1,141               | 1,112                 |
| Crown Castle Inc.                         | 5.800% | 3/1/34        | 8,840               | 9,007                 |
| Crown Castle Inc.                         | 5.200% | 9/1/34        | 12,282              | 11,972                |
| CubeSmart LP                              | 3.000% | 2/15/30       | 6,039               | 5,434                 |
| CubeSmart LP                              | 2.000% | 2/15/31       | 610                 | 506                   |
| CubeSmart LP                              | 2.500% | 2/15/32       | 5,678               | 4,746                 |
| DOC DR LLC                                | 2.625% | 11/1/31       | 4,991               | 4,221                 |
| EPR Properties                            | 3.600% | 11/15/31      | 1,650               | 1,443                 |
| Equinix Europe 2 Financing Corp. LLC      | 5.500% | 6/15/34       | 6,575               | 6,600                 |
| Equinix Inc.                              | 2.150% | 7/15/30       | 6,627               | 5,699                 |
| Equinix Inc.                              | 2.500% | 5/15/31       | 9,904               | 8,458                 |
| Equinix Inc.                              | 3.900% | 4/15/32       | 7,640               | 7,036                 |
| ERP Operating LP                          | 2.500% | 2/15/30       | 4,589               | 4,079                 |
| ERP Operating LP                          | 1.850% | 8/1/31        | 6,245               | 5,149                 |
| ERP Operating LP                          | 4.650% | 9/15/34       | 5,780               | 5,476                 |
| Essential Properties LP                   | 2.950% | 7/15/31       | 3,320               | 2,828                 |
| Essex Portfolio LP                        | 3.000% | 1/15/30       | 5,373               | 4,859                 |
| Essex Portfolio LP                        | 1.650% | 1/15/31       | 1,445               | 1,174                 |
| Essex Portfolio LP                        | 2.550% | 6/15/31       | 919                 | 780                   |
| Essex Portfolio LP                        | 2.650% | 3/15/32       | 7,710               | 6,497                 |
| Essex Portfolio LP                        | 5.500% | 4/1/34        | 4,390               | 4,388                 |
| Extra Space Storage LP                    | 5.500% | 7/1/30        | 3,530               | 3,588                 |
| Extra Space Storage LP                    | 2.200% | 10/15/30      | 4,310               | 3,673                 |
| Extra Space Storage LP                    | 5.900% | 1/15/31       | 6,159               | 6,352                 |
| Extra Space Storage LP                    | 2.550% | 6/1/31        | 4,962               | 4,217                 |
| Extra Space Storage LP                    | 2.400% | 10/15/31      | 5,785               | 4,807                 |
| Extra Space Storage LP                    | 2.350% | 3/15/32       | 8,056               | 6,583                 |
| Extra Space Storage LP                    | 5.400% | 2/1/34        | 5,510               | 5,463                 |
| Extra Space Storage LP                    | 5.350% | 1/15/35       | 1,395               | 1,375                 |
| Federal Realty OP LP                      | 3.500% | 6/1/30        | 5,655               | 5,185                 |
| GLP Capital LP                            | 4.000% | 1/15/30       | 8,415               | 7,813                 |
| GLP Capital LP                            | 4.000% | 1/15/31       | 6,328               | 5,796                 |
| GLP Capital LP                            | 3.250% | 1/15/32       | 6,480               | 5,562                 |
| GLP Capital LP                            | 6.750% | 12/1/33       | 3,000               | 3,182                 |
| GLP Capital LP                            | 5.625% | 9/15/34       | 6,770               | 6,644                 |
| Healthcare Realty Holdings LP             | 3.100% | 2/15/30       | 1,788               | 1,604                 |
| Healthcare Realty Holdings LP             | 2.000% | 3/15/31       | 6,447               | 5,272                 |
| Healthpeak OP LLC                         | 3.000% | 1/15/30       | 3,168               | 2,871                 |
| Healthpeak OP LLC                         | 2.875% | 1/15/31       | 7,210               | 6,346                 |
| Healthpeak OP LLC                         | 5.250% | 12/15/32      | 6,070               | 6,022                 |
| Highwoods Realty LP                       | 3.050% | 2/15/30       | 5,005               | 4,415                 |
| Highwoods Realty LP                       | 2.600% | 2/1/31        | 3,597               | 2,997                 |
| Highwoods Realty LP                       | 7.650% | 2/1/34        | 3,911               | 4,342                 |
| <sup>1</sup> Host Hotels & Resorts LP     | 3.500% | 9/15/30       | 7,709               | 6,979                 |
| <sup>1</sup> Host Hotels & Resorts LP     | 2.900% | 12/15/31      | 2,724               | 2,319                 |
| Host Hotels & Resorts LP                  | 5.700% | 7/1/34        | 5,239               | 5,231                 |
| Invitation Homes Operating Partnership LP | 5.450% | 8/15/30       | 2,356               | 2,386                 |
| Invitation Homes Operating Partnership LP | 2.000% | 8/15/31       | 9,565               | 7,765                 |
| Invitation Homes Operating Partnership LP | 4.150% | 4/15/32       | 3,809               | 3,509                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Invitation Homes Operating Partnership LP | 5.500% | 8/15/33       | 2,881               | 2,864                 |
| Invitation Homes Operating Partnership LP | 2.700% | 1/15/34       | 2,613               | 2,083                 |
| Kilroy Realty LP                          | 3.050% | 2/15/30       | 4,202               | 3,682                 |
| Kilroy Realty LP                          | 2.500% | 11/15/32      | 4,620               | 3,583                 |
| Kilroy Realty LP                          | 2.650% | 11/15/33      | 3,255               | 2,488                 |
| Kimco Realty OP LLC                       | 2.700% | 10/1/30       | 5,134               | 4,552                 |
| Kimco Realty OP LLC                       | 2.250% | 12/1/31       | 1,445               | 1,198                 |
| Kimco Realty OP LLC                       | 3.200% | 4/1/32        | 9,129               | 8,013                 |
| Kimco Realty OP LLC                       | 4.600% | 2/1/33        | 5,552               | 5,286                 |
| Kimco Realty OP LLC                       | 6.400% | 3/1/34        | 4,138               | 4,400                 |
| Kimco Realty OP LLC                       | 4.850% | 3/1/35        | 500                 | 475                   |
| Kite Realty Group LP                      | 4.950% | 12/15/31      | 2,930               | 2,846                 |
| Kite Realty Group LP                      | 5.500% | 3/1/34        | 3,734               | 3,708                 |
| Kite Realty Group Trust                   | 4.750% | 9/15/30       | 2,843               | 2,778                 |
| LXP Industrial Trust                      | 2.700% | 9/15/30       | 3,220               | 2,783                 |
| LXP Industrial Trust                      | 2.375% | 10/1/31       | 3,863               | 3,137                 |
| Mid-America Apartments LP                 | 2.750% | 3/15/30       | 1,667               | 1,491                 |
| Mid-America Apartments LP                 | 5.300% | 2/15/32       | 3,645               | 3,662                 |
| Mid-America Apartments LP                 | 5.000% | 3/15/34       | 2,965               | 2,883                 |
| National Health Investors Inc.            | 3.000% | 2/1/31        | 5,461               | 4,688                 |
| NNN REIT Inc.                             | 5.600% | 10/15/33      | 6,130               | 6,177                 |
| NNN REIT Inc.                             | 5.500% | 6/15/34       | 4,200               | 4,187                 |
| Omega Healthcare Investors Inc.           | 3.375% | 2/1/31        | 7,116               | 6,312                 |
| Omega Healthcare Investors Inc.           | 3.250% | 4/15/33       | 7,462               | 6,235                 |
| Piedmont Operating Partnership LP         | 3.150% | 8/15/30       | 2,675               | 2,294                 |
| Piedmont Operating Partnership LP         | 2.750% | 4/1/32        | 2,626               | 2,090                 |
| Prologis LP                               | 2.250% | 4/15/30       | 8,815               | 7,708                 |
| Prologis LP                               | 1.750% | 7/1/30        | 3,117               | 2,629                 |
| Prologis LP                               | 1.250% | 10/15/30      | 5,941               | 4,864                 |
| Prologis LP                               | 2.250% | 1/15/32       | 3,969               | 3,302                 |
| Prologis LP                               | 4.625% | 1/15/33       | 7,035               | 6,780                 |
| Prologis LP                               | 4.750% | 6/15/33       | 7,385               | 7,138                 |
| Prologis LP                               | 5.125% | 1/15/34       | 8,337               | 8,213                 |
| Prologis LP                               | 5.000% | 3/15/34       | 7,436               | 7,257                 |
| Public Storage Operating Co.              | 2.300% | 5/1/31        | 630                 | 538                   |
| Public Storage Operating Co.              | 2.250% | 11/9/31       | 12,276              | 10,259                |
| Public Storage Operating Co.              | 5.100% | 8/1/33        | 6,172               | 6,128                 |
| Rayonier LP                               | 2.750% | 5/17/31       | 4,165               | 3,524                 |
| Realty Income Corp.                       | 3.400% | 1/15/30       | 4,540               | 4,219                 |
| Realty Income Corp.                       | 3.250% | 1/15/31       | 15,638              | 14,108                |
| Realty Income Corp.                       | 3.200% | 2/15/31       | 7,814               | 7,014                 |
| Realty Income Corp.                       | 5.625% | 10/13/32      | 8,590               | 8,775                 |
| Realty Income Corp.                       | 2.850% | 12/15/32      | 6,599               | 5,569                 |
| Realty Income Corp.                       | 4.900% | 7/15/33       | 6,268               | 6,073                 |
| Realty Income Corp.                       | 5.125% | 2/15/34       | 6,944               | 6,805                 |
| Regency Centers LP                        | 3.700% | 6/15/30       | 4,970               | 4,641                 |
| Regency Centers LP                        | 5.250% | 1/15/34       | 3,935               | 3,881                 |
| Regency Centers LP                        | 5.100% | 1/15/35       | 1,000               | 975                   |
| Rexford Industrial Realty LP              | 2.150% | 9/1/31        | 7,059               | 5,741                 |
| Sabra Health Care LP                      | 3.200% | 12/1/31       | 5,782               | 4,961                 |
| Safehold GL Holdings LLC                  | 2.800% | 6/15/31       | 5,571               | 4,757                 |
| Safehold GL Holdings LLC                  | 5.650% | 1/15/35       | 3,040               | 2,963                 |
| Simon Property Group LP                   | 2.650% | 7/15/30       | 7,675               | 6,827                 |
| Simon Property Group LP                   | 2.200% | 2/1/31        | 4,926               | 4,190                 |
| Simon Property Group LP                   | 2.250% | 1/15/32       | 7,912               | 6,564                 |
| Simon Property Group LP                   | 5.500% | 3/8/33        | 2,378               | 2,414                 |
| Simon Property Group LP                   | 6.250% | 1/15/34       | 5,115               | 5,427                 |
| Simon Property Group LP                   | 4.750% | 9/26/34       | 8,355               | 7,919                 |
| Store Capital LLC                         | 2.750% | 11/18/30      | 3,288               | 2,833                 |
| Store Capital LLC                         | 2.700% | 12/1/31       | 3,128               | 2,571                 |
| Sun Communities Operating LP              | 2.700% | 7/15/31       | 6,001               | 5,046                 |
| Sun Communities Operating LP              | 4.200% | 4/15/32       | 5,432               | 4,953                 |
| Sun Communities Operating LP              | 5.700% | 1/15/33       | 3,245               | 3,228                 |
| Tanger Properties LP                      | 2.750% | 9/1/31        | 3,791               | 3,198                 |
| <sup>1</sup> UDR Inc.                     | 3.200% | 1/15/30       | 5,038               | 4,611                 |

|                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------|--------|---------------|---------------------|-----------------------|
| UDR Inc.              | 3.000% | 8/15/31       | 4,074               | 3,576                 |
| <sup>1</sup> UDR Inc. | 2.100% | 8/1/32        | 2,213               | 1,757                 |
| <sup>1</sup> UDR Inc. | 1.900% | 3/15/33       | 5,155               | 3,960                 |
| <sup>1</sup> UDR Inc. | 2.100% | 6/15/33       | 2,395               | 1,844                 |
| UDR Inc.              | 5.125% | 9/1/34        | 3,750               | 3,630                 |
| Ventas Realty LP      | 3.000% | 1/15/30       | 5,551               | 5,004                 |
| Ventas Realty LP      | 4.750% | 11/15/30      | 5,637               | 5,509                 |
| Ventas Realty LP      | 2.500% | 9/1/31        | 1,227               | 1,034                 |
| Ventas Realty LP      | 5.625% | 7/1/34        | 2,508               | 2,521                 |
| Ventas Realty LP      | 5.000% | 1/15/35       | 1,748               | 1,670                 |
| VICI Properties LP    | 4.950% | 2/15/30       | 10,940              | 10,709                |
| VICI Properties LP    | 5.125% | 11/15/31      | 7,350               | 7,181                 |
| VICI Properties LP    | 5.125% | 5/15/32       | 10,930              | 10,615                |
| VICI Properties LP    | 5.750% | 4/1/34        | 1,585               | 1,596                 |
| Welltower OP LLC      | 3.100% | 1/15/30       | 7,221               | 6,575                 |
| Welltower OP LLC      | 2.750% | 1/15/31       | 10,225              | 8,917                 |
| Welltower OP LLC      | 2.750% | 1/15/32       | 5,015               | 4,268                 |
| Welltower OP LLC      | 3.850% | 6/15/32       | 3,308               | 3,026                 |
| Weyerhaeuser Co.      | 4.000% | 4/15/30       | 10,469              | 9,916                 |
| Weyerhaeuser Co.      | 3.375% | 3/9/33        | 7,631               | 6,628                 |
| WP Carey Inc.         | 2.400% | 2/1/31        | 5,133               | 4,362                 |
| WP Carey Inc.         | 2.450% | 2/1/32        | 3,040               | 2,500                 |
| WP Carey Inc.         | 2.250% | 4/1/33        | 3,511               | 2,767                 |

**896,388****Technology (3.2%)**

|                                     |        |          |        |        |
|-------------------------------------|--------|----------|--------|--------|
| Accenture Capital Inc.              | 4.250% | 10/4/31  | 9,575  | 9,202  |
| Accenture Capital Inc.              | 4.500% | 10/4/34  | 12,675 | 12,041 |
| Adobe Inc.                          | 2.300% | 2/1/30   | 10,945 | 9,733  |
| Adobe Inc.                          | 4.950% | 4/4/34   | 6,450  | 6,390  |
| Advanced Micro Devices Inc.         | 3.924% | 6/1/32   | 4,530  | 4,206  |
| Amdocs Ltd.                         | 2.538% | 6/15/30  | 6,325  | 5,498  |
| Analog Devices Inc.                 | 2.100% | 10/1/31  | 10,524 | 8,815  |
| Analog Devices Inc.                 | 5.050% | 4/1/34   | 5,068  | 5,059  |
| Apple Inc.                          | 4.150% | 5/10/30  | 5,028  | 4,979  |
| Apple Inc.                          | 1.650% | 5/11/30  | 19,667 | 16,895 |
| Apple Inc.                          | 1.250% | 8/20/30  | 8,781  | 7,332  |
| Apple Inc.                          | 1.650% | 2/8/31   | 28,236 | 23,743 |
| Apple Inc.                          | 1.700% | 8/5/31   | 10,186 | 8,482  |
| Apple Inc.                          | 3.350% | 8/8/32   | 11,840 | 10,846 |
| Applied Materials Inc.              | 1.750% | 6/1/30   | 6,247  | 5,335  |
| Arrow Electronics Inc.              | 2.950% | 2/15/32  | 4,200  | 3,573  |
| Arrow Electronics Inc.              | 5.875% | 4/10/34  | 4,125  | 4,141  |
| Atlassian Corp.                     | 5.500% | 5/15/34  | 4,130  | 4,150  |
| Autodesk Inc.                       | 2.850% | 1/15/30  | 4,472  | 4,049  |
| Autodesk Inc.                       | 2.400% | 12/15/31 | 9,790  | 8,220  |
| Automatic Data Processing Inc.      | 1.250% | 9/1/30   | 10,924 | 9,073  |
| Automatic Data Processing Inc.      | 4.450% | 9/9/34   | 7,240  | 6,881  |
| Avnet Inc.                          | 5.500% | 6/1/32   | 4,026  | 3,945  |
| Block Financial LLC                 | 3.875% | 8/15/30  | 8,080  | 7,458  |
| Booz Allen Hamilton Inc.            | 5.950% | 8/4/33   | 5,510  | 5,636  |
| Broadcom Inc.                       | 4.350% | 2/15/30  | 12,465 | 12,120 |
| Broadcom Inc.                       | 5.000% | 4/15/30  | 3,620  | 3,621  |
| Broadcom Inc.                       | 4.150% | 11/15/30 | 19,927 | 19,080 |
| <sup>3</sup> Broadcom Inc.          | 2.450% | 2/15/31  | 33,173 | 28,618 |
| Broadcom Inc.                       | 5.150% | 11/15/31 | 5,261  | 5,293  |
| <sup>1</sup> Broadcom Inc.          | 4.550% | 2/15/32  | 4,945  | 4,780  |
| <sup>3</sup> Broadcom Inc.          | 4.150% | 4/15/32  | 4,630  | 4,336  |
| Broadcom Inc.                       | 4.300% | 11/15/32 | 8,305  | 7,833  |
| <sup>3</sup> Broadcom Inc.          | 2.600% | 2/15/33  | 15,930 | 13,172 |
| <sup>3</sup> Broadcom Inc.          | 3.419% | 4/15/33  | 28,469 | 24,918 |
| <sup>3</sup> Broadcom Inc.          | 3.469% | 4/15/34  | 28,031 | 24,272 |
| Broadcom Inc.                       | 4.800% | 10/15/34 | 12,955 | 12,496 |
| Broadridge Financial Solutions Inc. | 2.600% | 5/1/31   | 9,096  | 7,776  |
| Cadence Design Systems Inc.         | 4.700% | 9/10/34  | 11,248 | 10,782 |



|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| CDW LLC                                     | 5.100% | 3/1/30        | 2,722               | 2,684                 |
| CDW LLC                                     | 3.569% | 12/1/31       | 8,554               | 7,623                 |
| CDW LLC                                     | 5.550% | 8/22/34       | 2,877               | 2,840                 |
| CGI Inc.                                    | 2.300% | 9/14/31       | 3,675               | 3,049                 |
| Cintas Corp. No. 2                          | 4.000% | 5/1/32        | 7,000               | 6,548                 |
| Cisco Systems Inc.                          | 4.950% | 2/26/31       | 28,217              | 28,303                |
| Cisco Systems Inc.                          | 5.050% | 2/26/34       | 19,420              | 19,337                |
| Concentrix Corp.                            | 6.850% | 8/2/33        | 2,000               | 2,014                 |
| Dell International LLC                      | 4.350% | 2/1/30        | 5,050               | 4,887                 |
| Dell International LLC                      | 6.200% | 7/15/30       | 7,061               | 7,401                 |
| Dell International LLC                      | 5.750% | 2/1/33        | 5,993               | 6,155                 |
| Dell International LLC                      | 5.400% | 4/15/34       | 3,160               | 3,148                 |
| Dell International LLC                      | 4.850% | 2/1/35        | 9,850               | 9,349                 |
| Equifax Inc.                                | 2.350% | 9/15/31       | 12,493              | 10,444                |
| Fidelity National Information Services Inc. | 2.250% | 3/1/31        | 8,916               | 7,557                 |
| Fiserv Inc.                                 | 4.750% | 3/15/30       | 7,470               | 7,373                 |
| Fiserv Inc.                                 | 2.650% | 6/1/30        | 8,585               | 7,587                 |
| Fiserv Inc.                                 | 5.600% | 3/2/33        | 7,536               | 7,638                 |
| Fiserv Inc.                                 | 5.625% | 8/21/33       | 11,310              | 11,509                |
| Fiserv Inc.                                 | 5.450% | 3/15/34       | 6,168               | 6,169                 |
| Fiserv Inc.                                 | 5.150% | 8/12/34       | 8,970               | 8,765                 |
| Flex Ltd.                                   | 4.875% | 5/12/30       | 7,205               | 7,028                 |
| Flex Ltd.                                   | 5.250% | 1/15/32       | 4,380               | 4,317                 |
| Fortinet Inc.                               | 2.200% | 3/15/31       | 5,430               | 4,615                 |
| Global Payments Inc.                        | 2.900% | 5/15/30       | 11,459              | 10,202                |
| Global Payments Inc.                        | 2.900% | 11/15/31      | 7,251               | 6,199                 |
| Global Payments Inc.                        | 5.400% | 8/15/32       | 6,808               | 6,800                 |
| Hewlett Packard Enterprise Co.              | 4.850% | 10/15/31      | 10,480              | 10,220                |
| Hewlett Packard Enterprise Co.              | 5.000% | 10/15/34      | 16,445              | 15,811                |
| HP Inc.                                     | 3.400% | 6/17/30       | 5,982               | 5,481                 |
| HP Inc.                                     | 2.650% | 6/17/31       | 9,600               | 8,214                 |
| HP Inc.                                     | 4.200% | 4/15/32       | 6,485               | 6,069                 |
| HP Inc.                                     | 5.500% | 1/15/33       | 5,559               | 5,602                 |
| Hubbell Inc.                                | 2.300% | 3/15/31       | 2,770               | 2,352                 |
| IBM International Capital Pte. Ltd.         | 4.750% | 2/5/31        | 1,650               | 1,633                 |
| IBM International Capital Pte. Ltd.         | 4.900% | 2/5/34        | 5,515               | 5,356                 |
| Intel Corp.                                 | 5.125% | 2/10/30       | 2,490               | 2,466                 |
| Intel Corp.                                 | 3.900% | 3/25/30       | 11,107              | 10,390                |
| Intel Corp.                                 | 5.000% | 2/21/31       | 2,615               | 2,565                 |
| Intel Corp.                                 | 2.000% | 8/12/31       | 14,503              | 11,677                |
| Intel Corp.                                 | 4.150% | 8/5/32        | 17,445              | 15,870                |
| Intel Corp.                                 | 4.000% | 12/15/32      | 1,750               | 1,569                 |
| Intel Corp.                                 | 5.200% | 2/10/33       | 21,995              | 21,241                |
| International Business Machines Corp.       | 1.950% | 5/15/30       | 24,815              | 21,298                |
| International Business Machines Corp.       | 2.720% | 2/9/32        | 2,115               | 1,816                 |
| International Business Machines Corp.       | 4.400% | 7/27/32       | 5,236               | 5,003                 |
| International Business Machines Corp.       | 5.875% | 11/29/32      | 5,090               | 5,355                 |
| International Business Machines Corp.       | 4.750% | 2/6/33        | 6,335               | 6,206                 |
| Intuit Inc.                                 | 1.650% | 7/15/30       | 5,025               | 4,235                 |
| Intuit Inc.                                 | 5.200% | 9/15/33       | 10,450              | 10,465                |
| Jabil Inc.                                  | 3.600% | 1/15/30       | 4,790               | 4,418                 |
| Jabil Inc.                                  | 3.000% | 1/15/31       | 3,628               | 3,193                 |
| Juniper Networks Inc.                       | 2.000% | 12/10/30      | 3,477               | 2,904                 |
| KLA Corp.                                   | 4.650% | 7/15/32       | 8,310               | 8,135                 |
| KLA Corp.                                   | 4.700% | 2/1/34        | 5,000               | 4,851                 |
| Kyndryl Holdings Inc.                       | 3.150% | 10/15/31      | 6,761               | 5,862                 |
| Kyndryl Holdings Inc.                       | 6.350% | 2/20/34       | 4,608               | 4,795                 |
| Lam Research Corp.                          | 1.900% | 6/15/30       | 7,775               | 6,657                 |
| Leidos Inc.                                 | 4.375% | 5/15/30       | 6,899               | 6,596                 |
| Leidos Inc.                                 | 2.300% | 2/15/31       | 9,475               | 7,951                 |
| Leidos Inc.                                 | 5.750% | 3/15/33       | 6,502               | 6,596                 |
| Marvell Technology Inc.                     | 2.950% | 4/15/31       | 3,810               | 3,343                 |
| Marvell Technology Inc.                     | 5.950% | 9/15/33       | 5,765               | 5,986                 |
| Microchip Technology Inc.                   | 5.050% | 2/15/30       | 4,900               | 4,867                 |
| Micron Technology Inc.                      | 4.663% | 2/15/30       | 6,630               | 6,468                 |



|                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|
| Micron Technology Inc.  | 5.300% | 1/15/31       | 3,950               | 3,946                 |
| Micron Technology Inc.  | 2.703% | 4/15/32       | 8,500               | 7,119                 |
| Micron Technology Inc.  | 5.875% | 2/9/33        | 9,653               | 9,884                 |
| Micron Technology Inc.  | 5.875% | 9/15/33       | 9,380               | 9,622                 |
| Microsoft Corp.         | 1.350% | 9/15/30       | 4,059               | 3,436                 |
| Moody's Corp.           | 2.000% | 8/19/31       | 5,113               | 4,247                 |
| Moody's Corp.           | 4.250% | 8/8/32        | 2,140               | 2,032                 |
| Moody's Corp.           | 5.000% | 8/5/34        | 4,275               | 4,182                 |
| Motorola Solutions Inc. | 2.300% | 11/15/30      | 7,928               | 6,785                 |
| Motorola Solutions Inc. | 2.750% | 5/24/31       | 5,152               | 4,461                 |
| Motorola Solutions Inc. | 5.600% | 6/1/32        | 5,390               | 5,498                 |
| Motorola Solutions Inc. | 5.400% | 4/15/34       | 7,357               | 7,356                 |
| NetApp Inc.             | 2.700% | 6/22/30       | 6,100               | 5,379                 |
| Nordson Corp.           | 5.800% | 9/15/33       | 4,194               | 4,319                 |
| NVIDIA Corp.            | 2.850% | 4/1/30        | 13,186              | 12,074                |
| NVIDIA Corp.            | 2.000% | 6/15/31       | 10,977              | 9,326                 |
| NXP BV                  | 3.400% | 5/1/30        | 8,291               | 7,624                 |
| NXP BV                  | 2.500% | 5/11/31       | 9,115               | 7,758                 |
| NXP BV                  | 2.650% | 2/15/32       | 8,289               | 6,971                 |
| NXP BV                  | 5.000% | 1/15/33       | 5,430               | 5,279                 |
| Oracle Corp.            | 2.950% | 4/1/30        | 27,169              | 24,523                |
| Oracle Corp.            | 4.650% | 5/6/30        | 7,940               | 7,815                 |
| Oracle Corp.            | 3.250% | 5/15/30       | 5,364               | 4,910                 |
| Oracle Corp.            | 2.875% | 3/25/31       | 37,532              | 32,970                |
| Oracle Corp.            | 6.250% | 11/9/32       | 16,893              | 17,889                |
| Oracle Corp.            | 4.900% | 2/6/33        | 8,725               | 8,495                 |
| Oracle Corp.            | 4.300% | 7/8/34        | 7,752               | 7,127                 |
| Oracle Corp.            | 4.700% | 9/27/34       | 26,947              | 25,538                |
| PayPal Holdings Inc.    | 2.300% | 6/1/30        | 9,435               | 8,267                 |
| PayPal Holdings Inc.    | 5.150% | 6/1/34        | 8,270               | 8,218                 |
| QUALCOMM Inc.           | 2.150% | 5/20/30       | 10,398              | 9,123                 |
| QUALCOMM Inc.           | 1.650% | 5/20/32       | 10,807              | 8,613                 |
| QUALCOMM Inc.           | 4.250% | 5/20/32       | 3,925               | 3,774                 |
| QUALCOMM Inc.           | 5.400% | 5/20/33       | 6,905               | 7,118                 |
| Quanta Services Inc.    | 2.900% | 10/1/30       | 8,553               | 7,634                 |
| Quanta Services Inc.    | 2.350% | 1/15/32       | 4,001               | 3,311                 |
| Quanta Services Inc.    | 5.250% | 8/9/34        | 6,180               | 6,043                 |
| RELX Capital Inc.       | 3.000% | 5/22/30       | 6,785               | 6,158                 |
| RELX Capital Inc.       | 4.750% | 5/20/32       | 4,799               | 4,668                 |
| Roper Technologies Inc. | 2.000% | 6/30/30       | 5,776               | 4,922                 |
| Roper Technologies Inc. | 1.750% | 2/15/31       | 4,737               | 3,892                 |
| Roper Technologies Inc. | 4.750% | 2/15/32       | 2,100               | 2,044                 |
| Roper Technologies Inc. | 4.900% | 10/15/34      | 8,225               | 7,908                 |
| S&P Global Inc.         | 1.250% | 8/15/30       | 6,262               | 5,175                 |
| S&P Global Inc.         | 2.900% | 3/1/32        | 13,180              | 11,488                |
| S&P Global Inc.         | 5.250% | 9/15/33       | 4,967               | 5,016                 |
| Salesforce Inc.         | 1.950% | 7/15/31       | 13,248              | 11,120                |
| ServiceNow Inc.         | 1.400% | 9/1/30        | 14,872              | 12,347                |
| Skyworks Solutions Inc. | 3.000% | 6/1/31        | 4,123               | 3,529                 |
| TD SYNNEX Corp.         | 6.100% | 4/12/34       | 4,347               | 4,461                 |
| Teledyne FLIR LLC       | 2.500% | 8/1/30        | 5,318               | 4,647                 |
| Texas Instruments Inc.  | 1.750% | 5/4/30        | 8,251               | 7,059                 |
| Texas Instruments Inc.  | 1.900% | 9/15/31       | 6,424               | 5,375                 |
| Texas Instruments Inc.  | 4.900% | 3/14/33       | 7,100               | 7,050                 |
| Texas Instruments Inc.  | 4.850% | 2/8/34        | 5,400               | 5,312                 |
| TSMC Arizona Corp.      | 2.500% | 10/25/31      | 11,735              | 10,048                |
| TSMC Arizona Corp.      | 4.250% | 4/22/32       | 7,675               | 7,327                 |
| Verisk Analytics Inc.   | 5.750% | 4/1/33        | 4,770               | 4,898                 |
| Verisk Analytics Inc.   | 5.250% | 6/5/34        | 5,019               | 4,962                 |
| VMware LLC              | 4.700% | 5/15/30       | 6,290               | 6,159                 |
| VMware LLC              | 2.200% | 8/15/31       | 12,766              | 10,588                |
| Western Digital Corp.   | 3.100% | 2/1/32        | 4,345               | 3,618                 |
| Workday Inc.            | 3.800% | 4/1/32        | 11,072              | 10,072                |

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Xilinx Inc.                                           | 2.375% | 6/1/30        | 7,126               | 6,280                 |
|                                                       |        |               |                     | <b>1,342,625</b>      |
| <b>Utilities (3.4%)</b>                               |        |               |                     |                       |
| <sup>1</sup> AEP Texas Inc.                           | 2.100% | 7/1/30        | 5,745               | 4,916                 |
| AEP Texas Inc.                                        | 4.700% | 5/15/32       | 4,970               | 4,754                 |
| AEP Texas Inc.                                        | 5.400% | 6/1/33        | 4,501               | 4,456                 |
| AEP Texas Inc.                                        | 5.700% | 5/15/34       | 3,775               | 3,798                 |
| AEP Transmission Co. LLC                              | 5.150% | 4/1/34        | 2,045               | 2,013                 |
| AES Corp.                                             | 2.450% | 1/15/31       | 9,538               | 7,950                 |
| <sup>1</sup> Alabama Power Co.                        | 1.450% | 9/15/30       | 8,679               | 7,183                 |
| Alabama Power Co.                                     | 3.050% | 3/15/32       | 5,806               | 5,091                 |
| Alabama Power Co.                                     | 3.940% | 9/1/32        | 2,303               | 2,138                 |
| Alabama Power Co.                                     | 5.850% | 11/15/33      | 3,985               | 4,130                 |
| Ameren Corp.                                          | 3.500% | 1/15/31       | 10,319              | 9,411                 |
| Ameren Illinois Co.                                   | 1.550% | 11/15/30      | 2,755               | 2,279                 |
| Ameren Illinois Co.                                   | 3.850% | 9/1/32        | 2,919               | 2,678                 |
| Ameren Illinois Co.                                   | 4.950% | 6/1/33        | 7,038               | 6,910                 |
| American Electric Power Co. Inc.                      | 5.950% | 11/1/32       | 2,770               | 2,857                 |
| American Electric Power Co. Inc.                      | 5.625% | 3/1/33        | 7,539               | 7,611                 |
| American Electric Power Co. Inc.                      | 6.950% | 12/15/54      | 2,455               | 2,540                 |
| American Water Capital Corp.                          | 2.800% | 5/1/30        | 5,277               | 4,731                 |
| American Water Capital Corp.                          | 2.300% | 6/1/31        | 5,005               | 4,225                 |
| American Water Capital Corp.                          | 4.450% | 6/1/32        | 3,700               | 3,530                 |
| American Water Capital Corp.                          | 5.150% | 3/1/34        | 6,540               | 6,480                 |
| <sup>1</sup> Appalachian Power Co.                    | 2.700% | 4/1/31        | 5,715               | 4,941                 |
| <sup>1</sup> Appalachian Power Co.                    | 4.500% | 8/1/32        | 4,175               | 3,929                 |
| Appalachian Power Co.                                 | 5.650% | 4/1/34        | 3,180               | 3,189                 |
| Arizona Public Service Co.                            | 6.350% | 12/15/32      | 2,538               | 2,681                 |
| Arizona Public Service Co.                            | 5.550% | 8/1/33        | 4,350               | 4,352                 |
| Arizona Public Service Co.                            | 5.700% | 8/15/34       | 5,000               | 5,056                 |
| Atlantic City Electric Co.                            | 2.300% | 3/15/31       | 4,105               | 3,489                 |
| Atmos Energy Corp.                                    | 1.500% | 1/15/31       | 8,932               | 7,325                 |
| Atmos Energy Corp.                                    | 5.450% | 10/15/32      | 1,690               | 1,728                 |
| Atmos Energy Corp.                                    | 5.900% | 11/15/33      | 4,691               | 4,910                 |
| Baltimore Gas & Electric Co.                          | 2.250% | 6/15/31       | 5,504               | 4,660                 |
| <sup>1</sup> Baltimore Gas & Electric Co.             | 5.300% | 6/1/34        | 3,345               | 3,340                 |
| Berkshire Hathaway Energy Co.                         | 3.700% | 7/15/30       | 10,010              | 9,418                 |
| Berkshire Hathaway Energy Co.                         | 1.650% | 5/15/31       | 10,525              | 8,550                 |
| Black Hills Corp.                                     | 4.350% | 5/1/33        | 3,780               | 3,481                 |
| Black Hills Corp.                                     | 6.150% | 5/15/34       | 4,790               | 4,982                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 2.350% | 4/1/31        | 4,743               | 4,040                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 3.000% | 3/1/32        | 2,620               | 2,279                 |
| CenterPoint Energy Houston Electric LLC               | 4.950% | 4/1/33        | 10,077              | 9,839                 |
| CenterPoint Energy Houston Electric LLC               | 5.150% | 3/1/34        | 4,980               | 4,919                 |
| CenterPoint Energy Inc.                               | 2.950% | 3/1/30        | 4,649               | 4,178                 |
| CenterPoint Energy Inc.                               | 2.650% | 6/1/31        | 2,478               | 2,129                 |
| <sup>1</sup> CenterPoint Energy Inc.                  | 7.000% | 2/15/55       | 2,750               | 2,827                 |
| CenterPoint Energy Inc.                               | 6.700% | 5/15/55       | 6,150               | 6,129                 |
| CenterPoint Energy Resources Corp.                    | 1.750% | 10/1/30       | 8,382               | 7,022                 |
| CenterPoint Energy Resources Corp.                    | 5.400% | 3/1/33        | 6,149               | 6,174                 |
| CenterPoint Energy Resources Corp.                    | 5.400% | 7/1/34        | 3,890               | 3,882                 |
| <sup>1</sup> CMS Energy Corp.                         | 4.750% | 6/1/50        | 7,764               | 7,321                 |
| Commonwealth Edison Co.                               | 2.200% | 3/1/30        | 3,537               | 3,101                 |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.150% | 3/15/32       | 4,810               | 4,227                 |
| Commonwealth Edison Co.                               | 4.900% | 2/1/33        | 2,365               | 2,315                 |
| Commonwealth Edison Co.                               | 5.300% | 6/1/34        | 4,000               | 4,008                 |
| <sup>1</sup> Connecticut Light & Power Co.            | 2.050% | 7/1/31        | 4,595               | 3,841                 |
| Connecticut Light & Power Co.                         | 4.900% | 7/1/33        | 2,580               | 2,520                 |
| Connecticut Light & Power Co.                         | 4.950% | 8/15/34       | 2,970               | 2,897                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.350% | 4/1/30        | 4,592               | 4,269                 |
| Consolidated Edison Co. of New York Inc.              | 2.400% | 6/15/31       | 3,351               | 2,876                 |
| Consolidated Edison Co. of New York Inc.              | 5.200% | 3/1/33        | 4,657               | 4,666                 |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/34       | 3,680               | 3,745                 |
| Consolidated Edison Co. of New York Inc.              | 5.375% | 5/15/34       | 1,625               | 1,643                 |

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|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Constellation Energy Generation LLC              | 5.800% | 3/1/33        | 4,258               | 4,352                 |
| Constellation Energy Generation LLC              | 6.125% | 1/15/34       | 5,500               | 5,753                 |
| Consumers Energy Co.                             | 4.700% | 1/15/30       | 3,690               | 3,661                 |
| Consumers Energy Co.                             | 3.600% | 8/15/32       | 7,093               | 6,419                 |
| Consumers Energy Co.                             | 4.625% | 5/15/33       | 1,685               | 1,624                 |
| <sup>1</sup> Dominion Energy Inc.                | 3.375% | 4/1/30        | 15,453              | 14,213                |
| <sup>1</sup> Dominion Energy Inc.                | 2.250% | 8/15/31       | 4,000               | 3,330                 |
| <sup>1</sup> Dominion Energy Inc.                | 4.350% | 8/15/32       | 6,177               | 5,787                 |
| Dominion Energy Inc.                             | 5.375% | 11/15/32      | 14,132              | 14,151                |
| <sup>1</sup> Dominion Energy Inc.                | 5.250% | 8/1/33        | 5,150               | 5,079                 |
| <sup>1</sup> Dominion Energy Inc.                | 7.000% | 6/1/54        | 8,493               | 8,957                 |
| <sup>1</sup> Dominion Energy Inc.                | 6.875% | 2/1/55        | 6,862               | 7,132                 |
| <sup>1</sup> Dominion Energy South Carolina Inc. | 2.300% | 12/1/31       | 3,748               | 3,135                 |
| Dominion Energy South Carolina Inc.              | 6.625% | 2/1/32        | 2,337               | 2,533                 |
| Dominion Energy South Carolina Inc.              | 5.300% | 5/15/33       | 2,990               | 2,987                 |
| DTE Electric Co.                                 | 2.250% | 3/1/30        | 4,975               | 4,383                 |
| <sup>1</sup> DTE Electric Co.                    | 2.625% | 3/1/31        | 4,845               | 4,241                 |
| <sup>1</sup> DTE Electric Co.                    | 3.000% | 3/1/32        | 5,092               | 4,470                 |
| DTE Electric Co.                                 | 5.200% | 4/1/33        | 5,771               | 5,770                 |
| DTE Electric Co.                                 | 5.200% | 3/1/34        | 4,225               | 4,210                 |
| DTE Energy Co.                                   | 2.950% | 3/1/30        | 2,155               | 1,934                 |
| DTE Energy Co.                                   | 5.850% | 6/1/34        | 10,357              | 10,631                |
| Duke Energy Carolinas LLC                        | 2.450% | 2/1/30        | 7,918               | 7,044                 |
| Duke Energy Carolinas LLC                        | 2.550% | 4/15/31       | 8,958               | 7,756                 |
| Duke Energy Carolinas LLC                        | 2.850% | 3/15/32       | 5,274               | 4,561                 |
| Duke Energy Carolinas LLC                        | 4.950% | 1/15/33       | 10,610              | 10,436                |
| Duke Energy Carolinas LLC                        | 4.850% | 1/15/34       | 2,087               | 2,024                 |
| Duke Energy Corp.                                | 2.450% | 6/1/30        | 9,000               | 7,880                 |
| Duke Energy Corp.                                | 2.550% | 6/15/31       | 11,482              | 9,812                 |
| Duke Energy Corp.                                | 4.500% | 8/15/32       | 11,017              | 10,491                |
| Duke Energy Corp.                                | 5.750% | 9/15/33       | 6,410               | 6,569                 |
| Duke Energy Corp.                                | 5.450% | 6/15/34       | 9,405               | 9,387                 |
| Duke Energy Corp.                                | 6.450% | 9/1/54        | 8,630               | 8,762                 |
| Duke Energy Florida LLC                          | 1.750% | 6/15/30       | 2,578               | 2,184                 |
| Duke Energy Florida LLC                          | 2.400% | 12/15/31      | 4,617               | 3,891                 |
| Duke Energy Florida LLC                          | 5.875% | 11/15/33      | 2,540               | 2,643                 |
| Duke Energy Indiana LLC                          | 5.250% | 3/1/34        | 2,080               | 2,078                 |
| Duke Energy Ohio Inc.                            | 2.125% | 6/1/30        | 3,573               | 3,090                 |
| Duke Energy Ohio Inc.                            | 5.250% | 4/1/33        | 5,490               | 5,487                 |
| Duke Energy Progress LLC                         | 2.000% | 8/15/31       | 5,407               | 4,473                 |
| Duke Energy Progress LLC                         | 3.400% | 4/1/32        | 961                 | 860                   |
| Duke Energy Progress LLC                         | 5.250% | 3/15/33       | 4,721               | 4,727                 |
| Duke Energy Progress LLC                         | 5.100% | 3/15/34       | 4,405               | 4,356                 |
| <sup>3</sup> East Ohio Gas Co.                   | 2.000% | 6/15/30       | 2,950               | 2,530                 |
| Edison International                             | 5.250% | 3/15/32       | 5,750               | 5,689                 |
| Entergy Arkansas LLC                             | 5.150% | 1/15/33       | 3,785               | 3,771                 |
| Entergy Arkansas LLC                             | 5.300% | 9/15/33       | 2,240               | 2,253                 |
| Entergy Arkansas LLC                             | 5.450% | 6/1/34        | 1,500               | 1,520                 |
| Entergy Corp.                                    | 2.800% | 6/15/30       | 3,997               | 3,560                 |
| Entergy Corp.                                    | 2.400% | 6/15/31       | 9,019               | 7,617                 |
| Entergy Louisiana LLC                            | 3.050% | 6/1/31        | 5,000               | 4,450                 |
| Entergy Louisiana LLC                            | 2.350% | 6/15/32       | 3,960               | 3,294                 |
| Entergy Louisiana LLC                            | 5.350% | 3/15/34       | 4,451               | 4,449                 |
| Entergy Louisiana LLC                            | 5.150% | 9/15/34       | 4,500               | 4,422                 |
| Entergy Mississippi LLC                          | 5.000% | 9/1/33        | 2,355               | 2,304                 |
| Entergy Texas Inc.                               | 1.750% | 3/15/31       | 2,594               | 2,137                 |
| Essential Utilities Inc.                         | 2.704% | 4/15/30       | 4,626               | 4,114                 |
| Essential Utilities Inc.                         | 5.375% | 1/15/34       | 5,180               | 5,132                 |
| Eversource Inc.                                  | 6.650% | 6/1/55        | 3,900               | 3,909                 |
| <sup>1</sup> Eversource Metro Inc.               | 2.250% | 6/1/30        | 4,681               | 4,055                 |
| Eversource Metro Inc.                            | 4.950% | 4/15/33       | 2,536               | 2,474                 |
| Eversource Metro Inc.                            | 5.400% | 4/1/34        | 5,715               | 5,716                 |
| <sup>3</sup> Eversource Missouri West Inc.       | 5.650% | 6/1/34        | 1,500               | 1,513                 |
| <sup>1</sup> Eversource Energy                   | 1.650% | 8/15/30       | 6,091               | 5,063                 |
| Eversource Energy                                | 2.550% | 3/15/31       | 4,545               | 3,888                 |

|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Eversource Energy                                               | 5.850% | 4/15/31       | 9,260               | 9,494                 |
| Eversource Energy                                               | 3.375% | 3/1/32        | 5,793               | 5,073                 |
| Eversource Energy                                               | 5.125% | 5/15/33       | 9,675               | 9,398                 |
| Eversource Energy                                               | 5.950% | 7/15/34       | 1,735               | 1,779                 |
| Exelon Corp.                                                    | 4.050% | 4/15/30       | 12,180              | 11,604                |
| Exelon Corp.                                                    | 3.350% | 3/15/32       | 704                 | 623                   |
| Exelon Corp.                                                    | 5.450% | 3/15/34       | 6,550               | 6,542                 |
| FirstEnergy Corp.                                               | 2.650% | 3/1/30        | 5,257               | 4,662                 |
| <sup>1</sup> FirstEnergy Corp.                                  | 2.250% | 9/1/30        | 6,077               | 5,206                 |
| <sup>3</sup> FirstEnergy Transmission LLC                       | 4.550% | 1/15/30       | 3,195               | 3,109                 |
| Florida Power & Light Co.                                       | 4.625% | 5/15/30       | 5,785               | 5,726                 |
| Florida Power & Light Co.                                       | 2.450% | 2/3/32        | 13,289              | 11,214                |
| Florida Power & Light Co.                                       | 5.100% | 4/1/33        | 6,855               | 6,809                 |
| Florida Power & Light Co.                                       | 4.800% | 5/15/33       | 6,865               | 6,684                 |
| Florida Power & Light Co.                                       | 5.625% | 4/1/34        | 1,738               | 1,790                 |
| Florida Power & Light Co.                                       | 5.300% | 6/15/34       | 5,870               | 5,893                 |
| Georgia Power Co.                                               | 4.550% | 3/15/30       | 6,500               | 6,393                 |
| Georgia Power Co.                                               | 4.700% | 5/15/32       | 4,110               | 4,002                 |
| Georgia Power Co.                                               | 4.950% | 5/17/33       | 10,258              | 10,051                |
| Georgia Power Co.                                               | 5.250% | 3/15/34       | 2,700               | 2,681                 |
| Idaho Power Co.                                                 | 5.200% | 8/15/34       | 2,630               | 2,614                 |
| Interstate Power & Light Co.                                    | 2.300% | 6/1/30        | 3,505               | 3,029                 |
| Interstate Power & Light Co.                                    | 5.700% | 10/15/33      | 2,480               | 2,522                 |
| Interstate Power & Light Co.                                    | 4.950% | 9/30/34       | 3,000               | 2,887                 |
| IPALCO Enterprises Inc.                                         | 4.250% | 5/1/30        | 3,911               | 3,683                 |
| IPALCO Enterprises Inc.                                         | 5.750% | 4/1/34        | 3,300               | 3,300                 |
| <sup>1</sup> Kentucky Utilities Co.                             | 5.450% | 4/15/33       | 3,360               | 3,389                 |
| <sup>1</sup> Louisville Gas & Electric Co.                      | 5.450% | 4/15/33       | 3,355               | 3,390                 |
| MidAmerican Energy Co.                                          | 6.750% | 12/30/31      | 2,552               | 2,812                 |
| National Fuel Gas Co.                                           | 2.950% | 3/1/31        | 3,480               | 2,997                 |
| National Grid plc                                               | 5.809% | 6/12/33       | 6,788               | 6,921                 |
| National Grid plc                                               | 5.418% | 1/11/34       | 5,546               | 5,524                 |
| National Rural Utilities Cooperative Finance Corp.              | 2.400% | 3/15/30       | 5,003               | 4,413                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 5.000% | 2/7/31        | 6,832               | 6,862                 |
| National Rural Utilities Cooperative Finance Corp.              | 1.350% | 3/15/31       | 4,099               | 3,284                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 1.650% | 6/15/31       | 2,044               | 1,656                 |
| National Rural Utilities Cooperative Finance Corp.              | 2.750% | 4/15/32       | 4,910               | 4,199                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.150% | 12/15/32      | 2,325               | 2,167                 |
| National Rural Utilities Cooperative Finance Corp.              | 5.800% | 1/15/33       | 11,209              | 11,600                |
| National Rural Utilities Cooperative Finance Corp.              | 5.000% | 8/15/34       | 2,850               | 2,785                 |
| <sup>1</sup> Nevada Power Co.                                   | 2.400% | 5/1/30        | 3,973               | 3,493                 |
| NextEra Energy Capital Holdings Inc.                            | 2.250% | 6/1/30        | 17,278              | 14,946                |
| NextEra Energy Capital Holdings Inc.                            | 2.440% | 1/15/32       | 4,152               | 3,465                 |
| NextEra Energy Capital Holdings Inc.                            | 5.000% | 7/15/32       | 6,074               | 5,980                 |
| NextEra Energy Capital Holdings Inc.                            | 5.050% | 2/28/33       | 13,218              | 12,965                |
| NextEra Energy Capital Holdings Inc.                            | 5.250% | 3/15/34       | 11,501              | 11,374                |
| NextEra Energy Capital Holdings Inc.                            | 6.750% | 6/15/54       | 11,240              | 11,519                |
| NiSource Inc.                                                   | 3.600% | 5/1/30        | 6,825               | 6,362                 |
| NiSource Inc.                                                   | 1.700% | 2/15/31       | 6,683               | 5,466                 |
| NiSource Inc.                                                   | 5.400% | 6/30/33       | 3,699               | 3,691                 |
| NiSource Inc.                                                   | 5.350% | 4/1/34        | 8,620               | 8,550                 |
| Northern States Power Co.                                       | 2.250% | 4/1/31        | 4,052               | 3,443                 |
| NSTAR Electric Co.                                              | 3.950% | 4/1/30        | 3,343               | 3,192                 |
| NSTAR Electric Co.                                              | 5.400% | 6/1/34        | 4,310               | 4,335                 |
| <sup>1</sup> Ohio Power Co.                                     | 2.600% | 4/1/30        | 2,887               | 2,556                 |
| <sup>1</sup> Ohio Power Co.                                     | 1.625% | 1/15/31       | 7,218               | 5,876                 |
| Ohio Power Co.                                                  | 5.000% | 6/1/33        | 3,345               | 3,237                 |
| Ohio Power Co.                                                  | 5.650% | 6/1/34        | 3,680               | 3,703                 |
| Oklahoma Gas & Electric Co.                                     | 3.300% | 3/15/30       | 1,085               | 998                   |
| Oklahoma Gas & Electric Co.                                     | 3.250% | 4/1/30        | 4,341               | 3,979                 |
| Oklahoma Gas & Electric Co.                                     | 5.400% | 1/15/33       | 3,971               | 4,002                 |
| Oncor Electric Delivery Co. LLC                                 | 2.750% | 5/15/30       | 7,099               | 6,373                 |
| Oncor Electric Delivery Co. LLC                                 | 4.150% | 6/1/32        | 4,643               | 4,345                 |
| Oncor Electric Delivery Co. LLC                                 | 4.550% | 9/15/32       | 6,917               | 6,648                 |
| Oncor Electric Delivery Co. LLC                                 | 5.650% | 11/15/33      | 10,595              | 10,866                |

|                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| ONE Gas Inc.                                     | 2.000% | 5/15/30       | 2,810               | 2,426                 |
| Pacific Gas & Electric Co.                       | 4.550% | 7/1/30        | 34,447              | 33,349                |
| Pacific Gas & Electric Co.                       | 2.500% | 2/1/31        | 29,346              | 25,112                |
| Pacific Gas & Electric Co.                       | 3.250% | 6/1/31        | 5,977               | 5,297                 |
| Pacific Gas & Electric Co.                       | 4.400% | 3/1/32        | 4,673               | 4,396                 |
| Pacific Gas & Electric Co.                       | 5.900% | 6/15/32       | 9,825               | 10,088                |
| Pacific Gas & Electric Co.                       | 6.150% | 1/15/33       | 7,285               | 7,562                 |
| Pacific Gas & Electric Co.                       | 6.400% | 6/15/33       | 6,025               | 6,358                 |
| Pacific Gas & Electric Co.                       | 6.950% | 3/15/34       | 11,925              | 13,083                |
| PacifiCorp                                       | 2.700% | 9/15/30       | 3,796               | 3,352                 |
| PacifiCorp                                       | 5.300% | 2/15/31       | 4,009               | 4,043                 |
| PacifiCorp                                       | 7.700% | 11/15/31      | 2,855               | 3,248                 |
| PacifiCorp                                       | 5.450% | 2/15/34       | 7,715               | 7,667                 |
| PECO Energy Co.                                  | 4.900% | 6/15/33       | 1,254               | 1,232                 |
| <sup>1</sup> PG&E Wildfire Recovery Funding LLC  | 3.594% | 6/1/30        | 953                 | 923                   |
| Piedmont Natural Gas Co. Inc.                    | 2.500% | 3/15/31       | 4,088               | 3,489                 |
| Piedmont Natural Gas Co. Inc.                    | 5.400% | 6/15/33       | 3,020               | 3,020                 |
| Potomac Electric Power Co.                       | 5.200% | 3/15/34       | 2,305               | 2,287                 |
| PPL Capital Funding Inc.                         | 5.250% | 9/1/34        | 6,100               | 6,004                 |
| PPL Electric Utilities Corp.                     | 5.000% | 5/15/33       | 5,128               | 5,064                 |
| PPL Electric Utilities Corp.                     | 4.850% | 2/15/34       | 3,730               | 3,633                 |
| Progress Energy Inc.                             | 7.000% | 10/30/31      | 4,930               | 5,453                 |
| <sup>1</sup> Public Service Co. of Colorado      | 1.900% | 1/15/31       | 4,880               | 4,072                 |
| <sup>1</sup> Public Service Co. of Colorado      | 4.100% | 6/1/32        | 4,659               | 4,368                 |
| Public Service Co. of Colorado                   | 5.350% | 5/15/34       | 3,215               | 3,218                 |
| <sup>1</sup> Public Service Co. of New Hampshire | 2.200% | 6/15/31       | 1,005               | 845                   |
| Public Service Co. of New Hampshire              | 5.350% | 10/1/33       | 7,250               | 7,320                 |
| Public Service Co. of Oklahoma                   | 5.250% | 1/15/33       | 4,275               | 4,215                 |
| Public Service Co. of Oklahoma                   | 5.200% | 1/15/35       | 2,000               | 1,937                 |
| <sup>1</sup> Public Service Electric & Gas Co.   | 2.450% | 1/15/30       | 3,154               | 2,816                 |
| <sup>1</sup> Public Service Electric & Gas Co.   | 1.900% | 8/15/31       | 555                 | 457                   |
| <sup>1</sup> Public Service Electric & Gas Co.   | 3.100% | 3/15/32       | 9,778               | 8,649                 |
| <sup>1</sup> Public Service Electric & Gas Co.   | 4.900% | 12/15/32      | 3,715               | 3,680                 |
| <sup>1</sup> Public Service Electric & Gas Co.   | 4.650% | 3/15/33       | 7,715               | 7,463                 |
| Public Service Electric & Gas Co.                | 5.200% | 8/1/33        | 3,240               | 3,240                 |
| <sup>1</sup> Public Service Electric & Gas Co.   | 5.200% | 3/1/34        | 3,750               | 3,738                 |
| Public Service Electric & Gas Co.                | 4.850% | 8/1/34        | 5,500               | 5,347                 |
| Public Service Enterprise Group Inc.             | 1.600% | 8/15/30       | 11,870              | 9,878                 |
| Public Service Enterprise Group Inc.             | 5.450% | 4/1/34        | 4,650               | 4,639                 |
| Puget Energy Inc.                                | 4.100% | 6/15/30       | 6,581               | 6,169                 |
| Puget Sound Energy Inc.                          | 5.330% | 6/15/34       | 5,975               | 5,931                 |
| <sup>1</sup> San Diego Gas & Electric Co.        | 1.700% | 10/1/30       | 6,497               | 5,446                 |
| <sup>1</sup> San Diego Gas & Electric Co.        | 3.000% | 3/15/32       | 4,200               | 3,660                 |
| Sempra                                           | 5.500% | 8/1/33        | 7,169               | 7,187                 |
| Sempra                                           | 6.400% | 10/1/54       | 10,655              | 10,555                |
| Sempra                                           | 6.625% | 4/1/55        | 2,575               | 2,570                 |
| Southern California Edison Co.                   | 2.250% | 6/1/30        | 5,975               | 5,186                 |
| <sup>1</sup> Southern California Edison Co.      | 2.500% | 6/1/31        | 2,251               | 1,925                 |
| Southern California Edison Co.                   | 5.450% | 6/1/31        | 5,470               | 5,555                 |
| Southern California Edison Co.                   | 2.750% | 2/1/32        | 4,070               | 3,473                 |
| Southern California Edison Co.                   | 5.950% | 11/1/32       | 5,535               | 5,770                 |
| Southern California Edison Co.                   | 6.000% | 1/15/34       | 4,565               | 4,777                 |
| Southern California Edison Co.                   | 5.200% | 6/1/34        | 5,665               | 5,604                 |
| <sup>1</sup> Southern California Gas Co.         | 2.550% | 2/1/30        | 7,260               | 6,501                 |
| Southern California Gas Co.                      | 5.200% | 6/1/33        | 5,785               | 5,756                 |
| Southern California Gas Co.                      | 5.050% | 9/1/34        | 4,838               | 4,761                 |
| <sup>1</sup> Southern Co.                        | 3.700% | 4/30/30       | 6,587               | 6,180                 |
| Southern Co.                                     | 5.700% | 10/15/32      | 4,823               | 4,956                 |
| Southern Co.                                     | 5.200% | 6/15/33       | 9,855               | 9,744                 |
| Southern Co.                                     | 5.700% | 3/15/34       | 2,385               | 2,436                 |
| <sup>1</sup> Southern Co. Gas Capital Corp.      | 1.750% | 1/15/31       | 3,292               | 2,709                 |
| Southern Co. Gas Capital Corp.                   | 5.150% | 9/15/32       | 4,480               | 4,463                 |
| Southern Co. Gas Capital Corp.                   | 5.750% | 9/15/33       | 3,924               | 4,022                 |
| Southern Co. Gas Capital Corp.                   | 4.950% | 9/15/34       | 3,915               | 3,787                 |
| Southwest Gas Corp.                              | 2.200% | 6/15/30       | 4,150               | 3,576                 |



|                                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Southwest Gas Corp.                                         | 4.050% | 3/15/32       | 5,018               | 4,658                 |
| Southwestern Electric Power Co.                             | 5.300% | 4/1/33        | 4,096               | 4,051                 |
| Spire Missouri Inc.                                         | 4.800% | 2/15/33       | 2,793               | 2,725                 |
| <sup>1</sup> Spire Missouri Inc.                            | 5.150% | 8/15/34       | 2,650               | 2,626                 |
| System Energy Resources Inc.                                | 5.300% | 12/15/34      | 2,630               | 2,578                 |
| Tampa Electric Co.                                          | 2.400% | 3/15/31       | 3,454               | 2,951                 |
| Tucson Electric Power Co.                                   | 1.500% | 8/1/30        | 3,498               | 2,889                 |
| Tucson Electric Power Co.                                   | 3.250% | 5/15/32       | 3,085               | 2,705                 |
| Tucson Electric Power Co.                                   | 5.200% | 9/15/34       | 3,485               | 3,416                 |
| Union Electric Co.                                          | 2.950% | 3/15/30       | 4,130               | 3,758                 |
| Union Electric Co.                                          | 2.150% | 3/15/32       | 5,941               | 4,872                 |
| Union Electric Co.                                          | 5.200% | 4/1/34        | 7,335               | 7,283                 |
| Virginia Electric & Power Co.                               | 2.300% | 11/15/31      | 3,637               | 3,041                 |
| Virginia Electric & Power Co.                               | 2.400% | 3/30/32       | 4,955               | 4,140                 |
| Virginia Electric & Power Co.                               | 5.000% | 4/1/33        | 4,860               | 4,755                 |
| Virginia Electric & Power Co.                               | 5.300% | 8/15/33       | 5,082               | 5,061                 |
| Virginia Electric & Power Co.                               | 5.000% | 1/15/34       | 75                  | 73                    |
| Virginia Electric & Power Co.                               | 5.050% | 8/15/34       | 5,212               | 5,085                 |
| WEC Energy Group Inc.                                       | 1.800% | 10/15/30      | 2,053               | 1,716                 |
| Wisconsin Electric Power Co.                                | 4.750% | 9/30/32       | 4,344               | 4,285                 |
| Wisconsin Electric Power Co.                                | 5.625% | 5/15/33       | 3,025               | 3,139                 |
| Wisconsin Electric Power Co.                                | 4.600% | 10/1/34       | 1,200               | 1,143                 |
| Wisconsin Power & Light Co.                                 | 3.950% | 9/1/32        | 6,000               | 5,547                 |
| Wisconsin Power & Light Co.                                 | 4.950% | 4/1/33        | 2,545               | 2,474                 |
| Wisconsin Power & Light Co.                                 | 5.375% | 3/30/34       | 2,234               | 2,223                 |
| Xcel Energy Inc.                                            | 3.400% | 6/1/30        | 4,430               | 4,064                 |
| Xcel Energy Inc.                                            | 2.350% | 11/15/31      | 3,878               | 3,200                 |
| Xcel Energy Inc.                                            | 4.600% | 6/1/32        | 7,241               | 6,893                 |
| Xcel Energy Inc.                                            | 5.450% | 8/15/33       | 7,697               | 7,642                 |
| Xcel Energy Inc.                                            | 5.500% | 3/15/34       | 3,821               | 3,802                 |
|                                                             |        |               | <b>1,432,275</b>    |                       |
| <b>Total Corporate Bonds (Cost \$17,110,797)</b>            |        |               |                     | <b>16,343,814</b>     |
| <b>Sovereign Bonds (4.4%)</b>                               |        |               |                     |                       |
| <sup>1</sup> African Development Bank                       | 5.750% | Perpetual     | 3,000               | 2,875                 |
| <sup>1</sup> Asian Development Bank                         | 1.875% | 1/24/30       | 23,398              | 20,672                |
| <sup>1</sup> Asian Development Bank                         | 0.750% | 10/8/30       | 5,798               | 4,705                 |
| <sup>1</sup> Asian Development Bank                         | 1.500% | 3/4/31        | 9,713               | 8,124                 |
| Asian Development Bank                                      | 3.125% | 4/27/32       | 6,930               | 6,307                 |
| <sup>1</sup> Asian Development Bank                         | 3.875% | 9/28/32       | 11,000              | 10,488                |
| <sup>1</sup> Asian Development Bank                         | 4.000% | 1/12/33       | 17,470              | 16,717                |
| <sup>1</sup> Asian Development Bank                         | 3.875% | 6/14/33       | 19,155              | 18,119                |
| <sup>1</sup> Asian Development Bank                         | 4.125% | 1/12/34       | 22,705              | 21,801                |
| Asian Infrastructure Investment Bank                        | 4.250% | 3/13/34       | 10,100              | 9,769                 |
| Equinor ASA                                                 | 3.125% | 4/6/30        | 13,485              | 12,436                |
| Equinor ASA                                                 | 2.375% | 5/22/30       | 8,371               | 7,424                 |
| <sup>1</sup> European Bank for Reconstruction & Development | 4.250% | 3/13/34       | 9,840               | 9,519                 |
| European Investment Bank                                    | 0.875% | 5/17/30       | 8,718               | 7,232                 |
| European Investment Bank                                    | 3.625% | 7/15/30       | 41,390              | 39,681                |
| European Investment Bank                                    | 0.750% | 9/23/30       | 12,310              | 10,017                |
| European Investment Bank                                    | 1.250% | 2/14/31       | 38,299              | 31,634                |
| European Investment Bank                                    | 1.625% | 5/13/31       | 13,716              | 11,527                |
| European Investment Bank                                    | 4.375% | 10/10/31      | 12,680              | 12,533                |
| European Investment Bank                                    | 3.750% | 2/14/33       | 42,862              | 40,365                |
| European Investment Bank                                    | 4.125% | 2/13/34       | 39,330              | 37,725                |
| <sup>4</sup> Export Development Canada                      | 4.750% | 6/5/34        | 8,210               | 8,248                 |
| Export-Import Bank of Korea                                 | 1.250% | 9/21/30       | 6,590               | 5,411                 |
| Export-Import Bank of Korea                                 | 1.375% | 2/9/31        | 2,650               | 2,145                 |
| Export-Import Bank of Korea                                 | 2.125% | 1/18/32       | 9,345               | 7,718                 |
| Export-Import Bank of Korea                                 | 4.500% | 9/15/32       | 4,240               | 4,077                 |
| Export-Import Bank of Korea                                 | 5.125% | 1/11/33       | 8,570               | 8,587                 |
| Export-Import Bank of Korea                                 | 5.125% | 9/18/33       | 5,700               | 5,709                 |
| <sup>1</sup> Hong Kong Government International Bond        | 1.750% | 11/24/31      | 8,160               | 6,787                 |
| <sup>1</sup> Hydro-Quebec                                   | 8.500% | 12/1/29       | 2,675               | 3,057                 |



|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Hydro-Quebec                                        | 9.375% | 4/15/30       | 2,745               | 3,270                 |
| <sup>1</sup> Inter-American Development Bank                     | 1.125% | 1/13/31       | 37,272              | 30,573                |
| <sup>1</sup> Inter-American Development Bank                     | 3.625% | 9/17/31       | 11,250              | 10,631                |
| <sup>1</sup> Inter-American Development Bank                     | 3.500% | 4/12/33       | 21,924              | 20,193                |
| <sup>1</sup> Inter-American Development Bank                     | 4.500% | 9/13/33       | 26,250              | 25,925                |
| Inter-American Development Bank                                  | 4.375% | 7/17/34       | 19,560              | 19,081                |
| International Bank for Reconstruction & Development              | 3.875% | 2/14/30       | 39,360              | 38,275                |
| <sup>1</sup> International Bank for Reconstruction & Development | 1.615% | 3/11/30       | 625                 | 534                   |
| International Bank for Reconstruction & Development              | 0.875% | 5/14/30       | 46,369              | 38,457                |
| International Bank for Reconstruction & Development              | 4.000% | 7/25/30       | 34,615              | 33,778                |
| International Bank for Reconstruction & Development              | 0.750% | 8/26/30       | 25,138              | 20,471                |
| International Bank for Reconstruction & Development              | 4.000% | 1/10/31       | 26,420              | 25,626                |
| International Bank for Reconstruction & Development              | 1.250% | 2/10/31       | 37,167              | 30,661                |
| International Bank for Reconstruction & Development              | 4.500% | 4/10/31       | 35,155              | 35,003                |
| International Bank for Reconstruction & Development              | 1.625% | 11/3/31       | 48,575              | 40,220                |
| International Bank for Reconstruction & Development              | 2.500% | 3/29/32       | 30,380              | 26,527                |
| International Bank for Reconstruction & Development              | 4.750% | 11/14/33      | 18,660              | 18,769                |
| International Bank for Reconstruction & Development              | 3.875% | 8/28/34       | 27,338              | 25,645                |
| International Finance Corp.                                      | 0.750% | 8/27/30       | 8,330               | 6,788                 |
| <sup>5</sup> Japan Bank for International Cooperation            | 1.250% | 1/21/31       | 12,546              | 10,256                |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.375% | 1/24/31       | 10,880              | 10,664                |
| <sup>5</sup> Japan Bank for International Cooperation            | 1.875% | 4/15/31       | 20,874              | 17,621                |
| <sup>5</sup> Japan Bank for International Cooperation            | 4.625% | 4/17/34       | 6,061               | 5,967                 |
| <sup>5</sup> Japan International Cooperation Agency              | 1.000% | 7/22/30       | 4,550               | 3,721                 |
| <sup>5</sup> Japan International Cooperation Agency              | 1.750% | 4/28/31       | 4,808               | 4,004                 |
| <sup>6</sup> KFW                                                 | 0.750% | 9/30/30       | 20,104              | 16,358                |
| <sup>6</sup> KFW                                                 | 4.750% | 10/29/30      | 17,884              | 18,121                |
| <sup>6</sup> KFW                                                 | 4.125% | 7/15/33       | 34,960              | 33,707                |
| <sup>6</sup> KFW                                                 | 4.375% | 2/28/34       | 15,140              | 14,828                |
| Korea Development Bank                                           | 1.625% | 1/19/31       | 3,835               | 3,153                 |
| Korea Development Bank                                           | 2.000% | 10/25/31      | 2,821               | 2,324                 |
| Korea Development Bank                                           | 4.250% | 9/8/32        | 3,940               | 3,729                 |
| Korea Development Bank                                           | 4.375% | 2/15/33       | 8,575               | 8,164                 |
| Korea Development Bank                                           | 5.625% | 10/23/33      | 1,760               | 1,824                 |
| <sup>6</sup> Landwirtschaftliche Rentenbank                      | 0.875% | 9/3/30        | 12,850              | 10,525                |
| <sup>1,6</sup> Landwirtschaftliche Rentenbank                    | 5.000% | 10/24/33      | 8,430               | 8,631                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 4.375% | 1/23/31       | 18,090              | 17,528                |
| <sup>1</sup> Oriental Republic of Uruguay                        | 5.750% | 10/28/34      | 17,160              | 17,620                |
| Province of Alberta                                              | 1.300% | 7/22/30       | 16,589              | 13,854                |
| Province of Alberta                                              | 4.500% | 1/24/34       | 11,210              | 10,839                |
| Province of British Columbia                                     | 1.300% | 1/29/31       | 14,495              | 11,882                |
| Province of British Columbia                                     | 4.200% | 7/6/33        | 17,885              | 17,003                |
| Province of British Columbia                                     | 4.750% | 6/12/34       | 19,837              | 19,525                |
| Province of Manitoba                                             | 4.300% | 7/27/33       | 9,625               | 9,202                 |
| Province of Manitoba                                             | 4.900% | 5/31/34       | 8,617               | 8,577                 |
| Province of Ontario                                              | 1.125% | 10/7/30       | 12,733              | 10,476                |
| Province of Ontario                                              | 1.600% | 2/25/31       | 11,287              | 9,407                 |
| Province of Ontario                                              | 1.800% | 10/14/31      | 8,560               | 7,092                 |
| <sup>1</sup> Province of Ontario                                 | 2.125% | 1/21/32       | 12,417              | 10,452                |
| Province of Ontario                                              | 5.050% | 4/24/34       | 14,455              | 14,554                |
| Province of Quebec                                               | 1.350% | 5/28/30       | 14,035              | 11,823                |
| Province of Quebec                                               | 1.900% | 4/21/31       | 6,790               | 5,741                 |
| Province of Quebec                                               | 4.500% | 9/8/33        | 12,495              | 12,145                |
| Province of Quebec                                               | 4.250% | 9/5/34        | 21,080              | 19,931                |
| <sup>1</sup> Republic of Chile                                   | 2.450% | 1/31/31       | 12,137              | 10,396                |
| <sup>1</sup> Republic of Chile                                   | 2.550% | 1/27/32       | 12,472              | 10,450                |
| <sup>1</sup> Republic of Chile                                   | 2.550% | 7/27/33       | 18,808              | 15,160                |
| <sup>1</sup> Republic of Chile                                   | 3.500% | 1/31/34       | 12,360              | 10,653                |
| Republic of Indonesia                                            | 2.850% | 2/14/30       | 9,960               | 8,911                 |
| Republic of Indonesia                                            | 3.850% | 10/15/30      | 12,155              | 11,329                |
| Republic of Indonesia                                            | 1.850% | 3/12/31       | 10,930              | 8,945                 |
| <sup>1</sup> Republic of Indonesia                               | 2.150% | 7/28/31       | 9,965               | 8,219                 |
| <sup>1</sup> Republic of Indonesia                               | 3.550% | 3/31/32       | 10,665              | 9,539                 |
| <sup>1</sup> Republic of Indonesia                               | 4.650% | 9/20/32       | 11,524              | 10,982                |
| <sup>1</sup> Republic of Indonesia                               | 4.850% | 1/11/33       | 11,075              | 10,686                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Republic of Indonesia  | 4.700% | 2/10/34       | 5,498               | 5,215                 |
| <sup>1</sup> Republic of Indonesia  | 4.750% | 9/10/34       | 8,065               | 7,654                 |
| Republic of Korea                   | 1.000% | 9/16/30       | 5,270               | 4,317                 |
| Republic of Korea                   | 1.750% | 10/15/31      | 4,975               | 4,110                 |
| <sup>1</sup> Republic of Panama     | 3.160% | 1/23/30       | 12,645              | 10,558                |
| <sup>1</sup> Republic of Panama     | 7.500% | 3/1/31        | 8,390               | 8,505                 |
| <sup>1</sup> Republic of Panama     | 2.252% | 9/29/32       | 20,862              | 14,585                |
| <sup>1</sup> Republic of Panama     | 3.298% | 1/19/33       | 8,261               | 6,214                 |
| Republic of Peru                    | 2.844% | 6/20/30       | 3,956               | 3,478                 |
| <sup>1</sup> Republic of Peru       | 2.783% | 1/23/31       | 26,705              | 22,768                |
| <sup>1</sup> Republic of Peru       | 1.862% | 12/1/32       | 9,048               | 6,852                 |
| Republic of Peru                    | 8.750% | 11/21/33      | 17,927              | 21,303                |
| <sup>1</sup> Republic of Peru       | 3.000% | 1/15/34       | 19,475              | 15,647                |
| <sup>1</sup> Republic of Poland     | 5.750% | 11/16/32      | 12,475              | 12,717                |
| <sup>1</sup> Republic of Poland     | 4.875% | 10/4/33       | 21,890              | 21,005                |
| <sup>1</sup> Republic of Poland     | 5.125% | 9/18/34       | 23,445              | 22,675                |
| Republic of the Philippines         | 9.500% | 2/2/30        | 16,150              | 19,297                |
| Republic of the Philippines         | 4.375% | 3/5/30        | 4,750               | 4,587                 |
| Republic of the Philippines         | 2.457% | 5/5/30        | 10,054              | 8,798                 |
| Republic of the Philippines         | 7.750% | 1/14/31       | 14,399              | 16,240                |
| Republic of the Philippines         | 1.648% | 6/10/31       | 10,309              | 8,285                 |
| Republic of the Philippines         | 1.950% | 1/6/32        | 6,490               | 5,212                 |
| Republic of the Philippines         | 6.375% | 1/15/32       | 8,682               | 9,199                 |
| Republic of the Philippines         | 3.556% | 9/29/32       | 5,680               | 5,058                 |
| Republic of the Philippines         | 5.609% | 4/13/33       | 6,300               | 6,393                 |
| Republic of the Philippines         | 5.000% | 7/17/33       | 10,480              | 10,223                |
| Republic of the Philippines         | 5.250% | 5/14/34       | 10,365              | 10,219                |
| Republic of the Philippines         | 6.375% | 10/23/34      | 14,000              | 15,039                |
| <sup>1</sup> State of Israel        | 2.500% | 1/15/30       | 8,730               | 7,584                 |
| <sup>1</sup> State of Israel        | 2.750% | 7/3/30        | 16,245              | 14,115                |
| <sup>1</sup> State of Israel        | 4.500% | 1/17/33       | 16,148              | 14,802                |
| <sup>1</sup> State of Israel        | 5.500% | 3/12/34       | 25,065              | 24,436                |
| <sup>1</sup> Svensk Exportkredit AB | 4.875% | 10/4/30       | 10,365              | 10,479                |
| <sup>1</sup> United Mexican States  | 3.250% | 4/16/30       | 18,159              | 15,805                |
| <sup>1</sup> United Mexican States  | 2.659% | 5/24/31       | 31,249              | 25,324                |
| <sup>1</sup> United Mexican States  | 8.300% | 8/15/31       | 4,790               | 5,539                 |
| <sup>1</sup> United Mexican States  | 4.750% | 4/27/32       | 20,303              | 18,397                |
| <sup>1</sup> United Mexican States  | 7.500% | 4/8/33        | 5,655               | 6,107                 |
| <sup>1</sup> United Mexican States  | 4.875% | 5/19/33       | 20,365              | 18,217                |
| <sup>1</sup> United Mexican States  | 3.500% | 2/12/34       | 23,200              | 18,419                |
| <sup>1</sup> United Mexican States  | 6.750% | 9/27/34       | 14,365              | 14,538                |

**Total Sovereign Bonds (Cost \$1,995,022)****1,858,269****Taxable Municipal Bonds (0.4%)**

|                                                                                                                                |        |          |        |        |
|--------------------------------------------------------------------------------------------------------------------------------|--------|----------|--------|--------|
| Alabama Economic Settlement Authority BP Settlement Revenue                                                                    | 3.163% | 9/15/25  | 325    | 321    |
| California GO                                                                                                                  | 2.500% | 10/1/29  | 2,850  | 2,597  |
| California GO                                                                                                                  | 1.750% | 11/1/30  | 5,000  | 4,225  |
| California GO                                                                                                                  | 5.750% | 10/1/31  | 1,200  | 1,258  |
| California GO                                                                                                                  | 6.000% | 3/1/33   | 3,100  | 3,306  |
| California GO                                                                                                                  | 4.500% | 4/1/33   | 2,000  | 1,927  |
| California GO                                                                                                                  | 7.500% | 4/1/34   | 10,300 | 11,751 |
| California GO                                                                                                                  | 5.150% | 9/1/34   | 2,575  | 2,581  |
| Connecticut GO                                                                                                                 | 5.850% | 3/15/32  | 9,085  | 9,544  |
| Cook County IL GO                                                                                                              | 6.229% | 11/15/34 | 925    | 962    |
| Florida State Board of Administration Finance Corp. Revenue                                                                    | 2.154% | 7/1/30   | 12,000 | 10,344 |
| Florida State Board of Administration Finance Corp. Revenue                                                                    | 5.526% | 7/1/34   | 8,300  | 8,383  |
| Illinois GO                                                                                                                    | 5.100% | 6/1/33   | 59,459 | 58,620 |
| Illinois Toll Highway Authority Revenue                                                                                        | 6.184% | 1/1/34   | 3,200  | 3,331  |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 4.433% | 1/1/33   | 2,655  | 2,610  |
| Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.081% | 6/1/31   | 2,660  | 2,674  |
| Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.145% | 2/1/33   | 5,800  | 5,633  |
| Massachusetts GO                                                                                                               | 4.500% | 8/1/31   | 5,150  | 5,018  |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 1.753% | 8/15/30  | 2,600  | 2,277  |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Massachusetts SO Revenue                                                 | 4.110% | 7/15/31       | 1,980               | 1,934                 |
| National Finance Authority NH Revenue                                    | 3.300% | 4/1/32        | 2,650               | 2,138                 |
| New York City NY GO                                                      | 5.206% | 10/1/31       | 3,070               | 3,042                 |
| San Jose California Redevelopment Agency Successor Agency Tax Allocation | 3.375% | 8/1/34        | 775                 | 688                   |
| Texas Transportation Commission State Highway Revenue                    | 5.178% | 4/1/30        | 7,280               | 7,349                 |
| University of California Regents Medical Center Pooled Revenue           | 4.132% | 5/15/32       | 3,000               | 2,846                 |
| University of California Revenue                                         | 1.614% | 5/15/30       | 7,225               | 6,153                 |
| <b>Total Taxable Municipal Bonds (Cost \$168,204)</b>                    |        |               |                     | <b>161,512</b>        |

Shares

**Temporary Cash Investments (0.4%)****Money Market Fund (0.4%)**

|                                                              |        |           |                |
|--------------------------------------------------------------|--------|-----------|----------------|
| <sup>7</sup> Vanguard Market Liquidity Fund (Cost \$158,297) | 4.466% | 1,583,073 | <b>158,308</b> |
|--------------------------------------------------------------|--------|-----------|----------------|

|                                                      |  |  |                   |
|------------------------------------------------------|--|--|-------------------|
| <b>Total Investments (99.4%) (Cost \$44,292,940)</b> |  |  | <b>41,981,472</b> |
|------------------------------------------------------|--|--|-------------------|

|                                                |  |  |                |
|------------------------------------------------|--|--|----------------|
| <b>Other Assets and Liabilities—Net (0.6%)</b> |  |  | <b>274,223</b> |
|------------------------------------------------|--|--|----------------|

|                          |  |  |                   |
|--------------------------|--|--|-------------------|
| <b>Net Assets (100%)</b> |  |  | <b>42,255,695</b> |
|--------------------------|--|--|-------------------|

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

2 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$233,953,000, representing 0.6% of net assets.

4 Guaranteed by the Government of Canada.

5 Guaranteed by the Government of Japan.

6 Guaranteed by the Federal Republic of Germany.

7 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

SO—Special Obligation.

## Statement of Assets and Liabilities

As of December 31, 2024

(\$000s, except shares, footnotes, and per-share amounts)

Amount

|                                              |                   |
|----------------------------------------------|-------------------|
| <b>Assets</b>                                |                   |
| Investments in Securities, at Value          |                   |
| Unaffiliated Issuers (Cost \$44,134,643)     | 41,823,164        |
| Affiliated Issuers (Cost \$158,297)          | 158,308           |
| Total Investments in Securities              | 41,981,472        |
| Investment in Vanguard                       | 1,122             |
| Cash                                         | 26                |
| Receivables for Investment Securities Sold   | 532,546           |
| Receivables for Accrued Income               | 409,283           |
| Receivables for Capital Shares Issued        | 58,176            |
| Other Assets                                 | 86                |
| <b>Total Assets</b>                          | <b>42,982,711</b> |
| <b>Liabilities</b>                           |                   |
| Payables for Investment Securities Purchased | 642,590           |
| Payables for Capital Shares Redeemed         | 73,838            |
| Payables for Distributions                   | 9,610             |
| Payables to Vanguard                         | 978               |
| <b>Total Liabilities</b>                     | <b>727,016</b>    |
| <b>Net Assets</b>                            | <b>42,255,695</b> |

At December 31, 2024, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 47,685,278        |
| Total Distributable Earnings (Loss) | (5,429,583)       |
| <b>Net Assets</b>                   | <b>42,255,695</b> |

### Investor Shares—Net Assets

|                                                                                                              |                |
|--------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 4,420,369 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 44,770         |
| <b>Net Asset Value Per Share—Investor Shares</b>                                                             | <b>\$10.13</b> |

### ETF Shares—Net Assets

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 277,654,060 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 20,730,969     |
| <b>Net Asset Value Per Share—ETF Shares</b>                                                                    | <b>\$74.66</b> |

### Admiral™ Shares—Net Assets

|                                                                                                                  |                |
|------------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 1,712,558,792 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 17,345,613     |
| <b>Net Asset Value Per Share—Admiral Shares</b>                                                                  | <b>\$10.13</b> |

### Institutional Shares—Net Assets

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 272,369,654 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,758,623      |
| <b>Net Asset Value Per Share—Institutional Shares</b>                                                          | <b>\$10.13</b> |

### Institutional Plus Shares—Net Assets

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 135,830,593 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,375,720      |
| <b>Net Asset Value Per Share—Institutional Plus Shares</b>                                                     | <b>\$10.13</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                                              | Year Ended<br>December 31, 2024 |
|----------------------------------------------------------------------------------------------|---------------------------------|
|                                                                                              | (\$000)                         |
| <b>Investment Income</b>                                                                     |                                 |
| <b>Income</b>                                                                                |                                 |
| Interest <sup>1</sup>                                                                        | 1,519,286                       |
| Total Income                                                                                 | 1,519,286                       |
| <b>Expenses</b>                                                                              |                                 |
| The Vanguard Group—Note B                                                                    |                                 |
| Investment Advisory Services                                                                 | 751                             |
| Management and Administrative—Investor Shares                                                | 64                              |
| Management and Administrative—ETF Shares                                                     | 5,117                           |
| Management and Administrative—Admiral Shares                                                 | 10,423                          |
| Management and Administrative—Institutional Shares                                           | 1,225                           |
| Management and Administrative—Institutional Plus Shares                                      | 359                             |
| Marketing and Distribution—Investor Shares                                                   | 2                               |
| Marketing and Distribution—ETF Shares                                                        | 768                             |
| Marketing and Distribution—Admiral Shares                                                    | 883                             |
| Marketing and Distribution—Institutional Shares                                              | 93                              |
| Marketing and Distribution—Institutional Plus Shares                                         | 35                              |
| Custodian Fees                                                                               | 78                              |
| Auditing Fees                                                                                | 43                              |
| Shareholders' Reports and Proxy Fees—Investor Shares                                         | 1                               |
| Shareholders' Reports and Proxy Fees—ETF Shares                                              | 1,079                           |
| Shareholders' Reports and Proxy Fees—Admiral Shares                                          | 341                             |
| Shareholders' Reports and Proxy Fees—Institutional Shares                                    | 66                              |
| Shareholders' Reports and Proxy Fees—Institutional Plus Shares                               | 30                              |
| Trustees' Fees and Expenses                                                                  | 23                              |
| Other Expenses                                                                               | 23                              |
| Total Expenses                                                                               | 21,404                          |
| <b>Net Investment Income</b>                                                                 | <b>1,497,882</b>                |
| <b>Realized Net Gain (Loss)</b>                                                              |                                 |
| Investment Securities Sold <sup>1,2</sup>                                                    | (708,143)                       |
| Futures Contracts                                                                            | 59                              |
| Swap Contracts                                                                               | (154)                           |
| <b>Realized Net Gain (Loss)</b>                                                              | <b>(708,238)</b>                |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(217,921)</b>                |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>571,723</b>                  |

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$6,057,000, \$17,000, and \$11,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$3,367,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                   |
|-----------------------------------------------------------------|-------------------------|-------------------|
|                                                                 | 2024<br>(\$000)         | 2023<br>(\$000)   |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                   |
| <b>Operations</b>                                               |                         |                   |
| Net Investment Income                                           | 1,497,882               | 1,131,986         |
| Realized Net Gain (Loss)                                        | (708,238)               | (1,384,919)       |
| Change in Unrealized Appreciation (Depreciation)                | (217,921)               | 2,357,950         |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 571,723                 | 2,105,017         |
| <b>Distributions</b>                                            |                         |                   |
| Investor Shares                                                 | (1,707)                 | (1,751)           |
| ETF Shares                                                      | (699,751)               | (475,961)         |
| Admiral Shares                                                  | (644,889)               | (511,890)         |
| Institutional Shares                                            | (109,355)               | (91,632)          |
| Institutional Plus Shares                                       | (42,767)                | (49,711)          |
| Total Distributions                                             | (1,498,469)             | (1,130,945)       |
| <b>Capital Share Transactions</b>                               |                         |                   |
| Investor Shares                                                 | (7,264)                 | (11,845)          |
| ETF Shares                                                      | 4,420,197               | 3,422,614         |
| Admiral Shares                                                  | 677,667                 | 817,668           |
| Institutional Shares                                            | (106,166)               | 143,565           |
| Institutional Plus Shares                                       | 450,248                 | (717,429)         |
| Net Increase (Decrease) from Capital Share Transactions         | 5,434,682               | 3,654,573         |
| Total Increase (Decrease)                                       | 4,507,936               | 4,628,645         |
| <b>Net Assets</b>                                               |                         |                   |
| <b>Beginning of Period</b>                                      | <b>37,747,759</b>       | <b>33,119,114</b> |
| <b>End of Period</b>                                            | <b>42,255,695</b>       | <b>37,747,759</b> |

See accompanying Notes, which are an integral part of the Financial Statements.



## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .376                    | .311           | .228           | .221           | .271           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .281           | (1.806)        | (.529)         | .868           |
| Total from Investment Operations                       | .146                    | .592           | (1.578)        | (.308)         | 1.139          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.376)                  | (.312)         | (.229)         | (.219)         | (.271)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.173)         | (.088)         |
| Total Distributions                                    | (.376)                  | (.312)         | (.232)         | (.392)         | (.359)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.36</b> | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.43%</b>            | <b>5.99%</b>   | <b>-13.34%</b> | <b>-2.44%</b>  | <b>9.71%</b>   |

### Ratios/Supplemental Data

|                                                      |       |                    |                    |       |       |
|------------------------------------------------------|-------|--------------------|--------------------|-------|-------|
| Net Assets, End of Period (Millions)                 | \$45  | \$53               | \$63               | \$103 | \$170 |
| Ratio of Total Expenses to Average Net Assets        | 0.15% | 0.15% <sup>3</sup> | 0.15% <sup>3</sup> | 0.15% | 0.15% |
| Ratio of Net Investment Income to Average Net Assets | 3.67% | 3.07%              | 2.13%              | 1.81% | 2.18% |
| Portfolio Turnover Rate <sup>4</sup>                 | 55%   | 63%                | 46%                | 46%   | 55%   |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$76.37</b>          | <b>\$74.25</b> | <b>\$87.63</b> | <b>\$92.73</b> | <b>\$87.08</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | 2.861                   | 2.394          | 1.783          | 1.715          | 2.080          |
| Net Realized and Unrealized Gain (Loss) on Investments | (1.739)                 | 2.087          | (13.370)       | (3.817)        | 6.313          |
| Total from Investment Operations                       | 1.122                   | 4.481          | (11.587)       | (2.102)        | 8.393          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (2.832)                 | (2.361)        | (1.772)        | (1.719)        | (2.094)        |
| Distributions from Realized Capital Gains              | —                       | —              | (.021)         | (1.279)        | (.649)         |
| Total Distributions                                    | (2.832)                 | (2.361)        | (1.793)        | (2.998)        | (2.743)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$74.66</b>          | <b>\$76.37</b> | <b>\$74.25</b> | <b>\$87.63</b> | <b>\$92.73</b> |
| <b>Total Return</b>                                    | <b>1.49%</b>            | <b>6.16%</b>   | <b>-13.30%</b> | <b>-2.27%</b>  | <b>9.71%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                    |                    |          |          |
|------------------------------------------------------|----------|--------------------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$20,731 | \$16,751           | \$12,916           | \$14,359 | \$15,482 |
| Ratio of Total Expenses to Average Net Assets        | 0.04%    | 0.04% <sup>2</sup> | 0.04% <sup>2</sup> | 0.04%    | 0.05%    |
| Ratio of Net Investment Income to Average Net Assets | 3.78%    | 3.21%              | 2.27%              | 1.91%    | 2.27%    |
| Portfolio Turnover Rate <sup>3</sup>                 | 55%      | 63%                | 46%                | 46%      | 55%      |

<sup>1</sup> Calculated based on average shares outstanding.

<sup>2</sup> The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

<sup>3</sup> Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .384                    | .321           | .238           | .229           | .280           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .279           | (1.807)        | (.527)         | .869           |
| Total from Investment Operations                       | .154                    | .600           | (1.569)        | (.298)         | 1.149          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.384)                  | (.320)         | (.238)         | (.229)         | (.281)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.173)         | (.088)         |
| Total Distributions                                    | (.384)                  | (.320)         | (.241)         | (.402)         | (.369)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.36</b> | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.51%</b>            | <b>6.07%</b>   | <b>-13.27%</b> | <b>-2.36%</b>  | <b>9.80%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                    |                    |          |          |
|------------------------------------------------------|----------|--------------------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$17,346 | \$17,061           | \$15,779           | \$18,773 | \$20,241 |
| Ratio of Total Expenses to Average Net Assets        | 0.07%    | 0.07% <sup>3</sup> | 0.07% <sup>3</sup> | 0.07%    | 0.07%    |
| Ratio of Net Investment Income to Average Net Assets | 3.75%    | 3.17%              | 2.24%              | 1.88%    | 2.25%    |
| Portfolio Turnover Rate <sup>4</sup>                 | 55%      | 63%                | 46%                | 46%      | 55%      |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .386                    | .322           | .240           | .232           | .283           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .280           | (1.807)        | (.527)         | .868           |
| Total from Investment Operations                       | .156                    | .602           | (1.567)        | (.295)         | 1.151          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.386)                  | (.322)         | (.240)         | (.232)         | (.283)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.173)         | (.088)         |
| Total Distributions                                    | (.386)                  | (.322)         | (.243)         | (.405)         | (.371)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.36</b> | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> |
| <b>Total Return</b>                                    | <b>1.53%</b>            | <b>6.09%</b>   | <b>-13.25%</b> | <b>-2.34%</b>  | <b>9.82%</b>   |

### Ratios/Supplemental Data

|                                                      |         |                    |                    |         |         |
|------------------------------------------------------|---------|--------------------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$2,759 | \$2,931            | \$2,706            | \$3,271 | \$3,527 |
| Ratio of Total Expenses to Average Net Assets        | 0.05%   | 0.05% <sup>2</sup> | 0.05% <sup>2</sup> | 0.05%   | 0.05%   |
| Ratio of Net Investment Income to Average Net Assets | 3.77%   | 3.18%              | 2.26%              | 1.90%   | 2.28%   |
| Portfolio Turnover Rate <sup>3</sup>                 | 55%     | 63%                | 46%                | 46%     | 55%     |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .389                    | .322           | .242           | .233           | .285           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.232)                  | .281           | (1.808)        | (.527)         | .868           |
| Total from Investment Operations                       | .157                    | .603           | (1.566)        | (.294)         | 1.153          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.387)                  | (.323)         | (.241)         | (.233)         | (.285)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.003)         | (.173)         | (.088)         |
| Total Distributions                                    | (.387)                  | (.323)         | (.244)         | (.406)         | (.373)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.13</b>          | <b>\$10.36</b> | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> |
| <b>Total Return</b>                                    | <b>1.54%</b>            | <b>6.10%</b>   | <b>-13.24%</b> | <b>-2.33%</b>  | <b>9.83%</b>   |

### Ratios/Supplemental Data

|                                                      |         |                    |                    |         |         |
|------------------------------------------------------|---------|--------------------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$1,376 | \$951              | \$1,655            | \$1,786 | \$1,777 |
| Ratio of Total Expenses to Average Net Assets        | 0.04%   | 0.04% <sup>2</sup> | 0.04% <sup>2</sup> | 0.04%   | 0.04%   |
| Ratio of Net Investment Income to Average Net Assets | 3.79%   | 3.18%              | 2.28%              | 1.91%   | 2.29%   |
| Portfolio Turnover Rate <sup>3</sup>                 | 55%     | 63%                | 46%                | 46%     | 55%     |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Notes to Financial Statements

Vanguard Intermediate-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on NYSE Arca; they can be purchased and sold through a broker.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2024, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at December 31, 2024.

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

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

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.



The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the year ended December 31, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at December 31, 2024.

**4. Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

**5. Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

**6. Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

**7. Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$1,122,000, representing less than 0.01% of the fund's net assets and 0.45% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2024, based on the inputs used to value them:

|                                        | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)  |
|----------------------------------------|--------------------|--------------------|--------------------|-------------------|
| <b>Investments</b>                     |                    |                    |                    |                   |
| <b>Assets</b>                          |                    |                    |                    |                   |
| U.S. Government and Agency Obligations | —                  | 23,459,569         | —                  | 23,459,569        |
| Corporate Bonds                        | —                  | 16,343,814         | —                  | 16,343,814        |
| Sovereign Bonds                        | —                  | 1,858,269          | —                  | 1,858,269         |
| Taxable Municipal Bonds                | —                  | 161,512            | —                  | 161,512           |
| Temporary Cash Investments             | 158,308            | —                  | —                  | 158,308           |
| <b>Total</b>                           | <b>158,308</b>     | <b>41,823,164</b>  | <b>—</b>           | <b>41,981,472</b> |

**D.** Realized net gain (loss) on derivatives for the year ended December 31, 2024, were:

|                                         | Interest<br>Rate<br>Contracts<br>(\$000) | Credit<br>Contracts<br>(\$000) | Total<br>(\$000) |
|-----------------------------------------|------------------------------------------|--------------------------------|------------------|
| Realized Net Gain (Loss) on Derivatives |                                          |                                |                  |
| Futures Contracts                       | 59                                       | —                              | 59               |
| Swap Contracts                          | —                                        | (154)                          | (154)            |
| Realized Net Gain (Loss) on Derivatives | 59                                       | (154)                          | (95)             |

**E.** Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions and swap agreements were reclassified between the following accounts:

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 3,359             |
| Total Distributable Earnings (Loss) | (3,359)           |

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000)  |
|-------------------------------|--------------------|
| Undistributed Ordinary Income | 2,087              |
| Undistributed Long-Term Gains | —                  |
| Net Unrealized Gains (Losses) | (2,380,931)        |
| Capital Loss Carryforwards    | (3,050,739)        |
| Qualified Late-Year Losses    | —                  |
| Other Temporary Differences   | —                  |
| <b>Total</b>                  | <b>(5,429,583)</b> |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 1,498,469                 | 1,130,945                 |
| Long-Term Capital Gains | —                         | —                         |
| <b>Total</b>            | <b>1,498,469</b>          | <b>1,130,945</b>          |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 44,362,403        |
| Gross Unrealized Appreciation              | 141,031           |
| Gross Unrealized Depreciation              | (2,521,962)       |
| Net Unrealized Appreciation (Depreciation) | (2,380,931)       |

**F.** During the year ended December 31, 2024, the fund purchased \$5,327,339,000 of investment securities and sold \$5,262,135,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$17,279,447,000 and \$16,433,628,000, respectively. In addition, the fund purchased and sold investment securities of \$4,455,080,000 and \$134,687,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2024, such purchases were \$5,621,000 and sales were \$12,793,000, resulting in net realized loss of \$1,055,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

**G.** Capital share transactions for each class of shares were:

|                                                   | Year Ended December 31, |                 |                   |                 |
|---------------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                                   | 2024                    |                 | 2023              |                 |
|                                                   | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                            |                         |                 |                   |                 |
| Issued                                            | 8,792                   | 859             | 9,068             | 899             |
| Issued in Lieu of Cash Distributions              | 1,707                   | 167             | 1,751             | 173             |
| Redeemed                                          | (17,763)                | (1,727)         | (22,664)          | (2,225)         |
| Net Increase (Decrease)—Investor Shares           | (7,264)                 | (701)           | (11,845)          | (1,153)         |
| <b>ETF Shares</b>                                 |                         |                 |                   |                 |
| Issued                                            | 4,557,017               | 60,100          | 3,897,934         | 51,900          |
| Issued in Lieu of Cash Distributions              | —                       | —               | —                 | —               |
| Redeemed                                          | (136,820)               | (1,800)         | (475,320)         | (6,500)         |
| Net Increase (Decrease)—ETF Shares                | 4,420,197               | 58,300          | 3,422,614         | 45,400          |
| <b>Admiral Shares</b>                             |                         |                 |                   |                 |
| Issued                                            | 4,353,047               | 424,446         | 4,164,775         | 412,108         |
| Issued in Lieu of Cash Distributions              | 545,346                 | 53,263          | 435,135           | 42,979          |
| Redeemed                                          | (4,220,726)             | (411,625)       | (3,782,242)       | (374,403)       |
| Net Increase (Decrease)—Admiral Shares            | 677,667                 | 66,084          | 817,668           | 80,684          |
| <b>Institutional Shares</b>                       |                         |                 |                   |                 |
| Issued                                            | 604,553                 | 59,131          | 765,597           | 75,593          |
| Issued in Lieu of Cash Distributions              | 101,327                 | 9,899           | 86,496            | 8,540           |
| Redeemed                                          | (812,046)               | (79,561)        | (708,528)         | (69,797)        |
| Net Increase (Decrease)—Institutional Shares      | (106,166)               | (10,531)        | 143,565           | 14,336          |
| <b>Institutional Plus Shares</b>                  |                         |                 |                   |                 |
| Issued                                            | 537,443                 | 52,635          | 272,212           | 26,698          |
| Issued in Lieu of Cash Distributions              | 42,767                  | 4,174           | 26,798            | 2,650           |
| Redeemed                                          | (129,962)               | (12,726)        | (1,016,439)       | (101,827)       |
| Net Increase (Decrease)—Institutional Plus Shares | 450,248                 | 44,083          | (717,429)         | (72,479)        |

**H.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

**I.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**J.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (49.4%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (49.0%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 4.250% | 11/15/34      | 9,572               | 9,328                 |
| United States Treasury Note/Bond                      | 4.500% | 2/15/36       | 9,580               | 9,562                 |
| United States Treasury Note/Bond                      | 4.750% | 2/15/37       | 4,590               | 4,653                 |
| United States Treasury Note/Bond                      | 5.000% | 5/15/37       | 7,220               | 7,475                 |
| United States Treasury Note/Bond                      | 4.375% | 2/15/38       | 8,356               | 8,125                 |
| United States Treasury Note/Bond                      | 4.500% | 5/15/38       | 12,434              | 12,242                |
| United States Treasury Note/Bond                      | 3.500% | 2/15/39       | 12,637              | 11,071                |
| United States Treasury Note/Bond                      | 4.250% | 5/15/39       | 19,672              | 18,669                |
| United States Treasury Note/Bond                      | 4.500% | 8/15/39       | 18,423              | 17,928                |
| United States Treasury Note/Bond                      | 4.375% | 11/15/39      | 23,056              | 22,101                |
| United States Treasury Note/Bond                      | 4.625% | 2/15/40       | 22,695              | 22,340                |
| United States Treasury Note/Bond                      | 1.125% | 5/15/40       | 66,861              | 40,221                |
| United States Treasury Note/Bond                      | 4.375% | 5/15/40       | 21,395              | 20,469                |
| United States Treasury Note/Bond                      | 1.125% | 8/15/40       | 76,856              | 45,825                |
| United States Treasury Note/Bond                      | 3.875% | 8/15/40       | 21,080              | 18,975                |
| United States Treasury Note/Bond                      | 1.375% | 11/15/40      | 89,570              | 55,421                |
| United States Treasury Note/Bond                      | 4.250% | 11/15/40      | 21,110              | 19,843                |
| United States Treasury Note/Bond                      | 1.875% | 2/15/41       | 115,766             | 77,509                |
| United States Treasury Note/Bond                      | 4.750% | 2/15/41       | 21,887              | 21,791                |
| United States Treasury Note/Bond                      | 2.250% | 5/15/41       | 94,095              | 66,749                |
| United States Treasury Note/Bond                      | 4.375% | 5/15/41       | 20,840              | 19,844                |
| United States Treasury Note/Bond                      | 1.750% | 8/15/41       | 127,877             | 82,760                |
| United States Treasury Note/Bond                      | 3.750% | 8/15/41       | 20,920              | 18,403                |
| United States Treasury Note/Bond                      | 2.000% | 11/15/41      | 102,971             | 69,151                |
| United States Treasury Note/Bond                      | 3.125% | 11/15/41      | 22,947              | 18,458                |
| United States Treasury Note/Bond                      | 2.375% | 2/15/42       | 89,566              | 63,746                |
| United States Treasury Note/Bond                      | 3.125% | 2/15/42       | 23,285              | 18,679                |
| United States Treasury Note/Bond                      | 3.000% | 5/15/42       | 21,945              | 17,213                |
| United States Treasury Note/Bond                      | 3.250% | 5/15/42       | 72,101              | 58,650                |
| United States Treasury Note/Bond                      | 2.750% | 8/15/42       | 23,403              | 17,574                |
| United States Treasury Note/Bond                      | 3.375% | 8/15/42       | 60,893              | 50,256                |
| United States Treasury Note/Bond                      | 2.750% | 11/15/42      | 32,063              | 23,947                |
| United States Treasury Note/Bond                      | 4.000% | 11/15/42      | 65,395              | 58,845                |
| United States Treasury Note/Bond                      | 3.125% | 2/15/43       | 29,165              | 23,031                |
| United States Treasury Note/Bond                      | 3.875% | 2/15/43       | 66,946              | 59,080                |
| United States Treasury Note/Bond                      | 2.875% | 5/15/43       | 47,625              | 36,061                |
| United States Treasury Note/Bond                      | 3.875% | 5/15/43       | 61,313              | 53,994                |
| United States Treasury Note/Bond                      | 3.625% | 8/15/43       | 38,174              | 32,341                |
| United States Treasury Note/Bond                      | 4.375% | 8/15/43       | 72,205              | 67,974                |
| United States Treasury Note/Bond                      | 3.750% | 11/15/43      | 38,890              | 33,482                |
| United States Treasury Note/Bond                      | 4.750% | 11/15/43      | 74,060              | 73,157                |
| United States Treasury Note/Bond                      | 3.625% | 2/15/44       | 41,329              | 34,858                |
| United States Treasury Note/Bond                      | 4.500% | 2/15/44       | 69,904              | 66,758                |
| United States Treasury Note/Bond                      | 3.375% | 5/15/44       | 40,690              | 32,972                |
| United States Treasury Note/Bond                      | 4.625% | 5/15/44       | 68,327              | 66,277                |
| United States Treasury Note/Bond                      | 3.125% | 8/15/44       | 49,369              | 38,323                |
| United States Treasury Note/Bond                      | 4.125% | 8/15/44       | 66,434              | 60,164                |
| United States Treasury Note/Bond                      | 3.000% | 11/15/44      | 39,613              | 30,069                |
| United States Treasury Note/Bond                      | 4.625% | 11/15/44      | 39,528              | 38,342                |
| United States Treasury Note/Bond                      | 2.500% | 2/15/45       | 53,941              | 37,422                |
| United States Treasury Note/Bond                      | 3.000% | 5/15/45       | 27,098              | 20,476                |
| United States Treasury Note/Bond                      | 2.875% | 8/15/45       | 36,197              | 26,695                |
| United States Treasury Note/Bond                      | 3.000% | 11/15/45      | 21,985              | 16,530                |
| United States Treasury Note/Bond                      | 2.500% | 2/15/46       | 43,175              | 29,507                |
| United States Treasury Note/Bond                      | 2.500% | 5/15/46       | 45,621              | 31,058                |
| United States Treasury Note/Bond                      | 2.250% | 8/15/46       | 53,576              | 34,590                |
| United States Treasury Note/Bond                      | 2.875% | 11/15/46      | 25,209              | 18,316                |
| United States Treasury Note/Bond                      | 3.000% | 2/15/47       | 50,559              | 37,477                |
| United States Treasury Note/Bond                      | 3.000% | 5/15/47       | 36,042              | 26,649                |

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond                                       | 2.750% | 8/15/47       | 53,206              | 37,427                |
| United States Treasury Note/Bond                                       | 2.750% | 11/15/47      | 53,041              | 37,228                |
| United States Treasury Note/Bond                                       | 3.000% | 2/15/48       | 60,760              | 44,583                |
| United States Treasury Note/Bond                                       | 3.125% | 5/15/48       | 64,581              | 48,396                |
| United States Treasury Note/Bond                                       | 3.000% | 8/15/48       | 71,978              | 52,589                |
| United States Treasury Note/Bond                                       | 3.375% | 11/15/48      | 73,056              | 57,086                |
| United States Treasury Note/Bond                                       | 3.000% | 2/15/49       | 77,611              | 56,486                |
| United States Treasury Note/Bond                                       | 2.875% | 5/15/49       | 75,140              | 53,302                |
| United States Treasury Note/Bond                                       | 2.250% | 8/15/49       | 67,391              | 41,751                |
| United States Treasury Note/Bond                                       | 2.375% | 11/15/49      | 68,781              | 43,730                |
| United States Treasury Note/Bond                                       | 2.000% | 2/15/50       | 86,120              | 50,031                |
| United States Treasury Note/Bond                                       | 1.250% | 5/15/50       | 100,166             | 47,516                |
| United States Treasury Note/Bond                                       | 1.375% | 8/15/50       | 113,252             | 55,246                |
| United States Treasury Note/Bond                                       | 1.625% | 11/15/50      | 112,002             | 58,434                |
| United States Treasury Note/Bond                                       | 1.875% | 2/15/51       | 125,624             | 69,918                |
| United States Treasury Note/Bond                                       | 2.375% | 5/15/51       | 126,153             | 79,397                |
| United States Treasury Note/Bond                                       | 2.000% | 8/15/51       | 125,774             | 71,888                |
| United States Treasury Note/Bond                                       | 1.875% | 11/15/51      | 112,010             | 61,816                |
| United States Treasury Note/Bond                                       | 2.250% | 2/15/52       | 105,988             | 64,305                |
| United States Treasury Note/Bond                                       | 2.875% | 5/15/52       | 97,679              | 68,345                |
| United States Treasury Note/Bond                                       | 3.000% | 8/15/52       | 95,161              | 68,337                |
| United States Treasury Note/Bond                                       | 4.000% | 11/15/52      | 93,760              | 81,747                |
| United States Treasury Note/Bond                                       | 3.625% | 2/15/53       | 93,734              | 76,217                |
| United States Treasury Note/Bond                                       | 3.625% | 5/15/53       | 97,571              | 79,414                |
| United States Treasury Note/Bond                                       | 4.125% | 8/15/53       | 108,926             | 97,132                |
| United States Treasury Note/Bond                                       | 4.750% | 11/15/53      | 113,697             | 112,578               |
| United States Treasury Note/Bond                                       | 4.250% | 2/15/54       | 119,052             | 108,728               |
| United States Treasury Note/Bond                                       | 4.625% | 5/15/54       | 108,912             | 105,968               |
| United States Treasury Note/Bond                                       | 4.250% | 8/15/54       | 118,239             | 108,152               |
| United States Treasury Note/Bond                                       | 4.500% | 11/15/54      | 75,730              | 72,298                |
|                                                                        |        |               |                     | <b>4,063,471</b>      |
| <b>Agency Bonds and Notes (0.4%)</b>                                   |        |               |                     |                       |
| Federal Home Loan Banks                                                | 5.625% | 3/14/36       | 900                 | 956                   |
| Federal Home Loan Banks                                                | 5.500% | 7/15/36       | 2,805               | 2,974                 |
| <sup>1,2</sup> Federal Home Loan Mortgage Corp.                        | 0.000% | 11/15/38      | 240                 | 118                   |
| <sup>2</sup> Federal National Mortgage Assn.                           | 5.625% | 7/15/37       | 3,391               | 3,631                 |
| <sup>2</sup> Federal National Mortgage Assn.                           | 6.210% | 8/6/38        | 930                 | 1,050                 |
| Tennessee Valley Authority                                             | 4.650% | 6/15/35       | 3,180               | 3,140                 |
| Tennessee Valley Authority                                             | 5.880% | 4/1/36        | 4,395               | 4,763                 |
| Tennessee Valley Authority                                             | 5.980% | 4/1/36        | 1,000               | 1,092                 |
| Tennessee Valley Authority                                             | 6.150% | 1/15/38       | 385                 | 425                   |
| Tennessee Valley Authority                                             | 5.500% | 6/15/38       | 1,240               | 1,293                 |
| Tennessee Valley Authority                                             | 5.250% | 9/15/39       | 3,795               | 3,870                 |
| Tennessee Valley Authority                                             | 4.875% | 1/15/48       | 2,720               | 2,582                 |
| Tennessee Valley Authority                                             | 4.250% | 9/15/52       | 985                 | 839                   |
| Tennessee Valley Authority                                             | 5.375% | 4/1/56        | 970                 | 988                   |
| Tennessee Valley Authority                                             | 4.625% | 9/15/60       | 1,110               | 986                   |
| Tennessee Valley Authority                                             | 4.250% | 9/15/65       | 2,750               | 2,264                 |
|                                                                        |        |               |                     | <b>30,971</b>         |
| <b>Total U.S. Government and Agency Obligations (Cost \$5,131,623)</b> |        |               |                     | <b>4,094,442</b>      |
| <b>Corporate Bonds (44.5%)</b>                                         |        |               |                     |                       |
| <b>Communications (5.1%)</b>                                           |        |               |                     |                       |
| Alphabet Inc.                                                          | 1.900% | 8/15/40       | 1,610               | 1,050                 |
| Alphabet Inc.                                                          | 2.050% | 8/15/50       | 5,745               | 3,181                 |
| Alphabet Inc.                                                          | 2.250% | 8/15/60       | 500                 | 270                   |
| America Movil SAB de CV                                                | 6.375% | 3/1/35        | 1,690               | 1,787                 |
| America Movil SAB de CV                                                | 6.125% | 11/15/37      | 930                 | 954                   |
| America Movil SAB de CV                                                | 6.125% | 3/30/40       | 3,737               | 3,824                 |
| America Movil SAB de CV                                                | 4.375% | 7/16/42       | 1,994               | 1,668                 |
| America Movil SAB de CV                                                | 4.375% | 4/22/49       | 2,436               | 1,984                 |
| AppLovin Corp.                                                         | 5.950% | 12/1/54       | 1,100               | 1,084                 |
| AT&T Inc.                                                              | 4.500% | 5/15/35       | 5,599               | 5,177                 |
| AT&T Inc.                                                              | 5.250% | 3/1/37        | 775                 | 756                   |
| AT&T Inc.                                                              | 4.900% | 8/15/37       | 1,000               | 942                   |
| AT&T Inc.                                                              | 4.850% | 3/1/39        | 3,215               | 2,977                 |
| AT&T Inc.                                                              | 5.350% | 9/1/40        | 160                 | 154                   |
| AT&T Inc.                                                              | 3.500% | 6/1/41        | 6,444               | 4,931                 |
| AT&T Inc.                                                              | 4.300% | 12/15/42      | 2,985               | 2,480                 |



|                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| AT&T Inc.                                                | 4.650% | 6/1/44        | 975                 | 829                   |
| AT&T Inc.                                                | 4.800% | 6/15/44       | 1,008               | 878                   |
| AT&T Inc.                                                | 4.350% | 6/15/45       | 1,062               | 871                   |
| AT&T Inc.                                                | 4.750% | 5/15/46       | 3,810               | 3,304                 |
| <sup>1</sup> AT&T Inc.                                   | 5.150% | 11/15/46      | 1,000               | 918                   |
| AT&T Inc.                                                | 4.500% | 3/9/48        | 3,860               | 3,178                 |
| AT&T Inc.                                                | 4.550% | 3/9/49        | 870                 | 721                   |
| AT&T Inc.                                                | 3.650% | 6/1/51        | 6,146               | 4,329                 |
| AT&T Inc.                                                | 3.500% | 9/15/53       | 13,946              | 9,383                 |
| AT&T Inc.                                                | 3.550% | 9/15/55       | 14,060              | 9,467                 |
| AT&T Inc.                                                | 3.800% | 12/1/57       | 11,174              | 7,723                 |
| AT&T Inc.                                                | 3.650% | 9/15/59       | 13,628              | 9,022                 |
| AT&T Inc.                                                | 3.850% | 6/1/60        | 2,538               | 1,757                 |
| Bell Telephone Co. of Canada or Bell Canada              | 4.464% | 4/1/48        | 2,386               | 1,928                 |
| Bell Telephone Co. of Canada or Bell Canada              | 4.300% | 7/29/49       | 400                 | 313                   |
| <sup>1</sup> Bell Telephone Co. of Canada or Bell Canada | 3.650% | 3/17/51       | 1,150               | 794                   |
| <sup>1</sup> Bell Telephone Co. of Canada or Bell Canada | 3.200% | 2/15/52       | 1,090               | 690                   |
| Bell Telephone Co. of Canada or Bell Canada              | 3.650% | 8/15/52       | 1,220               | 838                   |
| Bell Telephone Co. of Canada or Bell Canada              | 5.550% | 2/15/54       | 560                 | 525                   |
| Charter Communications Operating LLC                     | 6.384% | 10/23/35      | 3,285               | 3,278                 |
| Charter Communications Operating LLC                     | 5.375% | 4/1/38        | 975                 | 870                   |
| Charter Communications Operating LLC                     | 3.500% | 6/1/41        | 852                 | 584                   |
| Charter Communications Operating LLC                     | 3.500% | 3/1/42        | 3,664               | 2,489                 |
| Charter Communications Operating LLC                     | 6.484% | 10/23/45      | 6,862               | 6,477                 |
| Charter Communications Operating LLC                     | 5.375% | 5/1/47        | 4,454               | 3,635                 |
| Charter Communications Operating LLC                     | 5.750% | 4/1/48        | 5,119               | 4,378                 |
| Charter Communications Operating LLC                     | 5.125% | 7/1/49        | 807                 | 634                   |
| Charter Communications Operating LLC                     | 4.800% | 3/1/50        | 5,686               | 4,267                 |
| Charter Communications Operating LLC                     | 3.700% | 4/1/51        | 3,871               | 2,426                 |
| Charter Communications Operating LLC                     | 3.900% | 6/1/52        | 4,504               | 2,894                 |
| Charter Communications Operating LLC                     | 5.250% | 4/1/53        | 885                 | 712                   |
| Charter Communications Operating LLC                     | 3.850% | 4/1/61        | 2,915               | 1,757                 |
| Charter Communications Operating LLC                     | 4.400% | 12/1/61       | 2,320               | 1,539                 |
| Charter Communications Operating LLC                     | 3.950% | 6/30/62       | 2,768               | 1,682                 |
| Charter Communications Operating LLC                     | 5.500% | 4/1/63        | 2,160               | 1,713                 |
| Comcast Corp.                                            | 5.650% | 6/15/35       | 884                 | 902                   |
| Comcast Corp.                                            | 4.400% | 8/15/35       | 2,167               | 1,993                 |
| Comcast Corp.                                            | 3.200% | 7/15/36       | 2,316               | 1,867                 |
| Comcast Corp.                                            | 3.900% | 3/1/38        | 1,790               | 1,503                 |
| Comcast Corp.                                            | 4.600% | 10/15/38      | 2,722               | 2,458                 |
| Comcast Corp.                                            | 3.250% | 11/1/39       | 2,154               | 1,633                 |
| Comcast Corp.                                            | 3.750% | 4/1/40        | 4,088               | 3,285                 |
| Comcast Corp.                                            | 4.650% | 7/15/42       | 579                 | 505                   |
| Comcast Corp.                                            | 3.400% | 7/15/46       | 2,649               | 1,860                 |
| Comcast Corp.                                            | 3.969% | 11/1/47       | 2,885               | 2,190                 |
| Comcast Corp.                                            | 4.000% | 3/1/48        | 2,784               | 2,113                 |
| Comcast Corp.                                            | 4.700% | 10/15/48      | 2,480               | 2,126                 |
| Comcast Corp.                                            | 3.999% | 11/1/49       | 4,397               | 3,320                 |
| Comcast Corp.                                            | 3.450% | 2/1/50        | 3,896               | 2,664                 |
| Comcast Corp.                                            | 2.800% | 1/15/51       | 3,667               | 2,177                 |
| Comcast Corp.                                            | 2.887% | 11/1/51       | 9,656               | 5,810                 |
| Comcast Corp.                                            | 2.450% | 8/15/52       | 1,550               | 838                   |
| Comcast Corp.                                            | 4.049% | 11/1/52       | 1,095               | 821                   |
| Comcast Corp.                                            | 5.350% | 5/15/53       | 3,656               | 3,376                 |
| Comcast Corp.                                            | 5.650% | 6/1/54        | 2,585               | 2,496                 |
| Comcast Corp.                                            | 2.937% | 11/1/56       | 10,229              | 5,953                 |
| Comcast Corp.                                            | 4.950% | 10/15/58      | 1,300               | 1,124                 |
| Comcast Corp.                                            | 2.650% | 8/15/62       | 2,175               | 1,135                 |
| Comcast Corp.                                            | 2.987% | 11/1/63       | 6,150               | 3,461                 |
| Comcast Corp.                                            | 5.500% | 5/15/64       | 2,885               | 2,689                 |
| Electronic Arts Inc.                                     | 2.950% | 2/15/51       | 1,370               | 857                   |
| Fox Corp.                                                | 5.476% | 1/25/39       | 2,057               | 1,954                 |
| Fox Corp.                                                | 5.576% | 1/25/49       | 2,406               | 2,228                 |
| Grupo Televisa SAB                                       | 6.625% | 1/15/40       | 880                 | 794                   |
| Grupo Televisa SAB                                       | 5.000% | 5/13/45       | 1,555               | 1,125                 |
| Grupo Televisa SAB                                       | 6.125% | 1/31/46       | 1,545               | 1,300                 |
| Grupo Televisa SAB                                       | 5.250% | 5/24/49       | 1,251               | 927                   |
| Interpublic Group of Cos. Inc.                           | 3.375% | 3/1/41        | 755                 | 558                   |
| Interpublic Group of Cos. Inc.                           | 5.400% | 10/1/48       | 703                 | 661                   |
| Meta Platforms Inc.                                      | 4.450% | 8/15/52       | 4,785               | 4,022                 |

|                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|--------|---------------|---------------------|-----------------------|
| Meta Platforms Inc.                      | 5.600% | 5/15/53       | 4,522               | 4,513                 |
| Meta Platforms Inc.                      | 5.400% | 8/15/54       | 5,805               | 5,618                 |
| Meta Platforms Inc.                      | 4.650% | 8/15/62       | 2,273               | 1,924                 |
| Meta Platforms Inc.                      | 5.750% | 5/15/63       | 3,047               | 3,066                 |
| Meta Platforms Inc.                      | 5.550% | 8/15/64       | 4,357               | 4,251                 |
| NBCUniversal Media LLC                   | 4.450% | 1/15/43       | 1,720               | 1,463                 |
| Orange SA                                | 5.375% | 1/13/42       | 1,540               | 1,474                 |
| Orange SA                                | 5.500% | 2/6/44        | 1,351               | 1,308                 |
| Paramount Global                         | 6.875% | 4/30/36       | 2,285               | 2,320                 |
| Paramount Global                         | 5.900% | 10/15/40      | 245                 | 215                   |
| Paramount Global                         | 4.850% | 7/1/42        | 1,358               | 1,072                 |
| Paramount Global                         | 4.375% | 3/15/43       | 3,475               | 2,529                 |
| Paramount Global                         | 5.850% | 9/1/43        | 1,625               | 1,400                 |
| Paramount Global                         | 5.250% | 4/1/44        | 882                 | 689                   |
| Paramount Global                         | 4.900% | 8/15/44       | 391                 | 297                   |
| Paramount Global                         | 4.600% | 1/15/45       | 1,985               | 1,460                 |
| Paramount Global                         | 4.950% | 5/19/50       | 1,007               | 759                   |
| Rogers Communications Inc.               | 4.500% | 3/15/42       | 1,535               | 1,294                 |
| Rogers Communications Inc.               | 4.500% | 3/15/43       | 1,970               | 1,634                 |
| Rogers Communications Inc.               | 5.450% | 10/1/43       | 975                 | 912                   |
| Rogers Communications Inc.               | 5.000% | 3/15/44       | 2,054               | 1,818                 |
| Rogers Communications Inc.               | 4.300% | 2/15/48       | 501                 | 391                   |
| Rogers Communications Inc.               | 4.350% | 5/1/49        | 1,616               | 1,264                 |
| Rogers Communications Inc.               | 3.700% | 11/15/49      | 1,180               | 823                   |
| Rogers Communications Inc.               | 4.550% | 3/15/52       | 4,055               | 3,235                 |
| Telefonica Emisiones SA                  | 7.045% | 6/20/36       | 3,824               | 4,200                 |
| Telefonica Emisiones SA                  | 4.665% | 3/6/38        | 375                 | 333                   |
| Telefonica Emisiones SA                  | 5.213% | 3/8/47        | 2,473               | 2,195                 |
| Telefonica Emisiones SA                  | 4.895% | 3/6/48        | 2,071               | 1,753                 |
| Telefonica Emisiones SA                  | 5.520% | 3/1/49        | 2,584               | 2,378                 |
| TELUS Corp.                              | 4.600% | 11/16/48      | 1,190               | 969                   |
| TELUS Corp.                              | 4.300% | 6/15/49       | 581                 | 448                   |
| Thomson Reuters Corp.                    | 5.500% | 8/15/35       | 739                 | 739                   |
| Thomson Reuters Corp.                    | 5.850% | 4/15/40       | 740                 | 750                   |
| Thomson Reuters Corp.                    | 5.650% | 11/23/43      | 400                 | 386                   |
| Time Warner Cable LLC                    | 6.550% | 5/1/37        | 2,127               | 2,048                 |
| Time Warner Cable LLC                    | 7.300% | 7/1/38        | 2,803               | 2,853                 |
| Time Warner Cable LLC                    | 6.750% | 6/15/39       | 2,191               | 2,147                 |
| Time Warner Cable LLC                    | 5.875% | 11/15/40      | 1,677               | 1,497                 |
| Time Warner Cable LLC                    | 5.500% | 9/1/41        | 1,900               | 1,613                 |
| Time Warner Cable LLC                    | 4.500% | 9/15/42       | 2,360               | 1,758                 |
| T-Mobile USA Inc.                        | 4.700% | 1/15/35       | 1,000               | 944                   |
| T-Mobile USA Inc.                        | 4.375% | 4/15/40       | 3,200               | 2,768                 |
| T-Mobile USA Inc.                        | 3.000% | 2/15/41       | 4,796               | 3,414                 |
| T-Mobile USA Inc.                        | 4.500% | 4/15/50       | 5,708               | 4,679                 |
| T-Mobile USA Inc.                        | 3.300% | 2/15/51       | 6,085               | 4,008                 |
| T-Mobile USA Inc.                        | 3.400% | 10/15/52      | 5,497               | 3,661                 |
| T-Mobile USA Inc.                        | 5.650% | 1/15/53       | 1,587               | 1,533                 |
| T-Mobile USA Inc.                        | 5.750% | 1/15/54       | 2,725               | 2,658                 |
| T-Mobile USA Inc.                        | 6.000% | 6/15/54       | 2,345               | 2,372                 |
| T-Mobile USA Inc.                        | 5.250% | 6/15/55       | 815                 | 740                   |
| T-Mobile USA Inc.                        | 3.600% | 11/15/60      | 3,774               | 2,488                 |
| T-Mobile USA Inc.                        | 5.800% | 9/15/62       | 550                 | 531                   |
| <sup>1</sup> TWDC Enterprises 18 Corp.   | 4.125% | 12/1/41       | 964                 | 806                   |
| <sup>1</sup> TWDC Enterprises 18 Corp.   | 3.700% | 12/1/42       | 977                 | 766                   |
| <sup>1</sup> TWDC Enterprises 18 Corp.   | 4.125% | 6/1/44        | 1,795               | 1,474                 |
| <sup>1</sup> TWDC Enterprises 18 Corp.   | 3.000% | 7/30/46       | 480                 | 321                   |
| Uber Technologies Inc.                   | 5.350% | 9/15/54       | 2,210               | 2,039                 |
| <sup>3</sup> Verizon Communications Inc. | 4.780% | 2/15/35       | 1,095               | 1,043                 |
| Verizon Communications Inc.              | 4.272% | 1/15/36       | 2,023               | 1,818                 |
| Verizon Communications Inc.              | 5.250% | 3/16/37       | 2,663               | 2,601                 |
| Verizon Communications Inc.              | 4.812% | 3/15/39       | 3,751               | 3,454                 |
| Verizon Communications Inc.              | 2.650% | 11/20/40      | 5,250               | 3,585                 |
| Verizon Communications Inc.              | 3.400% | 3/22/41       | 7,892               | 5,967                 |
| Verizon Communications Inc.              | 2.850% | 9/3/41        | 2,314               | 1,601                 |
| Verizon Communications Inc.              | 4.750% | 11/1/41       | 1,604               | 1,439                 |
| Verizon Communications Inc.              | 3.850% | 11/1/42       | 1,025               | 805                   |
| Verizon Communications Inc.              | 4.125% | 8/15/46       | 2,046               | 1,622                 |
| Verizon Communications Inc.              | 4.862% | 8/21/46       | 4,677               | 4,169                 |
| Verizon Communications Inc.              | 4.522% | 9/15/48       | 2,697               | 2,245                 |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| Verizon Communications Inc.             | 4.000% | 3/22/50       | 905                 | 687                   |
| Verizon Communications Inc.             | 2.875% | 11/20/50      | 5,303               | 3,243                 |
| Verizon Communications Inc.             | 3.550% | 3/22/51       | 9,302               | 6,554                 |
| Verizon Communications Inc.             | 3.875% | 3/1/52        | 1,751               | 1,292                 |
| Verizon Communications Inc.             | 5.500% | 2/23/54       | 1,815               | 1,733                 |
| Verizon Communications Inc.             | 5.012% | 8/21/54       | 300                 | 264                   |
| Verizon Communications Inc.             | 4.672% | 3/15/55       | 1,345               | 1,131                 |
| Verizon Communications Inc.             | 2.987% | 10/30/56      | 6,323               | 3,750                 |
| Verizon Communications Inc.             | 3.000% | 11/20/60      | 3,548               | 2,049                 |
| Verizon Communications Inc.             | 3.700% | 3/22/61       | 5,779               | 3,913                 |
| Vodafone Group plc                      | 6.150% | 2/27/37       | 1,240               | 1,300                 |
| Vodafone Group plc                      | 5.250% | 5/30/48       | 2,485               | 2,295                 |
| Vodafone Group plc                      | 4.875% | 6/19/49       | 2,595               | 2,228                 |
| Vodafone Group plc                      | 4.250% | 9/17/50       | 2,084               | 1,615                 |
| Vodafone Group plc                      | 5.625% | 2/10/53       | 1,070               | 1,016                 |
| Vodafone Group plc                      | 5.750% | 6/28/54       | 5,531               | 5,337                 |
| Vodafone Group plc                      | 5.750% | 2/10/63       | 890                 | 840                   |
| Vodafone Group plc                      | 5.875% | 6/28/64       | 1,925               | 1,859                 |
| Walt Disney Co.                         | 6.400% | 12/15/35      | 1,711               | 1,879                 |
| Walt Disney Co.                         | 6.150% | 3/1/37        | 793                 | 841                   |
| Walt Disney Co.                         | 6.650% | 11/15/37      | 1,865               | 2,076                 |
| Walt Disney Co.                         | 4.625% | 3/23/40       | 700                 | 645                   |
| Walt Disney Co.                         | 3.500% | 5/13/40       | 4,349               | 3,480                 |
| Walt Disney Co.                         | 6.150% | 2/15/41       | 519                 | 549                   |
| Walt Disney Co.                         | 5.400% | 10/1/43       | 1,199               | 1,173                 |
| Walt Disney Co.                         | 4.750% | 9/15/44       | 2,047               | 1,834                 |
| Walt Disney Co.                         | 4.750% | 11/15/46      | 1,237               | 1,098                 |
| Walt Disney Co.                         | 2.750% | 9/1/49        | 3,874               | 2,411                 |
| Walt Disney Co.                         | 4.700% | 3/23/50       | 2,666               | 2,365                 |
| Walt Disney Co.                         | 3.600% | 1/13/51       | 4,838               | 3,545                 |
| Walt Disney Co.                         | 3.800% | 5/13/60       | 2,510               | 1,818                 |
| Warnermedia Holdings Inc.               | 5.050% | 3/15/42       | 9,055               | 7,260                 |
| Warnermedia Holdings Inc.               | 5.141% | 3/15/52       | 13,180              | 9,801                 |
| Warnermedia Holdings Inc.               | 5.391% | 3/15/62       | 6,665               | 4,899                 |
|                                         |        |               |                     | <b>426,874</b>        |
| <b>Consumer Discretionary (2.5%)</b>    |        |               |                     |                       |
| <sup>3</sup> Alibaba Group Holding Ltd. | 5.250% | 5/26/35       | 1,950               | 1,910                 |
| Alibaba Group Holding Ltd.              | 4.000% | 12/6/37       | 1,796               | 1,533                 |
| Alibaba Group Holding Ltd.              | 2.700% | 2/9/41        | 2,125               | 1,442                 |
| Alibaba Group Holding Ltd.              | 4.200% | 12/6/47       | 3,420               | 2,725                 |
| Alibaba Group Holding Ltd.              | 3.150% | 2/9/51        | 2,941               | 1,899                 |
| <sup>3</sup> Alibaba Group Holding Ltd. | 5.625% | 11/26/54      | 300                 | 291                   |
| Alibaba Group Holding Ltd.              | 4.400% | 12/6/57       | 2,039               | 1,619                 |
| Alibaba Group Holding Ltd.              | 3.250% | 2/9/61        | 890                 | 551                   |
| Amazon.com Inc.                         | 4.800% | 12/5/34       | 3,030               | 3,017                 |
| Amazon.com Inc.                         | 3.875% | 8/22/37       | 6,260               | 5,529                 |
| Amazon.com Inc.                         | 2.875% | 5/12/41       | 1,084               | 796                   |
| Amazon.com Inc.                         | 4.950% | 12/5/44       | 1,520               | 1,448                 |
| Amazon.com Inc.                         | 4.050% | 8/22/47       | 4,780               | 3,927                 |
| Amazon.com Inc.                         | 2.500% | 6/3/50        | 4,982               | 2,964                 |
| Amazon.com Inc.                         | 3.100% | 5/12/51       | 5,885               | 3,950                 |
| Amazon.com Inc.                         | 3.950% | 4/13/52       | 1,654               | 1,300                 |
| Amazon.com Inc.                         | 4.250% | 8/22/57       | 4,485               | 3,659                 |
| Amazon.com Inc.                         | 2.700% | 6/3/60        | 4,337               | 2,480                 |
| Amazon.com Inc.                         | 3.250% | 5/12/61       | 3,660               | 2,380                 |
| Amazon.com Inc.                         | 4.100% | 4/13/62       | 2,259               | 1,767                 |
| <sup>1</sup> American University        | 3.672% | 4/1/49        | 840                 | 642                   |
| Aptiv Swiss Holdings Ltd.               | 4.400% | 10/1/46       | 485                 | 365                   |
| Aptiv Swiss Holdings Ltd.               | 5.400% | 3/15/49       | 650                 | 558                   |
| Aptiv Swiss Holdings Ltd.               | 3.100% | 12/1/51       | 2,810               | 1,639                 |
| Aptiv Swiss Holdings Ltd.               | 4.150% | 5/1/52        | 1,090               | 773                   |
| Aptiv Swiss Holdings Ltd.               | 5.750% | 9/13/54       | 1,395               | 1,251                 |
| BorgWarner Inc.                         | 4.375% | 3/15/45       | 948                 | 771                   |
| <sup>1</sup> Brown University           | 2.924% | 9/1/50        | 986                 | 652                   |
| Brunswick Corp.                         | 5.100% | 4/1/52        | 691                 | 536                   |
| <sup>1</sup> California Endowment       | 2.498% | 4/1/51        | 780                 | 461                   |
| California Institute of Technology      | 4.321% | 8/1/45        | 655                 | 568                   |
| California Institute of Technology      | 4.700% | 11/1/11       | 685                 | 561                   |
| California Institute of Technology      | 3.650% | 9/1/19        | 810                 | 514                   |

|              |                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|-----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> | Case Western Reserve University   | 5.405% | 6/1/22        | 430                 | 401                   |
|              | Claremont Mckenna College         | 3.775% | 1/1/22        | 525                 | 340                   |
|              | Darden Restaurants Inc.           | 4.550% | 2/15/48       | 700                 | 563                   |
|              | Dick's Sporting Goods Inc.        | 4.100% | 1/15/52       | 657                 | 479                   |
| <sup>1</sup> | Duke University                   | 2.682% | 10/1/44       | 914                 | 644                   |
| <sup>1</sup> | Duke University                   | 2.757% | 10/1/50       | 495                 | 317                   |
| <sup>1</sup> | Duke University                   | 2.832% | 10/1/55       | 987                 | 612                   |
|              | eBay Inc.                         | 4.000% | 7/15/42       | 1,496               | 1,189                 |
|              | eBay Inc.                         | 3.650% | 5/10/51       | 830                 | 590                   |
| <sup>1</sup> | Emory University                  | 2.969% | 9/1/50        | 700                 | 463                   |
| <sup>1</sup> | Ford Foundation                   | 2.415% | 6/1/50        | 631                 | 370                   |
| <sup>1</sup> | Ford Foundation                   | 2.815% | 6/1/70        | 814                 | 457                   |
|              | Ford Motor Co.                    | 4.750% | 1/15/43       | 3,993               | 3,142                 |
|              | Ford Motor Co.                    | 7.400% | 11/1/46       | 615                 | 648                   |
|              | Ford Motor Co.                    | 5.291% | 12/8/46       | 2,166               | 1,853                 |
|              | Fortune Brands Innovations Inc.   | 4.500% | 3/25/52       | 895                 | 702                   |
|              | General Motors Co.                | 5.000% | 4/1/35        | 1,759               | 1,645                 |
|              | General Motors Co.                | 6.600% | 4/1/36        | 2,671               | 2,801                 |
|              | General Motors Co.                | 5.150% | 4/1/38        | 1,980               | 1,821                 |
|              | General Motors Co.                | 6.250% | 10/2/43       | 2,787               | 2,759                 |
|              | General Motors Co.                | 5.200% | 4/1/45        | 2,412               | 2,087                 |
|              | General Motors Co.                | 6.750% | 4/1/46        | 525                 | 549                   |
|              | General Motors Co.                | 5.400% | 4/1/48        | 716                 | 628                   |
|              | General Motors Co.                | 5.950% | 4/1/49        | 1,505               | 1,422                 |
| <sup>1</sup> | George Washington University      | 4.300% | 9/15/44       | 716                 | 614                   |
|              | George Washington University      | 4.868% | 9/15/45       | 760                 | 700                   |
| <sup>1</sup> | George Washington University      | 4.126% | 9/15/48       | 989                 | 808                   |
| <sup>1</sup> | Georgetown University             | 4.315% | 4/1/49        | 643                 | 533                   |
| <sup>1</sup> | Georgetown University             | 2.943% | 4/1/50        | 692                 | 447                   |
|              | Georgetown University             | 5.115% | 4/1/53        | 260                 | 247                   |
| <sup>1</sup> | Georgetown University             | 5.215% | 10/1/18       | 615                 | 540                   |
|              | Harley-Davidson Inc.              | 4.625% | 7/28/45       | 840                 | 677                   |
|              | Hasbro Inc.                       | 6.350% | 3/15/40       | 624                 | 631                   |
|              | Hasbro Inc.                       | 5.100% | 5/15/44       | 832                 | 720                   |
|              | Home Depot Inc.                   | 5.875% | 12/16/36      | 4,410               | 4,644                 |
|              | Home Depot Inc.                   | 3.300% | 4/15/40       | 2,340               | 1,820                 |
|              | Home Depot Inc.                   | 5.400% | 9/15/40       | 1,274               | 1,269                 |
|              | Home Depot Inc.                   | 5.950% | 4/1/41        | 1,420               | 1,489                 |
|              | Home Depot Inc.                   | 4.200% | 4/1/43        | 2,316               | 1,953                 |
|              | Home Depot Inc.                   | 4.875% | 2/15/44       | 2,086               | 1,905                 |
|              | Home Depot Inc.                   | 4.400% | 3/15/45       | 1,907               | 1,627                 |
|              | Home Depot Inc.                   | 4.250% | 4/1/46        | 3,022               | 2,511                 |
|              | Home Depot Inc.                   | 3.900% | 6/15/47       | 1,641               | 1,282                 |
|              | Home Depot Inc.                   | 4.500% | 12/6/48       | 925                 | 789                   |
|              | Home Depot Inc.                   | 3.125% | 12/15/49      | 2,581               | 1,726                 |
|              | Home Depot Inc.                   | 3.350% | 4/15/50       | 3,248               | 2,265                 |
|              | Home Depot Inc.                   | 2.375% | 3/15/51       | 2,962               | 1,668                 |
|              | Home Depot Inc.                   | 2.750% | 9/15/51       | 2,375               | 1,445                 |
|              | Home Depot Inc.                   | 3.625% | 4/15/52       | 2,278               | 1,649                 |
|              | Home Depot Inc.                   | 4.950% | 9/15/52       | 1,570               | 1,428                 |
|              | Home Depot Inc.                   | 5.300% | 6/25/54       | 820                 | 785                   |
|              | Home Depot Inc.                   | 3.500% | 9/15/56       | 1,423               | 988                   |
|              | Home Depot Inc.                   | 5.400% | 6/25/64       | 1,517               | 1,450                 |
| <sup>1</sup> | Howard University                 | 5.209% | 10/1/52       | 725                 | 628                   |
|              | JD.com Inc.                       | 4.125% | 1/14/50       | 670                 | 524                   |
| <sup>1</sup> | Johns Hopkins University          | 4.083% | 7/1/53        | 630                 | 510                   |
| <sup>1</sup> | Johns Hopkins University          | 2.813% | 1/1/60        | 513                 | 308                   |
|              | Lear Corp.                        | 5.250% | 5/15/49       | 1,175               | 1,009                 |
|              | Lear Corp.                        | 3.550% | 1/15/52       | 700                 | 460                   |
|              | Leggett & Platt Inc.              | 3.500% | 11/15/51      | 914                 | 554                   |
|              | Leland Stanford Junior University | 3.647% | 5/1/48        | 751                 | 581                   |
|              | Leland Stanford Junior University | 2.413% | 6/1/50        | 830                 | 492                   |
|              | Lowe's Cos. Inc.                  | 5.500% | 10/15/35      | 85                  | 86                    |
|              | Lowe's Cos. Inc.                  | 5.000% | 4/15/40       | 730                 | 681                   |
|              | Lowe's Cos. Inc.                  | 2.800% | 9/15/41       | 1,196               | 818                   |
|              | Lowe's Cos. Inc.                  | 4.250% | 9/15/44       | 448                 | 353                   |
|              | Lowe's Cos. Inc.                  | 3.700% | 4/15/46       | 2,931               | 2,162                 |
|              | Lowe's Cos. Inc.                  | 4.050% | 5/3/47        | 2,330               | 1,803                 |
|              | Lowe's Cos. Inc.                  | 4.550% | 4/5/49        | 1,736               | 1,431                 |
|              | Lowe's Cos. Inc.                  | 5.125% | 4/15/50       | 900                 | 805                   |

|                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Lowe's Cos. Inc.                                    | 3.000% | 10/15/50      | 2,330               | 1,448                 |
| Lowe's Cos. Inc.                                    | 3.500% | 4/1/51        | 1,790               | 1,219                 |
| Lowe's Cos. Inc.                                    | 4.250% | 4/1/52        | 888                 | 691                   |
| Lowe's Cos. Inc.                                    | 5.625% | 4/15/53       | 870                 | 836                   |
| Lowe's Cos. Inc.                                    | 5.750% | 7/1/53        | 860                 | 841                   |
| Lowe's Cos. Inc.                                    | 4.450% | 4/1/62        | 2,755               | 2,126                 |
| Lowe's Cos. Inc.                                    | 5.800% | 9/15/62       | 1,635               | 1,580                 |
| Lowe's Cos. Inc.                                    | 5.850% | 4/1/63        | 1,375               | 1,340                 |
| Marriott International Inc.                         | 5.350% | 3/15/35       | 1,050               | 1,035                 |
| Masco Corp.                                         | 4.500% | 5/15/47       | 599                 | 490                   |
| Masco Corp.                                         | 3.125% | 2/15/51       | 605                 | 381                   |
| <sup>1</sup> Massachusetts Institute of Technology  | 3.959% | 7/1/38        | 238                 | 211                   |
| <sup>1</sup> Massachusetts Institute of Technology  | 2.989% | 7/1/50        | 991                 | 668                   |
| <sup>1</sup> Massachusetts Institute of Technology  | 2.294% | 7/1/51        | 662                 | 379                   |
| Massachusetts Institute of Technology               | 3.067% | 4/1/52        | 985                 | 667                   |
| Massachusetts Institute of Technology               | 5.600% | 7/1/11        | 1,065               | 1,070                 |
| Massachusetts Institute of Technology               | 4.678% | 7/1/14        | 940                 | 794                   |
| Massachusetts Institute of Technology               | 3.885% | 7/1/16        | 896                 | 628                   |
| <sup>1</sup> McDonald's Corp.                       | 4.700% | 12/9/35       | 1,703               | 1,624                 |
| <sup>1</sup> McDonald's Corp.                       | 6.300% | 10/15/37      | 974                 | 1,047                 |
| <sup>1</sup> McDonald's Corp.                       | 6.300% | 3/1/38        | 1,711               | 1,836                 |
| <sup>1</sup> McDonald's Corp.                       | 5.700% | 2/1/39        | 902                 | 916                   |
| <sup>1</sup> McDonald's Corp.                       | 4.875% | 7/15/40       | 1,005               | 931                   |
| <sup>1</sup> McDonald's Corp.                       | 3.700% | 2/15/42       | 774                 | 606                   |
| <sup>1</sup> McDonald's Corp.                       | 3.625% | 5/1/43        | 990                 | 757                   |
| <sup>1</sup> McDonald's Corp.                       | 4.600% | 5/26/45       | 994                 | 861                   |
| <sup>1</sup> McDonald's Corp.                       | 4.875% | 12/9/45       | 2,006               | 1,797                 |
| <sup>1</sup> McDonald's Corp.                       | 4.450% | 3/1/47        | 1,318               | 1,107                 |
| <sup>1</sup> McDonald's Corp.                       | 4.450% | 9/1/48        | 985                 | 821                   |
| <sup>1</sup> McDonald's Corp.                       | 3.625% | 9/1/49        | 2,020               | 1,454                 |
| <sup>1</sup> McDonald's Corp.                       | 4.200% | 4/1/50        | 1,565               | 1,238                 |
| <sup>1</sup> McDonald's Corp.                       | 5.150% | 9/9/52        | 852                 | 778                   |
| McDonald's Corp.                                    | 5.450% | 8/14/53       | 1,350               | 1,291                 |
| MDC Holdings Inc.                                   | 6.000% | 1/15/43       | 1,473               | 1,467                 |
| NIKE Inc.                                           | 3.250% | 3/27/40       | 1,835               | 1,415                 |
| NIKE Inc.                                           | 3.625% | 5/1/43        | 1,160               | 907                   |
| NIKE Inc.                                           | 3.875% | 11/1/45       | 1,989               | 1,568                 |
| NIKE Inc.                                           | 3.375% | 11/1/46       | 985                 | 711                   |
| <sup>1</sup> Northeastern University                | 2.894% | 10/1/50       | 745                 | 493                   |
| <sup>1</sup> Northwestern University                | 4.643% | 12/1/44       | 907                 | 830                   |
| <sup>1</sup> Northwestern University                | 2.640% | 12/1/50       | 804                 | 505                   |
| <sup>1</sup> Northwestern University                | 3.662% | 12/1/57       | 637                 | 468                   |
| Owens Corning                                       | 7.000% | 12/1/36       | 745                 | 829                   |
| Owens Corning                                       | 4.300% | 7/15/47       | 935                 | 743                   |
| Owens Corning                                       | 4.400% | 1/30/48       | 717                 | 575                   |
| Owens Corning                                       | 5.950% | 6/15/54       | 1,090               | 1,078                 |
| <sup>1</sup> President & Fellows of Harvard College | 4.609% | 2/15/35       | 1,095               | 1,063                 |
| President & Fellows of Harvard College              | 4.875% | 10/15/40      | 318                 | 305                   |
| President & Fellows of Harvard College              | 3.150% | 7/15/46       | 890                 | 641                   |
| President & Fellows of Harvard College              | 2.517% | 10/15/50      | 997                 | 604                   |
| President & Fellows of Harvard College              | 3.745% | 11/15/52      | 930                 | 715                   |
| President & Fellows of Harvard College              | 3.300% | 7/15/56       | 780                 | 536                   |
| PulteGroup Inc.                                     | 6.000% | 2/15/35       | 641                 | 655                   |
| <sup>1</sup> Rockefeller Foundation                 | 2.492% | 10/1/50       | 1,095               | 664                   |
| Snap-on Inc.                                        | 4.100% | 3/1/48        | 629                 | 503                   |
| Snap-on Inc.                                        | 3.100% | 5/1/50        | 985                 | 651                   |
| Stanley Black & Decker Inc.                         | 5.200% | 9/1/40        | 870                 | 819                   |
| Stanley Black & Decker Inc.                         | 4.850% | 11/15/48      | 728                 | 620                   |
| Stanley Black & Decker Inc.                         | 2.750% | 11/15/50      | 1,325               | 760                   |
| Starbucks Corp.                                     | 4.300% | 6/15/45       | 790                 | 639                   |
| Starbucks Corp.                                     | 3.750% | 12/1/47       | 1,042               | 760                   |
| Starbucks Corp.                                     | 4.500% | 11/15/48      | 1,910               | 1,579                 |
| Starbucks Corp.                                     | 4.450% | 8/15/49       | 1,295               | 1,059                 |
| Starbucks Corp.                                     | 3.350% | 3/12/50       | 900                 | 599                   |
| Starbucks Corp.                                     | 3.500% | 11/15/50      | 1,750               | 1,209                 |
| Tapestry Inc.                                       | 5.500% | 3/11/35       | 1,400               | 1,361                 |
| Thomas Jefferson University                         | 3.847% | 11/1/57       | 638                 | 472                   |
| TJX Cos. Inc.                                       | 4.500% | 4/15/50       | 882                 | 762                   |
| <sup>1</sup> Trustees of Boston College             | 3.129% | 7/1/52        | 410                 | 280                   |
| <sup>1</sup> Trustees of Boston University          | 4.061% | 10/1/48       | 753                 | 623                   |



|                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Trustees of Columbia University in the City of New York | 4.355% | 10/1/35       | 625                 | 590                   |
| Trustees of Princeton University                                     | 5.700% | 3/1/39        | 884                 | 921                   |
| <sup>1</sup> Trustees of Princeton University                        | 2.516% | 7/1/50        | 985                 | 611                   |
| Trustees of Princeton University                                     | 4.201% | 3/1/52        | 620                 | 522                   |
| <sup>1</sup> Trustees of the University of Pennsylvania              | 2.396% | 10/1/50       | 545                 | 322                   |
| Trustees of the University of Pennsylvania                           | 4.674% | 9/1/12        | 505                 | 421                   |
| Trustees of the University of Pennsylvania                           | 3.610% | 2/15/19       | 635                 | 410                   |
| <sup>1</sup> University of Chicago                                   | 2.761% | 4/1/45        | 290                 | 220                   |
| <sup>1</sup> University of Chicago                                   | 2.547% | 4/1/50        | 793                 | 504                   |
| <sup>1</sup> University of Chicago                                   | 4.003% | 10/1/53       | 888                 | 721                   |
| <sup>1</sup> University of Miami                                     | 4.063% | 4/1/52        | 760                 | 609                   |
| <sup>1</sup> University of Notre Dame du Lac                         | 3.438% | 2/15/45       | 817                 | 619                   |
| <sup>1</sup> University of Notre Dame du Lac                         | 3.394% | 2/15/48       | 928                 | 686                   |
| <sup>1</sup> University of Southern California                       | 3.028% | 10/1/39       | 796                 | 630                   |
| <sup>1</sup> University of Southern California                       | 3.841% | 10/1/47       | 895                 | 714                   |
| University of Southern California                                    | 2.805% | 10/1/50       | 731                 | 467                   |
| <sup>1</sup> University of Southern California                       | 2.945% | 10/1/51       | 900                 | 587                   |
| University of Southern California                                    | 4.976% | 10/1/53       | 1,005               | 937                   |
| University of Southern California                                    | 5.250% | 10/1/11       | 400                 | 372                   |
| <sup>1</sup> University of Southern California                       | 3.226% | 10/1/20       | 341                 | 196                   |
| <sup>1</sup> Washington University                                   | 3.524% | 4/15/54       | 1,195               | 865                   |
| Washington University                                                | 4.349% | 4/15/22       | 910                 | 699                   |
| Whirlpool Corp.                                                      | 4.500% | 6/1/46        | 955                 | 736                   |
| Whirlpool Corp.                                                      | 4.600% | 5/15/50       | 995                 | 750                   |
| <sup>1</sup> William Marsh Rice University                           | 3.574% | 5/15/45       | 674                 | 534                   |
| <sup>1</sup> William Marsh Rice University                           | 3.774% | 5/15/55       | 650                 | 499                   |
| <sup>1</sup> Yale University                                         | 2.402% | 4/15/50       | 412                 | 245                   |
|                                                                      |        |               |                     | <b>211,098</b>        |

**Consumer Staples (3.2%)**

|                                      |        |          |        |        |
|--------------------------------------|--------|----------|--------|--------|
| Altria Group Inc.                    | 5.800% | 2/14/39  | 3,394  | 3,351  |
| Altria Group Inc.                    | 3.400% | 2/4/41   | 2,134  | 1,539  |
| Altria Group Inc.                    | 4.250% | 8/9/42   | 1,762  | 1,402  |
| Altria Group Inc.                    | 4.500% | 5/2/43   | 1,356  | 1,106  |
| Altria Group Inc.                    | 5.375% | 1/31/44  | 1,897  | 1,767  |
| Altria Group Inc.                    | 3.875% | 9/16/46  | 2,956  | 2,131  |
| Altria Group Inc.                    | 5.950% | 2/14/49  | 3,292  | 3,222  |
| Altria Group Inc.                    | 4.450% | 5/6/50   | 1,480  | 1,143  |
| Altria Group Inc.                    | 3.700% | 2/4/51   | 3,092  | 2,102  |
| Altria Group Inc.                    | 6.200% | 2/14/59  | 230    | 225    |
| Altria Group Inc.                    | 4.000% | 2/4/61   | 925    | 643    |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 4.700% | 2/1/36   | 9,152  | 8,672  |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 4.900% | 2/1/46   | 17,479 | 15,900 |
| Anheuser-Busch InBev Finance Inc.    | 4.700% | 2/1/36   | 1,478  | 1,396  |
| Anheuser-Busch InBev Finance Inc.    | 4.900% | 2/1/46   | 3,388  | 3,064  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.875% | 6/15/35  | 1,115  | 1,169  |
| Anheuser-Busch InBev Worldwide Inc.  | 8.200% | 1/15/39  | 1,407  | 1,765  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.450% | 1/23/39  | 4,782  | 4,788  |
| Anheuser-Busch InBev Worldwide Inc.  | 8.000% | 11/15/39 | 1,188  | 1,475  |
| Anheuser-Busch InBev Worldwide Inc.  | 4.950% | 1/15/42  | 2,263  | 2,097  |
| Anheuser-Busch InBev Worldwide Inc.  | 4.439% | 10/6/48  | 4,226  | 3,569  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.550% | 1/23/49  | 7,814  | 7,708  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.800% | 1/23/59  | 2,665  | 2,720  |
| Archer-Daniels-Midland Co.           | 5.375% | 9/15/35  | 995    | 1,004  |
| Archer-Daniels-Midland Co.           | 3.750% | 9/15/47  | 812    | 605    |
| Archer-Daniels-Midland Co.           | 4.500% | 3/15/49  | 490    | 411    |
| Archer-Daniels-Midland Co.           | 2.700% | 9/15/51  | 950    | 569    |
| BAT Capital Corp.                    | 4.390% | 8/15/37  | 4,350  | 3,752  |
| BAT Capital Corp.                    | 7.079% | 8/2/43   | 2,020  | 2,176  |
| BAT Capital Corp.                    | 4.540% | 8/15/47  | 3,233  | 2,548  |
| BAT Capital Corp.                    | 4.758% | 9/6/49   | 885    | 716    |
| BAT Capital Corp.                    | 5.282% | 4/2/50   | 1,009  | 882    |
| BAT Capital Corp.                    | 5.650% | 3/16/52  | 1,355  | 1,236  |
| BAT Capital Corp.                    | 7.081% | 8/2/53   | 1,800  | 1,974  |
| Brown-Forman Corp.                   | 4.500% | 7/15/45  | 1,460  | 1,273  |
| Campbell's Co.                       | 4.750% | 3/23/35  | 1,375  | 1,296  |
| Campbell's Co.                       | 4.800% | 3/15/48  | 1,397  | 1,203  |
| Campbell's Co.                       | 3.125% | 4/24/50  | 773    | 497    |
| Church & Dwight Co. Inc.             | 3.950% | 8/1/47   | 950    | 730    |
| Church & Dwight Co. Inc.             | 5.000% | 6/15/52  | 655    | 591    |



|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Coca-Cola Co.                      | 4.125% | 3/25/40       | 100                 | 86                    |
| Coca-Cola Co.                      | 2.500% | 6/1/40        | 1,345               | 941                   |
| Coca-Cola Co.                      | 2.875% | 5/5/41        | 1,755               | 1,275                 |
| Coca-Cola Co.                      | 4.200% | 3/25/50       | 970                 | 801                   |
| Coca-Cola Co.                      | 2.600% | 6/1/50        | 3,880               | 2,338                 |
| Coca-Cola Co.                      | 3.000% | 3/5/51        | 1,245               | 820                   |
| Coca-Cola Co.                      | 2.500% | 3/15/51       | 2,704               | 1,581                 |
| Coca-Cola Co.                      | 5.300% | 5/13/54       | 980                 | 946                   |
| Coca-Cola Co.                      | 5.200% | 1/14/55       | 2,185               | 2,075                 |
| Coca-Cola Co.                      | 2.750% | 6/1/60        | 1,805               | 1,053                 |
| Coca-Cola Co.                      | 5.400% | 5/13/64       | 1,940               | 1,862                 |
| Coca-Cola Femsa SAB de CV          | 5.250% | 11/26/43      | 615                 | 583                   |
| <sup>1</sup> Colgate-Palmolive Co. | 4.000% | 8/15/45       | 680                 | 566                   |
| <sup>1</sup> Colgate-Palmolive Co. | 3.700% | 8/1/47        | 850                 | 651                   |
| Conagra Brands Inc.                | 5.300% | 11/1/38       | 2,618               | 2,462                 |
| Conagra Brands Inc.                | 5.400% | 11/1/48       | 930                 | 843                   |
| Constellation Brands Inc.          | 4.500% | 5/9/47        | 1,110               | 919                   |
| Constellation Brands Inc.          | 4.100% | 2/15/48       | 1,175               | 914                   |
| Constellation Brands Inc.          | 5.250% | 11/15/48      | 1,126               | 1,028                 |
| Constellation Brands Inc.          | 3.750% | 5/1/50        | 860                 | 630                   |
| Diageo Capital plc                 | 5.875% | 9/30/36       | 990                 | 1,042                 |
| Diageo Capital plc                 | 3.875% | 4/29/43       | 1,205               | 962                   |
| Diageo Investment Corp.            | 7.450% | 4/15/35       | 535                 | 621                   |
| Diageo Investment Corp.            | 4.250% | 5/11/42       | 712                 | 606                   |
| Dollar General Corp.               | 4.125% | 4/3/50        | 1,997               | 1,468                 |
| Dollar Tree Inc.                   | 3.375% | 12/1/51       | 723                 | 458                   |
| Estee Lauder Cos. Inc.             | 6.000% | 5/15/37       | 925                 | 949                   |
| Estee Lauder Cos. Inc.             | 4.375% | 6/15/45       | 935                 | 762                   |
| Estee Lauder Cos. Inc.             | 4.150% | 3/15/47       | 890                 | 701                   |
| Estee Lauder Cos. Inc.             | 3.125% | 12/1/49       | 1,375               | 880                   |
| General Mills Inc.                 | 5.250% | 1/30/35       | 1,000               | 984                   |
| General Mills Inc.                 | 3.000% | 2/1/51        | 979                 | 617                   |
| Haleon US Capital LLC              | 4.000% | 3/24/52       | 1,781               | 1,373                 |
| Hershey Co.                        | 3.125% | 11/15/49      | 1,558               | 1,036                 |
| Hormel Foods Corp.                 | 3.050% | 6/3/51        | 1,190               | 772                   |
| Ingredion Inc.                     | 3.900% | 6/1/50        | 480                 | 353                   |
| J M Smucker Co.                    | 4.250% | 3/15/35       | 1,132               | 1,025                 |
| J M Smucker Co.                    | 6.500% | 11/15/43      | 1,395               | 1,486                 |
| J M Smucker Co.                    | 6.500% | 11/15/53      | 1,995               | 2,140                 |
| JBS USA Holding Lux Sarl           | 4.375% | 2/2/52        | 998                 | 746                   |
| JBS USA Holding Lux Sarl           | 6.500% | 12/1/52       | 2,747               | 2,774                 |
| JBS USA Holding Lux Sarl           | 7.250% | 11/15/53      | 2,006               | 2,208                 |
| Kellanova                          | 4.500% | 4/1/46        | 1,109               | 932                   |
| Kellanova                          | 5.750% | 5/16/54       | 550                 | 548                   |
| Kenvue Inc.                        | 5.100% | 3/22/43       | 1,802               | 1,723                 |
| Kenvue Inc.                        | 5.050% | 3/22/53       | 2,700               | 2,500                 |
| Kenvue Inc.                        | 5.200% | 3/22/63       | 1,250               | 1,150                 |
| Keurig Dr Pepper Inc.              | 4.500% | 11/15/45      | 980                 | 817                   |
| Keurig Dr Pepper Inc.              | 4.420% | 12/15/46      | 985                 | 805                   |
| Keurig Dr Pepper Inc.              | 3.800% | 5/1/50        | 1,191               | 874                   |
| Keurig Dr Pepper Inc.              | 3.350% | 3/15/51       | 1,370               | 916                   |
| Keurig Dr Pepper Inc.              | 4.500% | 4/15/52       | 1,976               | 1,625                 |
| Kimberly-Clark Corp.               | 6.625% | 8/1/37        | 1,687               | 1,901                 |
| Kimberly-Clark Corp.               | 5.300% | 3/1/41        | 849                 | 830                   |
| Kimberly-Clark Corp.               | 3.200% | 7/30/46       | 868                 | 609                   |
| Kimberly-Clark Corp.               | 2.875% | 2/7/50        | 960                 | 620                   |
| Koninklijke Ahold Delhaize NV      | 5.700% | 10/1/40       | 934                 | 918                   |
| Kraft Heinz Foods Co.              | 5.000% | 7/15/35       | 1,500               | 1,452                 |
| Kraft Heinz Foods Co.              | 6.875% | 1/26/39       | 1,990               | 2,193                 |
| Kraft Heinz Foods Co.              | 6.500% | 2/9/40        | 500                 | 529                   |
| Kraft Heinz Foods Co.              | 5.000% | 6/4/42        | 675                 | 607                   |
| Kraft Heinz Foods Co.              | 5.200% | 7/15/45       | 2,546               | 2,304                 |
| Kraft Heinz Foods Co.              | 4.375% | 6/1/46        | 5,571               | 4,499                 |
| Kraft Heinz Foods Co.              | 4.875% | 10/1/49       | 2,555               | 2,186                 |
| Kraft Heinz Foods Co.              | 5.500% | 6/1/50        | 1,281               | 1,200                 |
| Kroger Co.                         | 6.900% | 4/15/38       | 354                 | 390                   |
| Kroger Co.                         | 5.400% | 7/15/40       | 1,329               | 1,278                 |
| Kroger Co.                         | 5.000% | 4/15/42       | 829                 | 749                   |
| Kroger Co.                         | 5.150% | 8/1/43        | 1,299               | 1,189                 |
| Kroger Co.                         | 3.875% | 10/15/46      | 491                 | 367                   |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Kroger Co.                          | 4.450% | 2/1/47        | 1,879               | 1,544                 |
| Kroger Co.                          | 4.650% | 1/15/48       | 1,140               | 955                   |
| Kroger Co.                          | 3.950% | 1/15/50       | 1,417               | 1,062                 |
| Kroger Co.                          | 5.500% | 9/15/54       | 3,364               | 3,161                 |
| Kroger Co.                          | 5.650% | 9/15/64       | 2,265               | 2,128                 |
| McCormick & Co. Inc.                | 4.200% | 8/15/47       | 1,006               | 815                   |
| Mead Johnson Nutrition Co.          | 5.900% | 11/1/39       | 665                 | 682                   |
| Mead Johnson Nutrition Co.          | 4.600% | 6/1/44        | 729                 | 633                   |
| Molson Coors Beverage Co.           | 5.000% | 5/1/42        | 2,462               | 2,253                 |
| Molson Coors Beverage Co.           | 4.200% | 7/15/46       | 2,771               | 2,212                 |
| Mondelez International Inc.         | 2.625% | 9/4/50        | 2,007               | 1,171                 |
| PepsiCo Inc.                        | 2.625% | 10/21/41      | 2,325               | 1,607                 |
| PepsiCo Inc.                        | 4.000% | 3/5/42        | 1,423               | 1,181                 |
| PepsiCo Inc.                        | 3.600% | 8/13/42       | 1,455               | 1,137                 |
| PepsiCo Inc.                        | 4.250% | 10/22/44      | 763                 | 646                   |
| PepsiCo Inc.                        | 4.450% | 4/14/46       | 1,889               | 1,631                 |
| PepsiCo Inc.                        | 3.450% | 10/6/46       | 2,461               | 1,808                 |
| PepsiCo Inc.                        | 4.000% | 5/2/47        | 1,343               | 1,073                 |
| PepsiCo Inc.                        | 3.375% | 7/29/49       | 1,600               | 1,145                 |
| PepsiCo Inc.                        | 2.875% | 10/15/49      | 1,534               | 996                   |
| PepsiCo Inc.                        | 3.625% | 3/19/50       | 798                 | 593                   |
| PepsiCo Inc.                        | 2.750% | 10/21/51      | 1,222               | 759                   |
| PepsiCo Inc.                        | 3.875% | 3/19/60       | 695                 | 520                   |
| Philip Morris International Inc.    | 6.375% | 5/16/38       | 2,942               | 3,160                 |
| Philip Morris International Inc.    | 4.375% | 11/15/41      | 1,555               | 1,320                 |
| Philip Morris International Inc.    | 4.500% | 3/20/42       | 1,297               | 1,118                 |
| Philip Morris International Inc.    | 3.875% | 8/21/42       | 1,886               | 1,491                 |
| Philip Morris International Inc.    | 4.125% | 3/4/43        | 746                 | 604                   |
| Philip Morris International Inc.    | 4.875% | 11/15/43      | 1,202               | 1,074                 |
| Philip Morris International Inc.    | 4.250% | 11/10/44      | 2,528               | 2,061                 |
| Procter & Gamble Co.                | 5.550% | 3/5/37        | 434                 | 454                   |
| Procter & Gamble Co.                | 3.550% | 3/25/40       | 843                 | 698                   |
| Procter & Gamble Co.                | 3.500% | 10/25/47      | 738                 | 559                   |
| Procter & Gamble Co.                | 3.600% | 3/25/50       | 745                 | 571                   |
| Reynolds American Inc.              | 5.700% | 8/15/35       | 976                 | 977                   |
| Reynolds American Inc.              | 7.250% | 6/15/37       | 882                 | 967                   |
| Reynolds American Inc.              | 6.150% | 9/15/43       | 1,210               | 1,197                 |
| Reynolds American Inc.              | 5.850% | 8/15/45       | 4,322               | 4,110                 |
| Sysco Corp.                         | 6.600% | 4/1/40        | 1,657               | 1,786                 |
| Sysco Corp.                         | 4.500% | 4/1/46        | 430                 | 356                   |
| Sysco Corp.                         | 4.450% | 3/15/48       | 1,205               | 983                   |
| Sysco Corp.                         | 3.300% | 2/15/50       | 995                 | 671                   |
| Sysco Corp.                         | 6.600% | 4/1/50        | 2,340               | 2,566                 |
| Sysco Corp.                         | 3.150% | 12/14/51      | 734                 | 473                   |
| Target Corp.                        | 6.500% | 10/15/37      | 730                 | 800                   |
| Target Corp.                        | 7.000% | 1/15/38       | 1,235               | 1,411                 |
| Target Corp.                        | 4.000% | 7/1/42        | 755                 | 630                   |
| Target Corp.                        | 3.625% | 4/15/46       | 1,660               | 1,241                 |
| Target Corp.                        | 3.900% | 11/15/47      | 941                 | 732                   |
| Target Corp.                        | 2.950% | 1/15/52       | 1,720               | 1,096                 |
| Target Corp.                        | 4.800% | 1/15/53       | 1,325               | 1,182                 |
| Tyson Foods Inc.                    | 4.550% | 6/2/47        | 968                 | 794                   |
| Tyson Foods Inc.                    | 5.100% | 9/28/48       | 2,680               | 2,382                 |
| <sup>1</sup> Unilever Capital Corp. | 2.625% | 8/12/51       | 1,387               | 841                   |
| Walmart Inc.                        | 5.250% | 9/1/35        | 2,905               | 2,989                 |
| Walmart Inc.                        | 6.200% | 4/15/38       | 2,348               | 2,591                 |
| Walmart Inc.                        | 3.950% | 6/28/38       | 2,318               | 2,073                 |
| Walmart Inc.                        | 5.625% | 4/1/40        | 982                 | 1,024                 |
| Walmart Inc.                        | 5.000% | 10/25/40      | 2,029               | 1,977                 |
| Walmart Inc.                        | 4.000% | 4/11/43       | 1,121               | 949                   |
| Walmart Inc.                        | 3.625% | 12/15/47      | 797                 | 608                   |
| Walmart Inc.                        | 4.050% | 6/29/48       | 3,443               | 2,818                 |
| Walmart Inc.                        | 2.950% | 9/24/49       | 1,495               | 998                   |
| Walmart Inc.                        | 2.650% | 9/22/51       | 2,800               | 1,725                 |
| Walmart Inc.                        | 4.500% | 9/9/52        | 2,259               | 1,966                 |
| Walmart Inc.                        | 4.500% | 4/15/53       | 1,305               | 1,135                 |
|                                     |        |               |                     | <b>265,335</b>        |
| <b>Energy (4.3%)</b>                |        |               |                     |                       |
| Apache Corp.                        | 6.000% | 1/15/37       | 826                 | 814                   |

|                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Apache Corp.                                         | 5.100% | 9/1/40        | 2,098               | 1,821                 |
| Apache Corp.                                         | 5.250% | 2/1/42        | 714                 | 615                   |
| Apache Corp.                                         | 4.750% | 4/15/43       | 801                 | 637                   |
| Apache Corp.                                         | 5.350% | 7/1/49        | 630                 | 523                   |
| Baker Hughes Holdings LLC                            | 5.125% | 9/15/40       | 2,362               | 2,241                 |
| Baker Hughes Holdings LLC                            | 4.080% | 12/15/47      | 1,091               | 857                   |
| BP Capital Markets America Inc.                      | 3.060% | 6/17/41       | 2,114               | 1,524                 |
| BP Capital Markets America Inc.                      | 3.000% | 2/24/50       | 3,499               | 2,223                 |
| BP Capital Markets America Inc.                      | 2.772% | 11/10/50      | 2,866               | 1,717                 |
| BP Capital Markets America Inc.                      | 2.939% | 6/4/51        | 4,425               | 2,736                 |
| BP Capital Markets America Inc.                      | 3.001% | 3/17/52       | 2,840               | 1,771                 |
| BP Capital Markets America Inc.                      | 3.379% | 2/8/61        | 2,442               | 1,547                 |
| Canadian Natural Resources Ltd.                      | 5.850% | 2/1/35        | 949                 | 951                   |
| Canadian Natural Resources Ltd.                      | 6.500% | 2/15/37       | 825                 | 856                   |
| Canadian Natural Resources Ltd.                      | 6.250% | 3/15/38       | 1,740               | 1,776                 |
| Canadian Natural Resources Ltd.                      | 6.750% | 2/1/39        | 600                 | 635                   |
| <sup>1</sup> Canadian Natural Resources Ltd.         | 4.950% | 6/1/47        | 1,067               | 915                   |
| Cenovus Energy Inc.                                  | 5.250% | 6/15/37       | 811                 | 758                   |
| Cenovus Energy Inc.                                  | 6.750% | 11/15/39      | 850                 | 912                   |
| Cenovus Energy Inc.                                  | 5.400% | 6/15/47       | 1,091               | 969                   |
| Cenovus Energy Inc.                                  | 3.750% | 2/15/52       | 1,125               | 776                   |
| Cheniere Corpus Christi Holdings LLC                 | 2.742% | 12/31/39      | 2,579               | 2,056                 |
| Chevron Corp.                                        | 3.078% | 5/11/50       | 856                 | 566                   |
| Chevron USA Inc.                                     | 5.250% | 11/15/43      | 571                 | 554                   |
| CNOOC Finance 2013 Ltd.                              | 4.250% | 5/9/43        | 1,600               | 1,411                 |
| CNOOC Finance 2013 Ltd.                              | 3.300% | 9/30/49       | 650                 | 473                   |
| CNOOC Petroleum North America ULC                    | 5.875% | 3/10/35       | 1,470               | 1,573                 |
| CNOOC Petroleum North America ULC                    | 6.400% | 5/15/37       | 2,154               | 2,426                 |
| Columbia Pipeline Group Inc.                         | 5.800% | 6/1/45        | 870                 | 836                   |
| ConocoPhillips                                       | 5.900% | 5/15/38       | 1,502               | 1,553                 |
| ConocoPhillips                                       | 6.500% | 2/1/39        | 2,642               | 2,882                 |
| ConocoPhillips                                       | 4.875% | 10/1/47       | 850                 | 744                   |
| ConocoPhillips Co.                                   | 5.000% | 1/15/35       | 2,125               | 2,064                 |
| ConocoPhillips Co.                                   | 3.758% | 3/15/42       | 1,300               | 1,022                 |
| ConocoPhillips Co.                                   | 4.300% | 11/15/44      | 1,566               | 1,307                 |
| ConocoPhillips Co.                                   | 3.800% | 3/15/52       | 2,650               | 1,935                 |
| ConocoPhillips Co.                                   | 5.300% | 5/15/53       | 1,907               | 1,762                 |
| ConocoPhillips Co.                                   | 5.550% | 3/15/54       | 1,120               | 1,074                 |
| ConocoPhillips Co.                                   | 5.500% | 1/15/55       | 1,680               | 1,593                 |
| ConocoPhillips Co.                                   | 4.025% | 3/15/62       | 3,332               | 2,409                 |
| ConocoPhillips Co.                                   | 5.700% | 9/15/63       | 1,480               | 1,416                 |
| ConocoPhillips Co.                                   | 5.650% | 1/15/65       | 1,100               | 1,039                 |
| Continental Resources Inc.                           | 4.900% | 6/1/44        | 1,282               | 1,036                 |
| Coterra Energy Inc.                                  | 5.400% | 2/15/35       | 1,275               | 1,236                 |
| Coterra Energy Inc.                                  | 5.900% | 2/15/55       | 1,260               | 1,188                 |
| DCP Midstream Operating LP                           | 5.600% | 4/1/44        | 740                 | 690                   |
| Devon Energy Corp.                                   | 5.000% | 6/15/45       | 1,420               | 1,186                 |
| Devon Energy Corp.                                   | 5.750% | 9/15/54       | 1,300               | 1,178                 |
| Diamondback Energy Inc.                              | 4.400% | 3/24/51       | 1,090               | 845                   |
| Diamondback Energy Inc.                              | 4.250% | 3/15/52       | 1,402               | 1,057                 |
| Diamondback Energy Inc.                              | 6.250% | 3/15/53       | 920                 | 918                   |
| Diamondback Energy Inc.                              | 5.750% | 4/18/54       | 2,590               | 2,428                 |
| Diamondback Energy Inc.                              | 5.900% | 4/18/64       | 1,893               | 1,775                 |
| Eastern Energy Gas Holdings LLC                      | 5.650% | 10/15/54      | 1,600               | 1,509                 |
| <sup>1</sup> Eastern Gas Transmission & Storage Inc. | 4.800% | 11/1/43       | 460                 | 402                   |
| <sup>1</sup> Eastern Gas Transmission & Storage Inc. | 4.600% | 12/15/44      | 870                 | 732                   |
| <sup>1</sup> Enbridge Energy Partners LP             | 7.500% | 4/15/38       | 977                 | 1,108                 |
| Enbridge Energy Partners LP                          | 5.500% | 9/15/40       | 780                 | 744                   |
| Enbridge Energy Partners LP                          | 7.375% | 10/15/45      | 1,540               | 1,738                 |
| Enbridge Inc.                                        | 4.500% | 6/10/44       | 987                 | 811                   |
| Enbridge Inc.                                        | 5.500% | 12/1/46       | 967                 | 917                   |
| Enbridge Inc.                                        | 4.000% | 11/15/49      | 305                 | 228                   |
| Enbridge Inc.                                        | 3.400% | 8/1/51        | 4,055               | 2,711                 |
| Enbridge Inc.                                        | 6.700% | 11/15/53      | 1,732               | 1,878                 |
| Enbridge Inc.                                        | 5.950% | 4/5/54        | 1,520               | 1,504                 |
| Energy Transfer LP                                   | 4.900% | 3/15/35       | 877                 | 823                   |
| Energy Transfer LP                                   | 6.625% | 10/15/36      | 928                 | 984                   |
| <sup>1</sup> Energy Transfer LP                      | 5.800% | 6/15/38       | 810                 | 797                   |
| Energy Transfer LP                                   | 7.500% | 7/1/38        | 995                 | 1,124                 |
| Energy Transfer LP                                   | 6.050% | 6/1/41        | 894                 | 889                   |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                            | 6.500% | 2/1/42        | 2,310               | 2,390                 |
| Energy Transfer LP                            | 6.100% | 2/15/42       | 183                 | 180                   |
| Energy Transfer LP                            | 5.150% | 2/1/43        | 1,449               | 1,274                 |
| Energy Transfer LP                            | 5.950% | 10/1/43       | 905                 | 876                   |
| Energy Transfer LP                            | 5.300% | 4/1/44        | 2,015               | 1,799                 |
| Energy Transfer LP                            | 5.000% | 5/15/44       | 654                 | 560                   |
| Energy Transfer LP                            | 5.150% | 3/15/45       | 2,226               | 1,946                 |
| Energy Transfer LP                            | 5.350% | 5/15/45       | 827                 | 743                   |
| Energy Transfer LP                            | 6.125% | 12/15/45      | 2,341               | 2,308                 |
| Energy Transfer LP                            | 5.300% | 4/15/47       | 1,840               | 1,624                 |
| Energy Transfer LP                            | 5.400% | 10/1/47       | 2,413               | 2,164                 |
| Energy Transfer LP                            | 6.000% | 6/15/48       | 1,746               | 1,690                 |
| Energy Transfer LP                            | 6.250% | 4/15/49       | 3,591               | 3,598                 |
| Energy Transfer LP                            | 5.000% | 5/15/50       | 2,862               | 2,430                 |
| Energy Transfer LP                            | 5.950% | 5/15/54       | 3,060               | 2,947                 |
| Energy Transfer LP                            | 6.050% | 9/1/54        | 2,227               | 2,177                 |
| EnLink Midstream Partners LP                  | 5.600% | 4/1/44        | 920                 | 842                   |
| EnLink Midstream Partners LP                  | 5.050% | 4/1/45        | 838                 | 717                   |
| EnLink Midstream Partners LP                  | 5.450% | 6/1/47        | 1,445               | 1,299                 |
| Enterprise Products Operating LLC             | 4.950% | 2/15/35       | 1,500               | 1,451                 |
| Enterprise Products Operating LLC             | 7.550% | 4/15/38       | 920                 | 1,076                 |
| Enterprise Products Operating LLC             | 6.125% | 10/15/39      | 830                 | 861                   |
| Enterprise Products Operating LLC             | 5.700% | 2/15/42       | 1,770               | 1,760                 |
| Enterprise Products Operating LLC             | 4.850% | 8/15/42       | 1,335               | 1,202                 |
| Enterprise Products Operating LLC             | 4.450% | 2/15/43       | 1,888               | 1,608                 |
| Enterprise Products Operating LLC             | 4.850% | 3/15/44       | 998                 | 892                   |
| Enterprise Products Operating LLC             | 5.100% | 2/15/45       | 2,370               | 2,179                 |
| Enterprise Products Operating LLC             | 4.900% | 5/15/46       | 897                 | 797                   |
| Enterprise Products Operating LLC             | 4.250% | 2/15/48       | 2,220               | 1,776                 |
| Enterprise Products Operating LLC             | 4.800% | 2/1/49        | 2,359               | 2,034                 |
| Enterprise Products Operating LLC             | 4.200% | 1/31/50       | 2,365               | 1,862                 |
| Enterprise Products Operating LLC             | 3.700% | 1/31/51       | 850                 | 609                   |
| Enterprise Products Operating LLC             | 3.200% | 2/15/52       | 2,654               | 1,724                 |
| Enterprise Products Operating LLC             | 3.300% | 2/15/53       | 2,230               | 1,465                 |
| Enterprise Products Operating LLC             | 4.950% | 10/15/54      | 1,297               | 1,134                 |
| Enterprise Products Operating LLC             | 5.550% | 2/16/55       | 2,620               | 2,517                 |
| Enterprise Products Operating LLC             | 3.950% | 1/31/60       | 1,955               | 1,406                 |
| EOG Resources Inc.                            | 3.900% | 4/1/35        | 895                 | 796                   |
| EOG Resources Inc.                            | 4.950% | 4/15/50       | 1,368               | 1,214                 |
| EOG Resources Inc.                            | 5.650% | 12/1/54       | 1,600               | 1,566                 |
| Expand Energy Corp.                           | 5.700% | 1/15/35       | 1,265               | 1,243                 |
| Exxon Mobil Corp.                             | 2.995% | 8/16/39       | 1,473               | 1,112                 |
| Exxon Mobil Corp.                             | 4.227% | 3/19/40       | 3,472               | 3,040                 |
| Exxon Mobil Corp.                             | 3.567% | 3/6/45        | 2,305               | 1,731                 |
| Exxon Mobil Corp.                             | 4.114% | 3/1/46        | 3,582               | 2,898                 |
| Exxon Mobil Corp.                             | 3.095% | 8/16/49       | 2,100               | 1,395                 |
| Exxon Mobil Corp.                             | 4.327% | 3/19/50       | 4,585               | 3,770                 |
| Exxon Mobil Corp.                             | 3.452% | 4/15/51       | 5,075               | 3,562                 |
| Halliburton Co.                               | 4.850% | 11/15/35      | 2,625               | 2,494                 |
| Halliburton Co.                               | 6.700% | 9/15/38       | 2,101               | 2,288                 |
| Halliburton Co.                               | 4.500% | 11/15/41      | 865                 | 742                   |
| Halliburton Co.                               | 4.750% | 8/1/43        | 2,081               | 1,811                 |
| Halliburton Co.                               | 5.000% | 11/15/45      | 4,044               | 3,618                 |
| Hess Corp.                                    | 6.000% | 1/15/40       | 916                 | 954                   |
| Hess Corp.                                    | 5.600% | 2/15/41       | 2,497               | 2,460                 |
| Hess Corp.                                    | 5.800% | 4/1/47        | 895                 | 896                   |
| Kinder Morgan Energy Partners LP              | 5.800% | 3/15/35       | 1,642               | 1,652                 |
| Kinder Morgan Energy Partners LP              | 6.500% | 2/1/37        | 1,010               | 1,055                 |
| <sup>1</sup> Kinder Morgan Energy Partners LP | 6.950% | 1/15/38       | 1,385               | 1,502                 |
| Kinder Morgan Energy Partners LP              | 6.500% | 9/1/39        | 856                 | 893                   |
| Kinder Morgan Energy Partners LP              | 6.550% | 9/15/40       | 1,343               | 1,392                 |
| Kinder Morgan Energy Partners LP              | 6.375% | 3/1/41        | 131                 | 133                   |
| Kinder Morgan Energy Partners LP              | 5.625% | 9/1/41        | 940                 | 883                   |
| Kinder Morgan Energy Partners LP              | 5.000% | 8/15/42       | 767                 | 667                   |
| Kinder Morgan Energy Partners LP              | 4.700% | 11/1/42       | 635                 | 534                   |
| Kinder Morgan Energy Partners LP              | 5.000% | 3/1/43        | 1,450               | 1,263                 |
| Kinder Morgan Energy Partners LP              | 5.500% | 3/1/44        | 976                 | 903                   |
| Kinder Morgan Energy Partners LP              | 5.400% | 9/1/44        | 925                 | 841                   |
| Kinder Morgan Inc.                            | 5.550% | 6/1/45        | 3,068               | 2,865                 |
| Kinder Morgan Inc.                            | 5.050% | 2/15/46       | 1,418               | 1,230                 |

|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Kinder Morgan Inc.                                     | 5.200% | 3/1/48        | 1,980               | 1,746                 |
| Kinder Morgan Inc.                                     | 3.250% | 8/1/50        | 944                 | 597                   |
| Kinder Morgan Inc.                                     | 5.950% | 8/1/54        | 1,170               | 1,140                 |
| Marathon Petroleum Corp.                               | 6.500% | 3/1/41        | 2,715               | 2,813                 |
| Marathon Petroleum Corp.                               | 4.750% | 9/15/44       | 1,557               | 1,291                 |
| Marathon Petroleum Corp.                               | 4.500% | 4/1/48        | 356                 | 278                   |
| Marathon Petroleum Corp.                               | 5.000% | 9/15/54       | 411                 | 339                   |
| MPLX LP                                                | 4.500% | 4/15/38       | 2,999               | 2,612                 |
| MPLX LP                                                | 5.200% | 3/1/47        | 1,149               | 1,019                 |
| MPLX LP                                                | 5.200% | 12/1/47       | 855                 | 755                   |
| MPLX LP                                                | 4.700% | 4/15/48       | 1,015               | 831                   |
| MPLX LP                                                | 5.500% | 2/15/49       | 2,624               | 2,408                 |
| MPLX LP                                                | 4.950% | 3/14/52       | 2,082               | 1,750                 |
| MPLX LP                                                | 5.650% | 3/1/53        | 865                 | 807                   |
| MPLX LP                                                | 4.900% | 4/15/58       | 275                 | 222                   |
| NOV Inc.                                               | 3.950% | 12/1/42       | 1,613               | 1,198                 |
| Occidental Petroleum Corp.                             | 6.450% | 9/15/36       | 3,418               | 3,498                 |
| Occidental Petroleum Corp.                             | 6.200% | 3/15/40       | 1,426               | 1,404                 |
| Occidental Petroleum Corp.                             | 6.600% | 3/15/46       | 2,099               | 2,121                 |
| Occidental Petroleum Corp.                             | 4.400% | 4/15/46       | 891                 | 661                   |
| Occidental Petroleum Corp.                             | 4.200% | 3/15/48       | 450                 | 323                   |
| Occidental Petroleum Corp.                             | 6.050% | 10/1/54       | 1,355               | 1,274                 |
| ONEOK Inc.                                             | 6.000% | 6/15/35       | 385                 | 394                   |
| ONEOK Inc.                                             | 5.150% | 10/15/43      | 820                 | 731                   |
| ONEOK Inc.                                             | 4.250% | 9/15/46       | 692                 | 531                   |
| ONEOK Inc.                                             | 4.950% | 7/13/47       | 1,850               | 1,563                 |
| ONEOK Inc.                                             | 4.200% | 10/3/47       | 380                 | 287                   |
| ONEOK Inc.                                             | 5.200% | 7/15/48       | 1,640               | 1,447                 |
| ONEOK Inc.                                             | 4.450% | 9/1/49        | 1,225               | 953                   |
| ONEOK Inc.                                             | 3.950% | 3/1/50        | 1,869               | 1,347                 |
| ONEOK Inc.                                             | 4.500% | 3/15/50       | 920                 | 724                   |
| ONEOK Inc.                                             | 7.150% | 1/15/51       | 939                 | 1,017                 |
| ONEOK Inc.                                             | 6.625% | 9/1/53        | 2,640               | 2,777                 |
| ONEOK Inc.                                             | 5.700% | 11/1/54       | 2,265               | 2,131                 |
| ONEOK Inc.                                             | 5.850% | 11/1/64       | 1,200               | 1,122                 |
| ONEOK Partners LP                                      | 6.650% | 10/1/36       | 780                 | 828                   |
| ONEOK Partners LP                                      | 6.850% | 10/15/37      | 970                 | 1,042                 |
| ONEOK Partners LP                                      | 6.125% | 2/1/41        | 1,117               | 1,109                 |
| ONEOK Partners LP                                      | 6.200% | 9/15/43       | 971                 | 967                   |
| Ovintiv Inc.                                           | 6.625% | 8/15/37       | 873                 | 894                   |
| Ovintiv Inc.                                           | 6.500% | 2/1/38        | 600                 | 610                   |
| Ovintiv Inc.                                           | 7.100% | 7/15/53       | 775                 | 826                   |
| Phillips 66                                            | 5.875% | 5/1/42        | 2,820               | 2,800                 |
| Phillips 66                                            | 4.875% | 11/15/44      | 2,013               | 1,741                 |
| Phillips 66                                            | 3.300% | 3/15/52       | 1,805               | 1,159                 |
| Phillips 66 Co.                                        | 4.950% | 3/15/35       | 2,085               | 1,970                 |
| Phillips 66 Co.                                        | 4.680% | 2/15/45       | 380                 | 318                   |
| Phillips 66 Co.                                        | 4.900% | 10/1/46       | 1,600               | 1,372                 |
| Phillips 66 Co.                                        | 5.500% | 3/15/55       | 1,240               | 1,141                 |
| Plains All American Pipeline LP                        | 6.650% | 1/15/37       | 578                 | 605                   |
| Plains All American Pipeline LP                        | 5.150% | 6/1/42        | 1,110               | 984                   |
| Plains All American Pipeline LP                        | 4.300% | 1/31/43       | 425                 | 336                   |
| Plains All American Pipeline LP                        | 4.700% | 6/15/44       | 1,238               | 1,021                 |
| Plains All American Pipeline LP                        | 4.900% | 2/15/45       | 1,480               | 1,254                 |
| Sabine Pass Liquefaction LLC                           | 5.900% | 9/15/37       | 985                 | 1,002                 |
| <sup>1</sup> Shell Finance US Inc.                     | 4.125% | 5/11/35       | 3,195               | 2,927                 |
| <sup>1</sup> Shell Finance US Inc.                     | 4.550% | 8/12/43       | 2,174               | 1,894                 |
| <sup>1</sup> Shell Finance US Inc.                     | 4.375% | 5/11/45       | 5,325               | 4,448                 |
| <sup>1</sup> Shell Finance US Inc.                     | 4.000% | 5/10/46       | 4,077               | 3,193                 |
| <sup>1</sup> Shell Finance US Inc.                     | 3.750% | 9/12/46       | 2,114               | 1,585                 |
| <sup>1</sup> Shell Finance US Inc.                     | 3.250% | 4/6/50        | 2,677               | 1,800                 |
| Shell International Finance BV                         | 6.375% | 12/15/38      | 3,674               | 3,995                 |
| Shell International Finance BV                         | 5.500% | 3/25/40       | 1,915               | 1,913                 |
| Shell International Finance BV                         | 2.875% | 11/26/41      | 984                 | 694                   |
| Shell International Finance BV                         | 3.625% | 8/21/42       | 747                 | 580                   |
| Shell International Finance BV                         | 3.125% | 11/7/49       | 775                 | 510                   |
| Shell International Finance BV                         | 3.000% | 11/26/51      | 1,981               | 1,252                 |
| <sup>3</sup> South Bow USA Infrastructure Holdings LLC | 6.176% | 10/1/54       | 910                 | 879                   |
| Spectra Energy Partners LP                             | 5.950% | 9/25/43       | 447                 | 439                   |
| Spectra Energy Partners LP                             | 4.500% | 3/15/45       | 783                 | 641                   |



|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Suncor Energy Inc.                     | 6.800% | 5/15/38       | 1,174               | 1,249                 |
| Suncor Energy Inc.                     | 6.850% | 6/1/39        | 1,102               | 1,190                 |
| Suncor Energy Inc.                     | 4.000% | 11/15/47      | 1,485               | 1,099                 |
| Suncor Energy Inc.                     | 3.750% | 3/4/51        | 1,315               | 922                   |
| Targa Resources Corp.                  | 5.500% | 2/15/35       | 1,745               | 1,717                 |
| Targa Resources Corp.                  | 4.950% | 4/15/52       | 650                 | 546                   |
| Targa Resources Corp.                  | 6.250% | 7/1/52        | 920                 | 918                   |
| Targa Resources Corp.                  | 6.500% | 2/15/53       | 1,880               | 1,959                 |
| Tennessee Gas Pipeline Co. LLC         | 7.625% | 4/1/37        | 735                 | 838                   |
| TotalEnergies Capital International SA | 2.986% | 6/29/41       | 995                 | 714                   |
| TotalEnergies Capital International SA | 3.461% | 7/12/49       | 1,395               | 976                   |
| TotalEnergies Capital International SA | 3.127% | 5/29/50       | 4,555               | 2,986                 |
| TotalEnergies Capital International SA | 3.386% | 6/29/60       | 1,640               | 1,059                 |
| TotalEnergies Capital SA               | 5.488% | 4/5/54        | 3,025               | 2,894                 |
| TotalEnergies Capital SA               | 5.275% | 9/10/54       | 1,920               | 1,777                 |
| TotalEnergies Capital SA               | 5.638% | 4/5/64        | 2,270               | 2,164                 |
| TotalEnergies Capital SA               | 5.425% | 9/10/64       | 2,255               | 2,087                 |
| TransCanada PipeLines Ltd.             | 5.850% | 3/15/36       | 840                 | 846                   |
| TransCanada PipeLines Ltd.             | 6.200% | 10/15/37      | 2,938               | 3,024                 |
| TransCanada PipeLines Ltd.             | 7.250% | 8/15/38       | 1,554               | 1,742                 |
| TransCanada PipeLines Ltd.             | 7.625% | 1/15/39       | 1,602               | 1,849                 |
| TransCanada PipeLines Ltd.             | 6.100% | 6/1/40        | 1,245               | 1,262                 |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41       | 495                 | 465                   |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42        | 670                 | 564                   |
| Transcontinental Gas Pipe Line Co. LLC | 4.600% | 3/15/48       | 1,185               | 982                   |
| Transcontinental Gas Pipe Line Co. LLC | 3.950% | 5/15/50       | 870                 | 642                   |
| Valero Energy Corp.                    | 6.625% | 6/15/37       | 2,350               | 2,466                 |
| Valero Energy Corp.                    | 4.900% | 3/15/45       | 1,055               | 923                   |
| Valero Energy Corp.                    | 3.650% | 12/1/51       | 1,436               | 966                   |
| Valero Energy Corp.                    | 4.000% | 6/1/52        | 525                 | 373                   |
| Western Midstream Operating LP         | 5.450% | 4/1/44        | 1,037               | 920                   |
| Western Midstream Operating LP         | 5.300% | 3/1/48        | 1,280               | 1,085                 |
| Western Midstream Operating LP         | 5.500% | 8/15/48       | 580                 | 502                   |
| Western Midstream Operating LP         | 5.250% | 2/1/50        | 1,547               | 1,323                 |
| Williams Cos. Inc.                     | 6.300% | 4/15/40       | 2,205               | 2,288                 |
| Williams Cos. Inc.                     | 5.800% | 11/15/43      | 300                 | 294                   |
| Williams Cos. Inc.                     | 5.400% | 3/4/44        | 1,530               | 1,432                 |
| Williams Cos. Inc.                     | 5.750% | 6/24/44       | 865                 | 837                   |
| Williams Cos. Inc.                     | 5.100% | 9/15/45       | 2,430               | 2,177                 |
| Williams Cos. Inc.                     | 4.850% | 3/1/48        | 2,120               | 1,808                 |
| Williams Cos. Inc.                     | 3.500% | 10/15/51      | 1,218               | 827                   |
| Williams Cos. Inc.                     | 5.300% | 8/15/52       | 720                 | 657                   |
| Williams Cos. Inc.                     | 5.800% | 11/15/54      | 935                 | 912                   |
| Woodside Finance Ltd.                  | 5.700% | 9/12/54       | 1,290               | 1,201                 |
|                                        |        |               |                     | <b>352,327</b>        |
| <b>Financials (6.2%)</b>               |        |               |                     |                       |
| AerCap Ireland Capital DAC             | 3.850% | 10/29/41      | 2,548               | 1,998                 |
| Aflac Inc.                             | 4.000% | 10/15/46      | 1,414               | 1,105                 |
| Alleghany Corp.                        | 4.900% | 9/15/44       | 525                 | 482                   |
| Alleghany Corp.                        | 3.250% | 8/15/51       | 990                 | 665                   |
| Allstate Corp.                         | 5.550% | 5/9/35        | 1,042               | 1,055                 |
| Allstate Corp.                         | 5.950% | 4/1/36        | 940                 | 987                   |
| Allstate Corp.                         | 4.200% | 12/15/46      | 864                 | 695                   |
| Allstate Corp.                         | 3.850% | 8/10/49       | 1,663               | 1,246                 |
| <sup>1</sup> Allstate Corp.            | 6.500% | 5/15/57       | 925                 | 950                   |
| American Express Co.                   | 4.050% | 12/3/42       | 2,061               | 1,725                 |
| American Financial Group Inc.          | 4.500% | 6/15/47       | 985                 | 813                   |
| American International Group Inc.      | 3.875% | 1/15/35       | 1,016               | 902                   |
| American International Group Inc.      | 4.500% | 7/16/44       | 990                 | 849                   |
| American International Group Inc.      | 4.750% | 4/1/48        | 2,613               | 2,314                 |
| American International Group Inc.      | 4.375% | 6/30/50       | 2,035               | 1,679                 |
| Aon Corp.                              | 6.250% | 9/30/40       | 910                 | 942                   |
| Aon Corp.                              | 2.900% | 8/23/51       | 1,425               | 865                   |
| Aon Corp.                              | 3.900% | 2/28/52       | 1,532               | 1,123                 |
| Aon Global Ltd.                        | 4.600% | 6/14/44       | 932                 | 788                   |
| Aon Global Ltd.                        | 4.750% | 5/15/45       | 954                 | 820                   |
| Aon North America Inc.                 | 5.750% | 3/1/54        | 4,440               | 4,329                 |
| Apollo Global Management Inc.          | 5.800% | 5/21/54       | 1,375               | 1,379                 |
| Arch Capital Finance LLC               | 5.031% | 12/15/46      | 810                 | 728                   |



|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Arch Capital Group Ltd.            | 3.635% | 6/30/50       | 1,599               | 1,139                 |
| Arch Capital Group US Inc.         | 5.144% | 11/1/43       | 976                 | 892                   |
| Ares Management Corp.              | 5.600% | 10/11/54      | 1,300               | 1,237                 |
| Arthur J Gallagher & Co.           | 5.150% | 2/15/35       | 470                 | 458                   |
| Arthur J Gallagher & Co.           | 3.500% | 5/20/51       | 1,477               | 1,016                 |
| Arthur J Gallagher & Co.           | 3.050% | 3/9/52        | 705                 | 439                   |
| Arthur J Gallagher & Co.           | 5.750% | 3/2/53        | 985                 | 964                   |
| Arthur J Gallagher & Co.           | 6.750% | 2/15/54       | 1,075               | 1,188                 |
| Arthur J Gallagher & Co.           | 5.750% | 7/15/54       | 920                 | 905                   |
| Athene Holding Ltd.                | 3.950% | 5/25/51       | 1,040               | 748                   |
| Athene Holding Ltd.                | 3.450% | 5/15/52       | 985                 | 634                   |
| Athene Holding Ltd.                | 6.250% | 4/1/54        | 1,470               | 1,474                 |
| Bank of America Corp.              | 6.110% | 1/29/37       | 4,421               | 4,575                 |
| <sup>1</sup> Bank of America Corp. | 4.244% | 4/24/38       | 3,242               | 2,871                 |
| Bank of America Corp.              | 7.750% | 5/14/38       | 1,783               | 2,083                 |
| <sup>1</sup> Bank of America Corp. | 4.078% | 4/23/40       | 2,591               | 2,200                 |
| <sup>1</sup> Bank of America Corp. | 2.676% | 6/19/41       | 9,711               | 6,719                 |
| <sup>1</sup> Bank of America Corp. | 5.875% | 2/7/42        | 2,975               | 3,101                 |
| Bank of America Corp.              | 3.311% | 4/22/42       | 7,494               | 5,604                 |
| <sup>1</sup> Bank of America Corp. | 5.000% | 1/21/44       | 3,551               | 3,315                 |
| <sup>1</sup> Bank of America Corp. | 4.875% | 4/1/44        | 643                 | 588                   |
| <sup>1</sup> Bank of America Corp. | 3.946% | 1/23/49       | 1,267               | 968                   |
| <sup>1</sup> Bank of America Corp. | 4.330% | 3/15/50       | 5,585               | 4,547                 |
| <sup>1</sup> Bank of America Corp. | 4.083% | 3/20/51       | 10,355              | 8,076                 |
| <sup>1</sup> Bank of America Corp. | 2.831% | 10/24/51      | 2,200               | 1,349                 |
| <sup>1</sup> Bank of America Corp. | 3.483% | 3/13/52       | 990                 | 699                   |
| Bank of America Corp.              | 2.972% | 7/21/52       | 4,648               | 2,945                 |
| <sup>1</sup> Bank of America NA    | 6.000% | 10/15/36      | 1,751               | 1,809                 |
| Barclays plc                       | 3.811% | 3/10/42       | 1,735               | 1,341                 |
| Barclays plc                       | 3.330% | 11/24/42      | 1,783               | 1,289                 |
| Barclays plc                       | 5.250% | 8/17/45       | 2,436               | 2,273                 |
| Barclays plc                       | 4.950% | 1/10/47       | 3,273               | 2,907                 |
| Barclays plc                       | 6.036% | 3/12/55       | 775                 | 774                   |
| Berkshire Hathaway Finance Corp.   | 5.750% | 1/15/40       | 610                 | 642                   |
| Berkshire Hathaway Finance Corp.   | 4.400% | 5/15/42       | 1,617               | 1,465                 |
| Berkshire Hathaway Finance Corp.   | 4.300% | 5/15/43       | 983                 | 849                   |
| Berkshire Hathaway Finance Corp.   | 4.200% | 8/15/48       | 4,564               | 3,758                 |
| Berkshire Hathaway Finance Corp.   | 4.250% | 1/15/49       | 3,380               | 2,816                 |
| Berkshire Hathaway Finance Corp.   | 2.850% | 10/15/50      | 3,180               | 1,988                 |
| Berkshire Hathaway Finance Corp.   | 3.850% | 3/15/52       | 4,930               | 3,723                 |
| Berkshire Hathaway Inc.            | 4.500% | 2/11/43       | 1,883               | 1,737                 |
| BlackRock Funding Inc.             | 4.900% | 1/8/35        | 850                 | 831                   |
| BlackRock Funding Inc.             | 5.250% | 3/14/54       | 2,899               | 2,733                 |
| BlackRock Funding Inc.             | 5.350% | 1/8/55        | 1,590               | 1,519                 |
| Blue Owl Finance LLC               | 4.125% | 10/7/51       | 600                 | 436                   |
| Brighthouse Financial Inc.         | 4.700% | 6/22/47       | 1,413               | 1,095                 |
| Brighthouse Financial Inc.         | 3.850% | 12/22/51      | 675                 | 437                   |
| Brookfield Finance Inc.            | 5.675% | 1/15/35       | 900                 | 904                   |
| Brookfield Finance Inc.            | 4.700% | 9/20/47       | 1,153               | 993                   |
| Brookfield Finance Inc.            | 3.500% | 3/30/51       | 1,440               | 993                   |
| Brookfield Finance Inc.            | 3.625% | 2/15/52       | 985                 | 686                   |
| Brookfield Finance Inc.            | 5.968% | 3/4/54        | 1,395               | 1,409                 |
| Brookfield Finance LLC             | 3.450% | 4/15/50       | 925                 | 632                   |
| Brown & Brown Inc.                 | 4.950% | 3/17/52       | 1,035               | 883                   |
| Chubb Corp.                        | 6.000% | 5/11/37       | 998                 | 1,059                 |
| <sup>1</sup> Chubb Corp.           | 6.500% | 5/15/38       | 830                 | 914                   |
| Chubb INA Holdings LLC             | 6.700% | 5/15/36       | 525                 | 582                   |
| Chubb INA Holdings LLC             | 4.150% | 3/13/43       | 1,507               | 1,259                 |
| Chubb INA Holdings LLC             | 4.350% | 11/3/45       | 1,995               | 1,698                 |
| Chubb INA Holdings LLC             | 2.850% | 12/15/51      | 822                 | 518                   |
| Chubb INA Holdings LLC             | 3.050% | 12/15/61      | 2,052               | 1,240                 |
| Citigroup Inc.                     | 6.125% | 8/25/36       | 1,256               | 1,280                 |
| <sup>1</sup> Citigroup Inc.        | 3.878% | 1/24/39       | 2,377               | 1,983                 |
| Citigroup Inc.                     | 8.125% | 7/15/39       | 3,289               | 4,054                 |
| <sup>1</sup> Citigroup Inc.        | 5.316% | 3/26/41       | 1,584               | 1,521                 |
| Citigroup Inc.                     | 5.875% | 1/30/42       | 1,355               | 1,383                 |
| Citigroup Inc.                     | 6.675% | 9/13/43       | 1,667               | 1,828                 |
| Citigroup Inc.                     | 5.300% | 5/6/44        | 1,620               | 1,522                 |
| Citigroup Inc.                     | 4.650% | 7/30/45       | 1,632               | 1,420                 |
| Citigroup Inc.                     | 4.750% | 5/18/46       | 3,564               | 3,103                 |

|                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Citigroup Inc.                        | 4.281% | 4/24/48       | 2,147               | 1,752                 |
| Citigroup Inc.                                     | 4.650% | 7/23/48       | 3,555               | 3,046                 |
| CME Group Inc.                                     | 5.300% | 9/15/43       | 1,128               | 1,128                 |
| CME Group Inc.                                     | 4.150% | 6/15/48       | 655                 | 540                   |
| <sup>1</sup> Cooperatieve Rabobank UA              | 5.250% | 5/24/41       | 2,319               | 2,250                 |
| Cooperatieve Rabobank UA                           | 5.750% | 12/1/43       | 1,854               | 1,840                 |
| Cooperatieve Rabobank UA                           | 5.250% | 8/4/45        | 2,719               | 2,557                 |
| Corebridge Financial Inc.                          | 4.350% | 4/5/42        | 1,090               | 906                   |
| Corebridge Financial Inc.                          | 4.400% | 4/5/52        | 2,430               | 1,951                 |
| Equitable Holdings Inc.                            | 5.000% | 4/20/48       | 2,019               | 1,795                 |
| Everest Reinsurance Holdings Inc.                  | 4.868% | 6/1/44        | 755                 | 653                   |
| Everest Reinsurance Holdings Inc.                  | 3.500% | 10/15/50      | 1,500               | 1,018                 |
| Everest Reinsurance Holdings Inc.                  | 3.125% | 10/15/52      | 1,550               | 957                   |
| Fairfax Financial Holdings Ltd.                    | 6.350% | 3/22/54       | 1,520               | 1,562                 |
| <sup>3</sup> Fairfax Financial Holdings Ltd.       | 6.100% | 3/15/55       | 1,075               | 1,060                 |
| Fidelity National Financial Inc.                   | 3.200% | 9/17/51       | 935                 | 575                   |
| Fifth Third Bancorp                                | 8.250% | 3/1/38        | 1,638               | 1,964                 |
| Franklin Resources Inc.                            | 2.950% | 8/12/51       | 655                 | 405                   |
| GATX Corp.                                         | 3.100% | 6/1/51        | 1,649               | 1,043                 |
| GATX Corp.                                         | 6.050% | 6/5/54        | 810                 | 831                   |
| GE Capital International Funding Co. Unlimited Co. | 4.418% | 11/15/35      | 2,110               | 1,945                 |
| Goldman Sachs Group Inc.                           | 6.450% | 5/1/36        | 1,336               | 1,408                 |
| Goldman Sachs Group Inc.                           | 6.750% | 10/1/37       | 10,888              | 11,675                |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.017% | 10/31/38      | 6,005               | 5,080                 |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.411% | 4/23/39       | 2,269               | 1,993                 |
| Goldman Sachs Group Inc.                           | 6.250% | 2/1/41        | 4,923               | 5,180                 |
| Goldman Sachs Group Inc.                           | 3.210% | 4/22/42       | 4,755               | 3,463                 |
| Goldman Sachs Group Inc.                           | 3.436% | 2/24/43       | 2,432               | 1,808                 |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.800% | 7/8/44        | 1,727               | 1,526                 |
| Goldman Sachs Group Inc.                           | 5.150% | 5/22/45       | 995                 | 915                   |
| Goldman Sachs Group Inc.                           | 4.750% | 10/21/45      | 978                 | 861                   |
| Goldman Sachs Group Inc.                           | 5.561% | 11/19/45      | 7,000               | 6,756                 |
| Hartford Financial Services Group Inc.             | 5.950% | 10/15/36      | 921                 | 945                   |
| Hartford Financial Services Group Inc.             | 6.100% | 10/1/41       | 613                 | 625                   |
| Hartford Financial Services Group Inc.             | 4.300% | 4/15/43       | 850                 | 715                   |
| Hartford Financial Services Group Inc.             | 3.600% | 8/19/49       | 1,585               | 1,153                 |
| Hartford Financial Services Group Inc.             | 2.900% | 9/15/51       | 1,170               | 727                   |
| <sup>1</sup> HSBC Bank USA NA                      | 5.625% | 8/15/35       | 795                 | 792                   |
| <sup>1</sup> HSBC Bank USA NA                      | 7.000% | 1/15/39       | 855                 | 946                   |
| <sup>1</sup> HSBC Holdings plc                     | 6.500% | 5/2/36        | 2,339               | 2,387                 |
| HSBC Holdings plc                                  | 6.500% | 9/15/37       | 2,247               | 2,310                 |
| <sup>1</sup> HSBC Holdings plc                     | 6.500% | 9/15/37       | 3,540               | 3,608                 |
| <sup>1</sup> HSBC Holdings plc                     | 6.800% | 6/1/38        | 990                 | 1,034                 |
| HSBC Holdings plc                                  | 6.100% | 1/14/42       | 1,985               | 2,105                 |
| HSBC Holdings plc                                  | 6.332% | 3/9/44        | 4,310               | 4,537                 |
| HSBC Holdings plc                                  | 5.250% | 3/14/44       | 2,810               | 2,579                 |
| Intercontinental Exchange Inc.                     | 2.650% | 9/15/40       | 1,654               | 1,154                 |
| Intercontinental Exchange Inc.                     | 4.250% | 9/21/48       | 2,487               | 2,006                 |
| Intercontinental Exchange Inc.                     | 3.000% | 6/15/50       | 2,418               | 1,536                 |
| Intercontinental Exchange Inc.                     | 4.950% | 6/15/52       | 2,737               | 2,443                 |
| Intercontinental Exchange Inc.                     | 3.000% | 9/15/60       | 2,485               | 1,449                 |
| Intercontinental Exchange Inc.                     | 5.200% | 6/15/62       | 1,690               | 1,535                 |
| Invesco Finance plc                                | 5.375% | 11/30/43      | 766                 | 719                   |
| Jackson Financial Inc.                             | 4.000% | 11/23/51      | 900                 | 619                   |
| Jefferies Financial Group Inc.                     | 6.250% | 1/15/36       | 1,200               | 1,232                 |
| Jefferies Financial Group Inc.                     | 6.500% | 1/20/43       | 486                 | 516                   |
| JPMorgan Chase & Co.                               | 6.400% | 5/15/38       | 2,515               | 2,743                 |
| <sup>1</sup> JPMorgan Chase & Co.                  | 3.882% | 7/24/38       | 5,317               | 4,510                 |
| JPMorgan Chase & Co.                               | 5.500% | 10/15/40      | 1,264               | 1,255                 |
| <sup>1</sup> JPMorgan Chase & Co.                  | 3.109% | 4/22/41       | 4,159               | 3,075                 |
| JPMorgan Chase & Co.                               | 5.600% | 7/15/41       | 4,002               | 4,036                 |
| JPMorgan Chase & Co.                               | 2.525% | 11/19/41      | 2,266               | 1,525                 |
| JPMorgan Chase & Co.                               | 5.400% | 1/6/42        | 2,913               | 2,868                 |
| JPMorgan Chase & Co.                               | 3.157% | 4/22/42       | 1,160               | 849                   |
| JPMorgan Chase & Co.                               | 5.625% | 8/16/43       | 1,592               | 1,580                 |
| JPMorgan Chase & Co.                               | 4.850% | 2/1/44        | 1,830               | 1,676                 |
| JPMorgan Chase & Co.                               | 4.950% | 6/1/45        | 2,829               | 2,565                 |
| JPMorgan Chase & Co.                               | 5.534% | 11/29/45      | 4,045               | 3,946                 |
| <sup>1</sup> JPMorgan Chase & Co.                  | 4.260% | 2/22/48       | 4,670               | 3,842                 |
| <sup>1</sup> JPMorgan Chase & Co.                  | 4.032% | 7/24/48       | 2,871               | 2,257                 |

|              |                                     | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|-------------------------------------|---------|---------------|---------------------|-----------------------|
| <sup>1</sup> | JPMorgan Chase & Co.                | 3.964%  | 11/15/48      | 5,349               | 4,174                 |
| <sup>1</sup> | JPMorgan Chase & Co.                | 3.897%  | 1/23/49       | 2,866               | 2,202                 |
| <sup>1</sup> | JPMorgan Chase & Co.                | 3.109%  | 4/22/51       | 4,866               | 3,203                 |
|              | JPMorgan Chase & Co.                | 3.328%  | 4/22/52       | 5,652               | 3,868                 |
|              | Legg Mason Inc.                     | 5.625%  | 1/15/44       | 995                 | 971                   |
|              | Lincoln National Corp.              | 6.300%  | 10/9/37       | 330                 | 343                   |
|              | Lincoln National Corp.              | 7.000%  | 6/15/40       | 560                 | 612                   |
|              | Lincoln National Corp.              | 4.350%  | 3/1/48        | 1,055               | 817                   |
|              | Lloyds Banking Group plc            | 5.300%  | 12/1/45       | 1,224               | 1,106                 |
|              | Lloyds Banking Group plc            | 3.369%  | 12/14/46      | 1,338               | 930                   |
|              | Lloyds Banking Group plc            | 4.344%  | 1/9/48        | 2,882               | 2,258                 |
|              | Loews Corp.                         | 6.000%  | 2/1/35        | 460                 | 487                   |
|              | Loews Corp.                         | 4.125%  | 5/15/43       | 887                 | 734                   |
| <sup>1</sup> | M&T Bank Corp.                      | 5.385%  | 1/16/36       | 1,682               | 1,630                 |
|              | Manulife Financial Corp.            | 5.375%  | 3/4/46        | 1,148               | 1,118                 |
|              | Markel Group Inc.                   | 5.000%  | 4/5/46        | 685                 | 600                   |
|              | Markel Group Inc.                   | 4.300%  | 11/1/47       | 622                 | 485                   |
|              | Markel Group Inc.                   | 5.000%  | 5/20/49       | 1,015               | 881                   |
|              | Markel Group Inc.                   | 4.150%  | 9/17/50       | 995                 | 753                   |
|              | Markel Group Inc.                   | 3.450%  | 5/7/52        | 995                 | 658                   |
|              | Markel Group Inc.                   | 6.000%  | 5/16/54       | 935                 | 927                   |
|              | Marsh & McLennan Cos. Inc.          | 5.000%  | 3/15/35       | 3,475               | 3,387                 |
|              | Marsh & McLennan Cos. Inc.          | 4.750%  | 3/15/39       | 1,785               | 1,653                 |
|              | Marsh & McLennan Cos. Inc.          | 4.350%  | 1/30/47       | 1,124               | 939                   |
|              | Marsh & McLennan Cos. Inc.          | 4.200%  | 3/1/48        | 921                 | 746                   |
|              | Marsh & McLennan Cos. Inc.          | 4.900%  | 3/15/49       | 1,884               | 1,686                 |
|              | Marsh & McLennan Cos. Inc.          | 2.900%  | 12/15/51      | 435                 | 270                   |
|              | Marsh & McLennan Cos. Inc.          | 6.250%  | 11/1/52       | 565                 | 603                   |
|              | Marsh & McLennan Cos. Inc.          | 5.450%  | 3/15/53       | 530                 | 510                   |
|              | Marsh & McLennan Cos. Inc.          | 5.700%  | 9/15/53       | 160                 | 160                   |
|              | Marsh & McLennan Cos. Inc.          | 5.450%  | 3/15/54       | 1,783               | 1,718                 |
|              | Marsh & McLennan Cos. Inc.          | 5.400%  | 3/15/55       | 2,295               | 2,200                 |
|              | Mastercard Inc.                     | 4.550%  | 1/15/35       | 1,723               | 1,650                 |
|              | Mastercard Inc.                     | 3.800%  | 11/21/46      | 1,735               | 1,355                 |
|              | Mastercard Inc.                     | 3.650%  | 6/1/49        | 900                 | 679                   |
|              | Mastercard Inc.                     | 3.850%  | 3/26/50       | 2,623               | 2,030                 |
|              | Mastercard Inc.                     | 2.950%  | 3/15/51       | 1,840               | 1,183                 |
|              | MetLife Inc.                        | 5.300%  | 12/15/34      | 1,295               | 1,291                 |
|              | MetLife Inc.                        | 5.700%  | 6/15/35       | 1,914               | 1,968                 |
| <sup>1</sup> | MetLife Inc.                        | 6.400%  | 12/15/36      | 1,445               | 1,472                 |
| <sup>1</sup> | MetLife Inc.                        | 10.750% | 8/1/39        | 825                 | 1,099                 |
|              | MetLife Inc.                        | 5.875%  | 2/6/41        | 1,758               | 1,793                 |
|              | MetLife Inc.                        | 4.875%  | 11/13/43      | 1,971               | 1,787                 |
|              | MetLife Inc.                        | 4.721%  | 12/15/44      | 1,075               | 950                   |
|              | MetLife Inc.                        | 4.050%  | 3/1/45        | 1,808               | 1,448                 |
|              | MetLife Inc.                        | 5.000%  | 7/15/52       | 2,120               | 1,915                 |
|              | MetLife Inc.                        | 5.250%  | 1/15/54       | 2,270               | 2,125                 |
|              | Mitsubishi UFJ Financial Group Inc. | 4.286%  | 7/26/38       | 627                 | 571                   |
|              | Mitsubishi UFJ Financial Group Inc. | 4.153%  | 3/7/39        | 945                 | 848                   |
|              | Mitsubishi UFJ Financial Group Inc. | 3.751%  | 7/18/39       | 2,854               | 2,396                 |
| <sup>1</sup> | Morgan Stanley                      | 3.971%  | 7/22/38       | 1,022               | 868                   |
| <sup>1</sup> | Morgan Stanley                      | 4.457%  | 4/22/39       | 2,355               | 2,108                 |
|              | Morgan Stanley                      | 3.217%  | 4/22/42       | 4,109               | 3,042                 |
|              | Morgan Stanley                      | 6.375%  | 7/24/42       | 3,340               | 3,608                 |
|              | Morgan Stanley                      | 4.300%  | 1/27/45       | 5,539               | 4,566                 |
| <sup>1</sup> | Morgan Stanley                      | 4.375%  | 1/22/47       | 3,607               | 3,009                 |
| <sup>1</sup> | Morgan Stanley                      | 5.597%  | 3/24/51       | 3,447               | 3,393                 |
| <sup>1</sup> | Morgan Stanley                      | 2.802%  | 1/25/52       | 3,975               | 2,427                 |
|              | Morgan Stanley                      | 5.516%  | 11/19/55      | 5,085               | 4,902                 |
|              | Nasdaq Inc.                         | 2.500%  | 12/21/40      | 1,456               | 976                   |
|              | Nasdaq Inc.                         | 3.250%  | 4/28/50       | 962                 | 643                   |
|              | Nasdaq Inc.                         | 3.950%  | 3/7/52        | 985                 | 731                   |
|              | Nasdaq Inc.                         | 5.950%  | 8/15/53       | 1,000               | 1,007                 |
|              | Nasdaq Inc.                         | 6.100%  | 6/28/63       | 1,447               | 1,464                 |
| <sup>1</sup> | Nationwide Financial Services Inc.  | 6.750%  | 5/15/37       | 705                 | 721                   |
|              | Old Republic International Corp.    | 3.850%  | 6/11/51       | 900                 | 632                   |
|              | Principal Financial Group Inc.      | 4.625%  | 9/15/42       | 1,045               | 918                   |
|              | Principal Financial Group Inc.      | 4.350%  | 5/15/43       | 767                 | 646                   |
|              | Principal Financial Group Inc.      | 4.300%  | 11/15/46      | 581                 | 478                   |
|              | Principal Financial Group Inc.      | 5.500%  | 3/15/53       | 540                 | 515                   |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Progressive Corp.                      | 4.350% | 4/25/44       | 1,070               | 908                   |
| Progressive Corp.                      | 4.125% | 4/15/47       | 2,393               | 1,925                 |
| Progressive Corp.                      | 4.200% | 3/15/48       | 1,084               | 884                   |
| Progressive Corp.                      | 3.950% | 3/26/50       | 895                 | 692                   |
| <sup>1</sup> Prudential Financial Inc. | 5.700% | 12/14/36      | 1,310               | 1,342                 |
| <sup>1</sup> Prudential Financial Inc. | 6.625% | 12/1/37       | 633                 | 694                   |
| <sup>1</sup> Prudential Financial Inc. | 3.000% | 3/10/40       | 891                 | 657                   |
| <sup>1</sup> Prudential Financial Inc. | 6.625% | 6/21/40       | 639                 | 700                   |
| <sup>1</sup> Prudential Financial Inc. | 4.600% | 5/15/44       | 1,080               | 941                   |
| Prudential Financial Inc.              | 3.905% | 12/7/47       | 2,160               | 1,649                 |
| Prudential Financial Inc.              | 3.935% | 12/7/49       | 2,063               | 1,558                 |
| <sup>1</sup> Prudential Financial Inc. | 4.350% | 2/25/50       | 1,912               | 1,553                 |
| <sup>1</sup> Prudential Financial Inc. | 3.700% | 3/13/51       | 2,141               | 1,545                 |
| Raymond James Financial Inc.           | 4.950% | 7/15/46       | 1,170               | 1,049                 |
| Raymond James Financial Inc.           | 3.750% | 4/1/51        | 1,410               | 1,018                 |
| <sup>1</sup> Regions Bank              | 6.450% | 6/26/37       | 980                 | 996                   |
| Regions Financial Corp.                | 7.375% | 12/10/37      | 548                 | 611                   |
| Selective Insurance Group Inc.         | 5.375% | 3/1/49        | 580                 | 528                   |
| Sumitomo Mitsui Financial Group Inc.   | 2.296% | 1/12/41       | 1,002               | 666                   |
| Sumitomo Mitsui Financial Group Inc.   | 2.930% | 9/17/41       | 1,385               | 990                   |
| Sumitomo Mitsui Financial Group Inc.   | 6.184% | 7/13/43       | 2,215               | 2,361                 |
| Sumitomo Mitsui Financial Group Inc.   | 5.836% | 7/9/44        | 1,775               | 1,782                 |
| Transatlantic Holdings Inc.            | 8.000% | 11/30/39      | 663                 | 818                   |
| Travelers Cos. Inc.                    | 6.750% | 6/20/36       | 581                 | 646                   |
| <sup>1</sup> Travelers Cos. Inc.       | 6.250% | 6/15/37       | 1,260               | 1,355                 |
| Travelers Cos. Inc.                    | 5.350% | 11/1/40       | 1,440               | 1,410                 |
| Travelers Cos. Inc.                    | 4.600% | 8/1/43        | 473                 | 417                   |
| Travelers Cos. Inc.                    | 4.300% | 8/25/45       | 626                 | 522                   |
| Travelers Cos. Inc.                    | 3.750% | 5/15/46       | 1,022               | 779                   |
| Travelers Cos. Inc.                    | 4.000% | 5/30/47       | 1,490               | 1,178                 |
| Travelers Cos. Inc.                    | 4.100% | 3/4/49        | 1,595               | 1,272                 |
| Travelers Cos. Inc.                    | 2.550% | 4/27/50       | 643                 | 379                   |
| Travelers Cos. Inc.                    | 3.050% | 6/8/51        | 1,525               | 994                   |
| Travelers Cos. Inc.                    | 5.450% | 5/25/53       | 1,191               | 1,159                 |
| UBS AG                                 | 4.500% | 6/26/48       | 855                 | 724                   |
| UBS Group AG                           | 4.875% | 5/15/45       | 4,098               | 3,664                 |
| Unum Group                             | 5.750% | 8/15/42       | 695                 | 678                   |
| Unum Group                             | 4.500% | 12/15/49      | 1,065               | 846                   |
| Unum Group                             | 4.125% | 6/15/51       | 1,115               | 821                   |
| Unum Group                             | 6.000% | 6/15/54       | 545                 | 540                   |
| Visa Inc.                              | 4.150% | 12/14/35      | 2,945               | 2,721                 |
| Visa Inc.                              | 2.700% | 4/15/40       | 1,799               | 1,311                 |
| Visa Inc.                              | 4.300% | 12/14/45      | 5,951               | 5,086                 |
| Visa Inc.                              | 3.650% | 9/15/47       | 950                 | 725                   |
| Visa Inc.                              | 2.000% | 8/15/50       | 2,985               | 1,612                 |
| Voya Financial Inc.                    | 5.700% | 7/15/43       | 1,004               | 958                   |
| Voya Financial Inc.                    | 4.800% | 6/15/46       | 225                 | 191                   |
| W R Berkley Corp.                      | 4.750% | 8/1/44        | 1,275               | 1,114                 |
| W R Berkley Corp.                      | 3.550% | 3/30/52       | 575                 | 395                   |
| W R Berkley Corp.                      | 3.150% | 9/30/61       | 745                 | 438                   |
| Wachovia Corp.                         | 5.500% | 8/1/35        | 1,968               | 1,966                 |
| <sup>1</sup> Wells Fargo & Co.         | 5.950% | 12/15/36      | 1,016               | 1,020                 |
| <sup>1</sup> Wells Fargo & Co.         | 3.068% | 4/30/41       | 5,075               | 3,683                 |
| Wells Fargo & Co.                      | 5.375% | 11/2/43       | 3,286               | 3,073                 |
| Wells Fargo & Co.                      | 5.606% | 1/15/44       | 4,482               | 4,289                 |
| <sup>1</sup> Wells Fargo & Co.         | 4.650% | 11/4/44       | 4,013               | 3,368                 |
| Wells Fargo & Co.                      | 3.900% | 5/1/45        | 3,579               | 2,772                 |
| <sup>1</sup> Wells Fargo & Co.         | 4.900% | 11/17/45      | 3,747               | 3,246                 |
| <sup>1</sup> Wells Fargo & Co.         | 4.400% | 6/14/46       | 2,659               | 2,134                 |
| <sup>1</sup> Wells Fargo & Co.         | 4.750% | 12/7/46       | 3,529               | 2,964                 |
| <sup>1</sup> Wells Fargo & Co.         | 5.013% | 4/4/51        | 8,357               | 7,440                 |
| <sup>1</sup> Wells Fargo & Co.         | 4.611% | 4/25/53       | 5,227               | 4,366                 |
| <sup>1</sup> Wells Fargo Bank NA       | 5.850% | 2/1/37        | 2,026               | 2,064                 |
| <sup>1</sup> Wells Fargo Bank NA       | 6.600% | 1/15/38       | 1,489               | 1,623                 |
| Western Union Co.                      | 6.200% | 11/17/36      | 980                 | 990                   |
| Westpac Banking Corp.                  | 4.421% | 7/24/39       | 1,654               | 1,463                 |
| Westpac Banking Corp.                  | 2.963% | 11/16/40      | 1,825               | 1,297                 |
| Westpac Banking Corp.                  | 3.133% | 11/18/41      | 1,798               | 1,287                 |
| Willis North America Inc.              | 5.050% | 9/15/48       | 1,113               | 979                   |
| Willis North America Inc.              | 3.875% | 9/15/49       | 1,196               | 876                   |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Willis North America Inc.                                 | 5.900% | 3/5/54        | 872                 | 855                   |
| XL Group Ltd.                                             | 5.250% | 12/15/43      | 545                 | 504                   |
|                                                           |        |               |                     | <b>516,205</b>        |
| <b>Health Care (7.3%)</b>                                 |        |               |                     |                       |
| Abbott Laboratories                                       | 4.750% | 11/30/36      | 2,862               | 2,761                 |
| Abbott Laboratories                                       | 6.150% | 11/30/37      | 498                 | 541                   |
| Abbott Laboratories                                       | 6.000% | 4/1/39        | 1,286               | 1,382                 |
| Abbott Laboratories                                       | 5.300% | 5/27/40       | 1,203               | 1,206                 |
| Abbott Laboratories                                       | 4.750% | 4/15/43       | 990                 | 928                   |
| Abbott Laboratories                                       | 4.900% | 11/30/46      | 5,273               | 4,911                 |
| AbbVie Inc.                                               | 4.550% | 3/15/35       | 3,668               | 3,446                 |
| AbbVie Inc.                                               | 4.500% | 5/14/35       | 4,902               | 4,583                 |
| AbbVie Inc.                                               | 4.300% | 5/14/36       | 2,127               | 1,940                 |
| AbbVie Inc.                                               | 4.050% | 11/21/39      | 7,871               | 6,724                 |
| AbbVie Inc.                                               | 4.625% | 10/1/42       | 1,200               | 1,060                 |
| AbbVie Inc.                                               | 4.400% | 11/6/42       | 5,348               | 4,622                 |
| AbbVie Inc.                                               | 5.350% | 3/15/44       | 240                 | 233                   |
| AbbVie Inc.                                               | 4.850% | 6/15/44       | 2,186               | 1,978                 |
| AbbVie Inc.                                               | 4.750% | 3/15/45       | 1,042               | 928                   |
| AbbVie Inc.                                               | 4.700% | 5/14/45       | 4,921               | 4,346                 |
| AbbVie Inc.                                               | 4.450% | 5/14/46       | 1,574               | 1,338                 |
| AbbVie Inc.                                               | 4.875% | 11/14/48      | 1,898               | 1,702                 |
| AbbVie Inc.                                               | 4.250% | 11/21/49      | 10,180              | 8,278                 |
| AbbVie Inc.                                               | 5.400% | 3/15/54       | 5,470               | 5,262                 |
| AbbVie Inc.                                               | 5.500% | 3/15/64       | 2,570               | 2,454                 |
| Adventist Health System                                   | 3.630% | 3/1/49        | 910                 | 637                   |
| Advocate Health & Hospitals Corp.                         | 4.272% | 8/15/48       | 825                 | 672                   |
| Advocate Health & Hospitals Corp.                         | 3.387% | 10/15/49      | 875                 | 621                   |
| <sup>1</sup> Advocate Health & Hospitals Corp.            | 3.008% | 6/15/50       | 828                 | 545                   |
| Aetna Inc.                                                | 6.625% | 6/15/36       | 725                 | 761                   |
| Aetna Inc.                                                | 6.750% | 12/15/37      | 1,119               | 1,179                 |
| Aetna Inc.                                                | 4.500% | 5/15/42       | 963                 | 781                   |
| Aetna Inc.                                                | 4.750% | 3/15/44       | 873                 | 720                   |
| AHS Hospital Corp.                                        | 5.024% | 7/1/45        | 875                 | 815                   |
| <sup>1</sup> AHS Hospital Corp.                           | 2.780% | 7/1/51        | 880                 | 543                   |
| <sup>1</sup> Allina Health System                         | 3.887% | 4/15/49       | 780                 | 591                   |
| Amgen Inc.                                                | 6.400% | 2/1/39        | 890                 | 932                   |
| Amgen Inc.                                                | 3.150% | 2/21/40       | 2,494               | 1,852                 |
| Amgen Inc.                                                | 5.750% | 3/15/40       | 210                 | 208                   |
| Amgen Inc.                                                | 2.800% | 8/15/41       | 1,030               | 715                   |
| Amgen Inc.                                                | 4.950% | 10/1/41       | 656                 | 591                   |
| Amgen Inc.                                                | 5.150% | 11/15/41      | 1,079               | 1,000                 |
| Amgen Inc.                                                | 5.650% | 6/15/42       | 730                 | 712                   |
| Amgen Inc.                                                | 5.600% | 3/2/43        | 4,495               | 4,370                 |
| Amgen Inc.                                                | 4.400% | 5/1/45        | 4,982               | 4,120                 |
| Amgen Inc.                                                | 4.563% | 6/15/48       | 2,547               | 2,117                 |
| Amgen Inc.                                                | 3.375% | 2/21/50       | 3,222               | 2,203                 |
| Amgen Inc.                                                | 4.663% | 6/15/51       | 5,933               | 4,971                 |
| Amgen Inc.                                                | 3.000% | 1/15/52       | 2,652               | 1,672                 |
| Amgen Inc.                                                | 4.200% | 2/22/52       | 1,753               | 1,354                 |
| Amgen Inc.                                                | 4.875% | 3/1/53        | 2,065               | 1,768                 |
| Amgen Inc.                                                | 5.650% | 3/2/53        | 6,265               | 6,031                 |
| Amgen Inc.                                                | 2.770% | 9/1/53        | 1,222               | 710                   |
| Amgen Inc.                                                | 4.400% | 2/22/62       | 2,032               | 1,572                 |
| Amgen Inc.                                                | 5.750% | 3/2/63        | 4,761               | 4,559                 |
| <sup>1</sup> Ascension Health                             | 3.106% | 11/15/39      | 1,150               | 866                   |
| Ascension Health                                          | 3.945% | 11/15/46      | 1,976               | 1,575                 |
| <sup>1</sup> Ascension Health                             | 4.847% | 11/15/53      | 962                 | 859                   |
| AstraZeneca plc                                           | 6.450% | 9/15/37       | 4,946               | 5,422                 |
| AstraZeneca plc                                           | 4.000% | 9/18/42       | 2,836               | 2,346                 |
| AstraZeneca plc                                           | 4.375% | 11/16/45      | 1,482               | 1,268                 |
| AstraZeneca plc                                           | 2.125% | 8/6/50        | 766                 | 416                   |
| AstraZeneca plc                                           | 3.000% | 5/28/51       | 1,729               | 1,131                 |
| Banner Health                                             | 2.907% | 1/1/42        | 825                 | 587                   |
| Banner Health                                             | 2.913% | 1/1/51        | 666                 | 424                   |
| <sup>1</sup> Baptist Health South Florida Foundation Inc. | 3.115% | 11/15/71      | 550                 | 313                   |
| <sup>1</sup> Baptist Healthcare System Obligated Group    | 3.540% | 8/15/50       | 1,141               | 798                   |
| Baxalta Inc.                                              | 5.250% | 6/23/45       | 860                 | 793                   |
| Baxter International Inc.                                 | 3.500% | 8/15/46       | 1,103               | 762                   |



|                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Baxter International Inc.                                            | 3.132% | 12/1/51       | 2,027               | 1,255                 |
| Baylor Scott & White Holdings                                        | 4.185% | 11/15/45      | 940                 | 783                   |
| Baylor Scott & White Holdings                                        | 3.967% | 11/15/46      | 951                 | 756                   |
| <sup>1</sup> Baylor Scott & White Holdings                           | 2.839% | 11/15/50      | 1,692               | 1,071                 |
| Becton Dickinson & Co.                                               | 4.685% | 12/15/44      | 2,067               | 1,787                 |
| Becton Dickinson & Co.                                               | 4.669% | 6/6/47        | 2,631               | 2,245                 |
| Becton Dickinson & Co.                                               | 3.794% | 5/20/50       | 579                 | 428                   |
| <sup>1</sup> Beth Israel Lahey Health Inc.                           | 3.080% | 7/1/51        | 900                 | 555                   |
| Biogen Inc.                                                          | 5.200% | 9/15/45       | 120                 | 109                   |
| Biogen Inc.                                                          | 3.150% | 5/1/50        | 2,820               | 1,774                 |
| Biogen Inc.                                                          | 3.250% | 2/15/51       | 1,296               | 829                   |
| <sup>1</sup> Bon Secours Mercy Health Inc.                           | 3.205% | 6/1/50        | 1,025               | 683                   |
| Boston Scientific Corp.                                              | 6.500% | 11/15/35      | 555                 | 609                   |
| Boston Scientific Corp.                                              | 4.550% | 3/1/39        | 1,060               | 969                   |
| Boston Scientific Corp.                                              | 7.375% | 1/15/40       | 534                 | 625                   |
| Boston Scientific Corp.                                              | 4.700% | 3/1/49        | 1,190               | 1,047                 |
| Bristol-Myers Squibb Co.                                             | 4.125% | 6/15/39       | 2,931               | 2,526                 |
| Bristol-Myers Squibb Co.                                             | 3.550% | 3/15/42       | 1,773               | 1,370                 |
| Bristol-Myers Squibb Co.                                             | 3.250% | 8/1/42        | 614                 | 449                   |
| Bristol-Myers Squibb Co.                                             | 4.625% | 5/15/44       | 2,426               | 2,138                 |
| Bristol-Myers Squibb Co.                                             | 4.350% | 11/15/47      | 2,733               | 2,249                 |
| Bristol-Myers Squibb Co.                                             | 4.550% | 2/20/48       | 2,123               | 1,803                 |
| Bristol-Myers Squibb Co.                                             | 4.250% | 10/26/49      | 6,681               | 5,403                 |
| Bristol-Myers Squibb Co.                                             | 2.550% | 11/13/50      | 3,147               | 1,816                 |
| Bristol-Myers Squibb Co.                                             | 3.700% | 3/15/52       | 3,642               | 2,642                 |
| Bristol-Myers Squibb Co.                                             | 6.250% | 11/15/53      | 1,340               | 1,418                 |
| Bristol-Myers Squibb Co.                                             | 5.550% | 2/22/54       | 5,260               | 5,115                 |
| Bristol-Myers Squibb Co.                                             | 3.900% | 3/15/62       | 1,450               | 1,037                 |
| Bristol-Myers Squibb Co.                                             | 6.400% | 11/15/63      | 2,425               | 2,592                 |
| Bristol-Myers Squibb Co.                                             | 5.650% | 2/22/64       | 3,220               | 3,097                 |
| Cardinal Health Inc.                                                 | 4.600% | 3/15/43       | 1,020               | 862                   |
| Cardinal Health Inc.                                                 | 4.500% | 11/15/44      | 822                 | 675                   |
| Cardinal Health Inc.                                                 | 4.900% | 9/15/45       | 1,213               | 1,049                 |
| Cardinal Health Inc.                                                 | 5.750% | 11/15/54      | 950                 | 909                   |
| <sup>1</sup> Catholic Health Services of Long Island Obligated Group | 3.368% | 7/1/50        | 800                 | 538                   |
| Cencora Inc.                                                         | 5.150% | 2/15/35       | 1,075               | 1,048                 |
| Cencora Inc.                                                         | 4.250% | 3/1/45        | 869                 | 705                   |
| Cencora Inc.                                                         | 4.300% | 12/15/47      | 1,041               | 840                   |
| Children's Health System of Texas                                    | 2.511% | 8/15/50       | 935                 | 552                   |
| <sup>1</sup> Children's Hospital                                     | 2.928% | 7/15/50       | 675                 | 423                   |
| <sup>1</sup> Children's Hospital Corp.                               | 4.115% | 1/1/47        | 699                 | 573                   |
| <sup>1</sup> Children's Hospital Corp.                               | 2.585% | 2/1/50        | 545                 | 327                   |
| Children's Hospital Medical Center                                   | 4.268% | 5/15/44       | 750                 | 643                   |
| <sup>1</sup> Children's Hospital of Philadelphia                     | 2.704% | 7/1/50        | 870                 | 539                   |
| Cigna Group                                                          | 4.800% | 8/15/38       | 3,575               | 3,239                 |
| Cigna Group                                                          | 3.200% | 3/15/40       | 1,458               | 1,068                 |
| <sup>1</sup> Cigna Group                                             | 6.125% | 11/15/41      | 516                 | 523                   |
| <sup>1</sup> Cigna Group                                             | 4.800% | 7/15/46       | 2,400               | 2,044                 |
| <sup>1</sup> Cigna Group                                             | 3.875% | 10/15/47      | 2,075               | 1,509                 |
| Cigna Group                                                          | 4.900% | 12/15/48      | 5,545               | 4,717                 |
| Cigna Group                                                          | 3.400% | 3/15/50       | 2,060               | 1,351                 |
| Cigna Group                                                          | 3.400% | 3/15/51       | 2,660               | 1,733                 |
| Cigna Group                                                          | 5.600% | 2/15/54       | 2,255               | 2,111                 |
| <sup>1</sup> City of Hope                                            | 5.623% | 11/15/43      | 625                 | 594                   |
| <sup>1</sup> City of Hope                                            | 4.378% | 8/15/48       | 645                 | 519                   |
| Cleveland Clinic Foundation                                          | 4.858% | 1/1/14        | 830                 | 702                   |
| <sup>1</sup> CommonSpirit Health                                     | 4.350% | 11/1/42       | 1,717               | 1,433                 |
| CommonSpirit Health                                                  | 3.817% | 10/1/49       | 935                 | 693                   |
| CommonSpirit Health                                                  | 4.187% | 10/1/49       | 1,112               | 870                   |
| CommonSpirit Health                                                  | 3.910% | 10/1/50       | 1,282               | 945                   |
| CommonSpirit Health                                                  | 5.548% | 12/1/54       | 1,140               | 1,090                 |
| <sup>1</sup> Community Health Network Inc.                           | 3.099% | 5/1/50        | 900                 | 573                   |
| <sup>1</sup> Corewell Health Obligated Group                         | 3.487% | 7/15/49       | 775                 | 554                   |
| <sup>1</sup> Cottage Health Obligated Group                          | 3.304% | 11/1/49       | 855                 | 597                   |
| CVS Health Corp.                                                     | 4.875% | 7/20/35       | 1,063               | 965                   |
| CVS Health Corp.                                                     | 4.780% | 3/25/38       | 8,628               | 7,451                 |
| CVS Health Corp.                                                     | 6.125% | 9/15/39       | 1,845               | 1,803                 |
| CVS Health Corp.                                                     | 4.125% | 4/1/40        | 1,099               | 859                   |
| CVS Health Corp.                                                     | 5.300% | 12/5/43       | 1,750               | 1,524                 |
| CVS Health Corp.                                                     | 5.125% | 7/20/45       | 5,876               | 4,937                 |



|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| CVS Health Corp.                                                    | 5.050% | 3/25/48       | 13,425              | 11,069                |
| CVS Health Corp.                                                    | 5.625% | 2/21/53       | 2,585               | 2,284                 |
| CVS Health Corp.                                                    | 5.875% | 6/1/53        | 1,389               | 1,273                 |
| CVS Health Corp.                                                    | 6.050% | 6/1/54        | 1,620               | 1,522                 |
| CVS Health Corp.                                                    | 6.000% | 6/1/63        | 555                 | 506                   |
| Danaher Corp.                                                       | 4.375% | 9/15/45       | 1,242               | 1,061                 |
| Danaher Corp.                                                       | 2.600% | 10/1/50       | 2,095               | 1,246                 |
| Danaher Corp.                                                       | 2.800% | 12/10/51      | 1,905               | 1,172                 |
| <sup>1</sup> Dartmouth-Hitchcock Health                             | 4.178% | 8/1/48        | 524                 | 396                   |
| DH Europe Finance II Sarl                                           | 3.250% | 11/15/39      | 762                 | 593                   |
| DH Europe Finance II Sarl                                           | 3.400% | 11/15/49      | 1,578               | 1,115                 |
| Dignity Health                                                      | 4.500% | 11/1/42       | 900                 | 753                   |
| Dignity Health                                                      | 5.267% | 11/1/64       | 505                 | 453                   |
| <sup>1</sup> Duke University Health System Inc.                     | 3.920% | 6/1/47        | 985                 | 774                   |
| Elevance Health Inc.                                                | 5.200% | 2/15/35       | 2,075               | 2,026                 |
| Elevance Health Inc.                                                | 5.850% | 1/15/36       | 797                 | 804                   |
| Elevance Health Inc.                                                | 6.375% | 6/15/37       | 686                 | 722                   |
| Elevance Health Inc.                                                | 4.625% | 5/15/42       | 1,396               | 1,205                 |
| Elevance Health Inc.                                                | 4.650% | 1/15/43       | 1,694               | 1,470                 |
| Elevance Health Inc.                                                | 5.100% | 1/15/44       | 779                 | 707                   |
| Elevance Health Inc.                                                | 4.650% | 8/15/44       | 1,453               | 1,244                 |
| Elevance Health Inc.                                                | 4.375% | 12/1/47       | 2,336               | 1,874                 |
| Elevance Health Inc.                                                | 4.550% | 3/1/48        | 1,118               | 916                   |
| Elevance Health Inc.                                                | 3.700% | 9/15/49       | 880                 | 625                   |
| Elevance Health Inc.                                                | 3.125% | 5/15/50       | 2,460               | 1,565                 |
| Elevance Health Inc.                                                | 3.600% | 3/15/51       | 1,760               | 1,218                 |
| Elevance Health Inc.                                                | 4.550% | 5/15/52       | 1,575               | 1,264                 |
| Elevance Health Inc.                                                | 6.100% | 10/15/52      | 1,090               | 1,102                 |
| Elevance Health Inc.                                                | 5.125% | 2/15/53       | 2,365               | 2,093                 |
| Elevance Health Inc.                                                | 5.650% | 6/15/54       | 1,315               | 1,259                 |
| Elevance Health Inc.                                                | 4.850% | 8/15/54       | 400                 | 331                   |
| Elevance Health Inc.                                                | 5.700% | 2/15/55       | 2,325               | 2,239                 |
| Elevance Health Inc.                                                | 5.850% | 11/1/64       | 1,435               | 1,383                 |
| Eli Lilly & Co.                                                     | 3.950% | 3/15/49       | 985                 | 771                   |
| Eli Lilly & Co.                                                     | 2.250% | 5/15/50       | 3,255               | 1,827                 |
| Eli Lilly & Co.                                                     | 4.875% | 2/27/53       | 2,870               | 2,586                 |
| Eli Lilly & Co.                                                     | 5.000% | 2/9/54        | 3,745               | 3,440                 |
| Eli Lilly & Co.                                                     | 5.050% | 8/14/54       | 732                 | 677                   |
| Eli Lilly & Co.                                                     | 4.150% | 3/15/59       | 1,310               | 1,025                 |
| Eli Lilly & Co.                                                     | 2.500% | 9/15/60       | 1,665               | 886                   |
| Eli Lilly & Co.                                                     | 4.950% | 2/27/63       | 1,955               | 1,754                 |
| Eli Lilly & Co.                                                     | 5.100% | 2/9/64        | 3,310               | 3,022                 |
| Eli Lilly & Co.                                                     | 5.200% | 8/14/64       | 690                 | 640                   |
| <sup>1</sup> Franciscan Missionaries of Our Lady Health System Inc. | 3.914% | 7/1/49        | 745                 | 568                   |
| GE HealthCare Technologies Inc.                                     | 6.377% | 11/22/52      | 1,712               | 1,839                 |
| Gilead Sciences Inc.                                                | 5.100% | 6/15/35       | 1,800               | 1,770                 |
| Gilead Sciences Inc.                                                | 4.600% | 9/1/35        | 2,278               | 2,145                 |
| Gilead Sciences Inc.                                                | 4.000% | 9/1/36        | 1,866               | 1,645                 |
| Gilead Sciences Inc.                                                | 2.600% | 10/1/40       | 3,036               | 2,099                 |
| Gilead Sciences Inc.                                                | 5.650% | 12/1/41       | 521                 | 519                   |
| Gilead Sciences Inc.                                                | 4.800% | 4/1/44        | 3,004               | 2,683                 |
| Gilead Sciences Inc.                                                | 4.500% | 2/1/45        | 3,153               | 2,699                 |
| Gilead Sciences Inc.                                                | 4.750% | 3/1/46        | 4,378               | 3,857                 |
| Gilead Sciences Inc.                                                | 4.150% | 3/1/47        | 2,005               | 1,603                 |
| Gilead Sciences Inc.                                                | 2.800% | 10/1/50       | 3,478               | 2,135                 |
| Gilead Sciences Inc.                                                | 5.550% | 10/15/53      | 1,210               | 1,189                 |
| Gilead Sciences Inc.                                                | 5.500% | 11/15/54      | 600                 | 583                   |
| Gilead Sciences Inc.                                                | 5.600% | 11/15/64      | 1,275               | 1,231                 |
| GlaxoSmithKline Capital Inc.                                        | 6.375% | 5/15/38       | 5,456               | 5,909                 |
| GlaxoSmithKline Capital Inc.                                        | 4.200% | 3/18/43       | 667                 | 563                   |
| <sup>1</sup> Hackensack Meridian Health Inc.                        | 2.675% | 9/1/41        | 985                 | 676                   |
| Hackensack Meridian Health Inc.                                     | 4.211% | 7/1/48        | 625                 | 510                   |
| <sup>1</sup> Hackensack Meridian Health Inc.                        | 2.875% | 9/1/50        | 1,245               | 780                   |
| Hackensack Meridian Health Inc.                                     | 4.500% | 7/1/57        | 715                 | 590                   |
| <sup>1</sup> Hartford HealthCare Corp.                              | 3.447% | 7/1/54        | 900                 | 624                   |
| HCA Inc.                                                            | 5.125% | 6/15/39       | 1,128               | 1,028                 |
| HCA Inc.                                                            | 4.375% | 3/15/42       | 50                  | 41                    |
| HCA Inc.                                                            | 5.500% | 6/15/47       | 2,580               | 2,339                 |
| HCA Inc.                                                            | 5.250% | 6/15/49       | 3,576               | 3,094                 |
| HCA Inc.                                                            | 3.500% | 7/15/51       | 2,607               | 1,685                 |

|                                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| HCA Inc.                                                    | 4.625% | 3/15/52       | 3,180               | 2,481                 |
| HCA Inc.                                                    | 5.900% | 6/1/53        | 1,944               | 1,828                 |
| HCA Inc.                                                    | 6.000% | 4/1/54        | 2,419               | 2,304                 |
| HCA Inc.                                                    | 5.950% | 9/15/54       | 2,815               | 2,673                 |
| HCA Inc.                                                    | 6.100% | 4/1/64        | 1,580               | 1,508                 |
| Hoag Memorial Hospital Presbyterian                         | 3.803% | 7/15/52       | 995                 | 747                   |
| Humana Inc.                                                 | 4.625% | 12/1/42       | 604                 | 497                   |
| Humana Inc.                                                 | 4.950% | 10/1/44       | 1,481               | 1,253                 |
| Humana Inc.                                                 | 4.800% | 3/15/47       | 705                 | 575                   |
| Humana Inc.                                                 | 3.950% | 8/15/49       | 1,070               | 769                   |
| Humana Inc.                                                 | 5.500% | 3/15/53       | 1,160               | 1,034                 |
| Humana Inc.                                                 | 5.750% | 4/15/54       | 1,725               | 1,597                 |
| Indiana University Health Inc. Obligated Group              | 3.970% | 11/1/48       | 880                 | 695                   |
| <sup>1</sup> Indiana University Health Inc. Obligated Group | 2.852% | 11/1/51       | 750                 | 469                   |
| Inova Health System Foundation                              | 4.068% | 5/15/52       | 745                 | 590                   |
| <sup>1</sup> Integris Baptist Medical Center Inc.           | 3.875% | 8/15/50       | 755                 | 544                   |
| <sup>1</sup> Iowa Health System                             | 3.665% | 2/15/50       | 900                 | 658                   |
| Johns Hopkins Health System Corp.                           | 3.837% | 5/15/46       | 1,148               | 905                   |
| Johnson & Johnson                                           | 3.550% | 3/1/36        | 1,661               | 1,449                 |
| Johnson & Johnson                                           | 3.625% | 3/3/37        | 2,982               | 2,579                 |
| Johnson & Johnson                                           | 5.950% | 8/15/37       | 1,785               | 1,918                 |
| Johnson & Johnson                                           | 3.400% | 1/15/38       | 1,880               | 1,567                 |
| Johnson & Johnson                                           | 5.850% | 7/15/38       | 935                 | 996                   |
| Johnson & Johnson                                           | 2.100% | 9/1/40        | 1,900               | 1,264                 |
| Johnson & Johnson                                           | 4.500% | 9/1/40        | 1,388               | 1,294                 |
| Johnson & Johnson                                           | 4.850% | 5/15/41       | 545                 | 525                   |
| Johnson & Johnson                                           | 4.500% | 12/5/43       | 922                 | 841                   |
| Johnson & Johnson                                           | 3.700% | 3/1/46        | 3,992               | 3,142                 |
| Johnson & Johnson                                           | 3.750% | 3/3/47        | 2,071               | 1,627                 |
| Johnson & Johnson                                           | 3.500% | 1/15/48       | 1,022               | 767                   |
| Johnson & Johnson                                           | 2.250% | 9/1/50        | 1,720               | 983                   |
| Johnson & Johnson                                           | 5.250% | 6/1/54        | 1,980               | 1,934                 |
| Johnson & Johnson                                           | 2.450% | 9/1/60        | 1,610               | 874                   |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 2.810% | 6/1/41        | 2,222               | 1,571                 |
| Kaiser Foundation Hospitals                                 | 4.875% | 4/1/42        | 1,336               | 1,235                 |
| Kaiser Foundation Hospitals                                 | 4.150% | 5/1/47        | 2,168               | 1,767                 |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 3.266% | 11/1/49       | 1,836               | 1,270                 |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 3.002% | 6/1/51        | 2,517               | 1,634                 |
| Koninklijke Philips NV                                      | 6.875% | 3/11/38       | 1,270               | 1,367                 |
| Koninklijke Philips NV                                      | 5.000% | 3/15/42       | 970                 | 871                   |
| Laboratory Corp. of America Holdings                        | 4.700% | 2/1/45        | 1,525               | 1,309                 |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.765% | 7/1/48        | 576                 | 442                   |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.192% | 7/1/49        | 846                 | 579                   |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.342% | 7/1/60        | 960                 | 627                   |
| <sup>1</sup> Mayo Clinic                                    | 3.774% | 11/15/43      | 740                 | 585                   |
| <sup>1</sup> Mayo Clinic                                    | 4.128% | 11/15/52      | 835                 | 675                   |
| <sup>1</sup> Mayo Clinic                                    | 3.196% | 11/15/61      | 705                 | 455                   |
| <sup>1</sup> McLaren Health Care Corp.                      | 4.386% | 5/15/48       | 950                 | 797                   |
| <sup>1</sup> MedStar Health Inc.                            | 3.626% | 8/15/49       | 972                 | 699                   |
| Medtronic Inc.                                              | 4.375% | 3/15/35       | 3,429               | 3,213                 |
| Medtronic Inc.                                              | 4.625% | 3/15/45       | 3,396               | 3,017                 |
| Memorial Health Services                                    | 3.447% | 11/1/49       | 615                 | 437                   |
| Memorial Sloan-Kettering Cancer Center                      | 5.000% | 7/1/42        | 970                 | 917                   |
| <sup>1</sup> Memorial Sloan-Kettering Cancer Center         | 2.955% | 1/1/50        | 882                 | 576                   |
| Memorial Sloan-Kettering Cancer Center                      | 4.125% | 7/1/52        | 710                 | 574                   |
| <sup>1</sup> Memorial Sloan-Kettering Cancer Center         | 4.200% | 7/1/55        | 1,003               | 806                   |
| Merck & Co. Inc.                                            | 3.900% | 3/7/39        | 2,117               | 1,790                 |
| Merck & Co. Inc.                                            | 2.350% | 6/24/40       | 1,570               | 1,059                 |
| Merck & Co. Inc.                                            | 3.600% | 9/15/42       | 1,522               | 1,181                 |
| Merck & Co. Inc.                                            | 4.150% | 5/18/43       | 2,689               | 2,247                 |
| Merck & Co. Inc.                                            | 4.900% | 5/17/44       | 1,410               | 1,299                 |
| Merck & Co. Inc.                                            | 3.700% | 2/10/45       | 3,514               | 2,713                 |
| Merck & Co. Inc.                                            | 4.000% | 3/7/49        | 2,702               | 2,120                 |
| Merck & Co. Inc.                                            | 2.450% | 6/24/50       | 2,771               | 1,594                 |
| Merck & Co. Inc.                                            | 2.750% | 12/10/51      | 2,645               | 1,595                 |
| Merck & Co. Inc.                                            | 5.000% | 5/17/53       | 1,895               | 1,724                 |
| Merck & Co. Inc.                                            | 2.900% | 12/10/61      | 3,480               | 1,991                 |
| Merck & Co. Inc.                                            | 5.150% | 5/17/63       | 1,197               | 1,091                 |
| <sup>1</sup> Methodist Hospital                             | 2.705% | 12/1/50       | 1,073               | 660                   |
| <sup>1</sup> Montefiore Obligated Group                     | 5.246% | 11/1/48       | 649                 | 558                   |

|                                                                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Montefiore Obligated Group                                                                 | 4.287% | 9/1/50        | 630                 | 443                   |
| <sup>1</sup> Mount Nittany Medical Center Obligated Group                                  | 3.799% | 11/15/52      | 575                 | 424                   |
| <sup>1</sup> Mount Sinai Hospital                                                          | 3.981% | 7/1/48        | 448                 | 323                   |
| <sup>1</sup> Mount Sinai Hospital                                                          | 3.737% | 7/1/49        | 955                 | 628                   |
| <sup>1</sup> Mount Sinai Hospital                                                          | 3.391% | 7/1/50        | 652                 | 391                   |
| MultiCare Health System                                                                    | 2.803% | 8/15/50       | 775                 | 453                   |
| Mylan Inc.                                                                                 | 5.400% | 11/29/43      | 786                 | 703                   |
| Mylan Inc.                                                                                 | 5.200% | 4/15/48       | 1,200               | 991                   |
| <sup>1</sup> MyMichigan Health                                                             | 3.409% | 6/1/50        | 406                 | 283                   |
| New York & Presbyterian Hospital                                                           | 4.024% | 8/1/45        | 1,305               | 1,066                 |
| New York & Presbyterian Hospital                                                           | 4.063% | 8/1/56        | 721                 | 566                   |
| New York & Presbyterian Hospital                                                           | 2.606% | 8/1/60        | 600                 | 331                   |
| <sup>1</sup> New York & Presbyterian Hospital                                              | 3.954% | 8/1/19        | 965                 | 656                   |
| Northwell Healthcare Inc.                                                                  | 3.979% | 11/1/46       | 950                 | 721                   |
| Northwell Healthcare Inc.                                                                  | 4.260% | 11/1/47       | 1,169               | 935                   |
| Northwell Healthcare Inc.                                                                  | 3.809% | 11/1/49       | 860                 | 637                   |
| Novant Health Inc.                                                                         | 2.637% | 11/1/36       | 765                 | 587                   |
| Novant Health Inc.                                                                         | 3.168% | 11/1/51       | 644                 | 425                   |
| Novant Health Inc.                                                                         | 3.318% | 11/1/61       | 825                 | 526                   |
| Novartis Capital Corp.                                                                     | 3.700% | 9/21/42       | 985                 | 795                   |
| Novartis Capital Corp.                                                                     | 4.400% | 5/6/44        | 3,623               | 3,169                 |
| Novartis Capital Corp.                                                                     | 4.000% | 11/20/45      | 2,908               | 2,379                 |
| Novartis Capital Corp.                                                                     | 2.750% | 8/14/50       | 1,225               | 774                   |
| Novartis Capital Corp.                                                                     | 4.700% | 9/18/54       | 700                 | 617                   |
| <sup>1</sup> NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 2.667% | 10/1/50       | 990                 | 596                   |
| <sup>1</sup> NYU Langone Hospitals                                                         | 5.750% | 7/1/43        | 771                 | 783                   |
| NYU Langone Hospitals                                                                      | 4.784% | 7/1/44        | 888                 | 799                   |
| <sup>1</sup> NYU Langone Hospitals                                                         | 4.368% | 7/1/47        | 1,045               | 893                   |
| <sup>1</sup> NYU Langone Hospitals                                                         | 3.380% | 7/1/55        | 835                 | 559                   |
| OhioHealth Corp.                                                                           | 2.834% | 11/15/41      | 675                 | 475                   |
| <sup>1</sup> OhioHealth Corp.                                                              | 3.042% | 11/15/50      | 650                 | 434                   |
| Orlando Health Obligated Group                                                             | 4.089% | 10/1/48       | 515                 | 409                   |
| Orlando Health Obligated Group                                                             | 3.327% | 10/1/50       | 680                 | 473                   |
| <sup>1</sup> PeaceHealth Obligated Group                                                   | 4.787% | 11/15/48      | 845                 | 723                   |
| Pfizer Inc.                                                                                | 4.000% | 12/15/36      | 1,968               | 1,751                 |
| Pfizer Inc.                                                                                | 4.100% | 9/15/38       | 1,626               | 1,418                 |
| Pfizer Inc.                                                                                | 3.900% | 3/15/39       | 224                 | 189                   |
| Pfizer Inc.                                                                                | 7.200% | 3/15/39       | 5,133               | 5,993                 |
| Pfizer Inc.                                                                                | 2.550% | 5/28/40       | 1,805               | 1,249                 |
| Pfizer Inc.                                                                                | 5.600% | 9/15/40       | 265                 | 266                   |
| Pfizer Inc.                                                                                | 4.300% | 6/15/43       | 1,687               | 1,435                 |
| Pfizer Inc.                                                                                | 4.400% | 5/15/44       | 2,050               | 1,769                 |
| Pfizer Inc.                                                                                | 4.125% | 12/15/46      | 2,732               | 2,194                 |
| Pfizer Inc.                                                                                | 4.200% | 9/15/48       | 916                 | 743                   |
| Pfizer Inc.                                                                                | 4.000% | 3/15/49       | 1,305               | 1,021                 |
| Pfizer Inc.                                                                                | 2.700% | 5/28/50       | 2,815               | 1,731                 |
| Pfizer Investment Enterprises Pte. Ltd.                                                    | 5.110% | 5/19/43       | 5,117               | 4,797                 |
| Pfizer Investment Enterprises Pte. Ltd.                                                    | 5.300% | 5/19/53       | 10,611              | 9,941                 |
| Pfizer Investment Enterprises Pte. Ltd.                                                    | 5.340% | 5/19/63       | 7,362               | 6,744                 |
| Piedmont Healthcare Inc.                                                                   | 2.864% | 1/1/52        | 960                 | 594                   |
| Presbyterian Healthcare Services                                                           | 4.875% | 8/1/52        | 1,055               | 953                   |
| <sup>1</sup> Providence St. Joseph Health Obligated Group                                  | 3.744% | 10/1/47       | 1,135               | 834                   |
| <sup>1</sup> Providence St. Joseph Health Obligated Group                                  | 2.700% | 10/1/51       | 1,275               | 744                   |
| Quest Diagnostics Inc.                                                                     | 4.700% | 3/30/45       | 554                 | 485                   |
| <sup>1</sup> Rady Children's Hospital-San Diego                                            | 3.154% | 8/15/51       | 469                 | 315                   |
| Regeneron Pharmaceuticals Inc.                                                             | 2.800% | 9/15/50       | 1,367               | 803                   |
| Revvity Inc.                                                                               | 3.625% | 3/15/51       | 605                 | 410                   |
| Royalty Pharma plc                                                                         | 3.300% | 9/2/40        | 1,970               | 1,423                 |
| Royalty Pharma plc                                                                         | 3.550% | 9/2/50        | 3,164               | 2,102                 |
| Royalty Pharma plc                                                                         | 3.350% | 9/2/51        | 650                 | 412                   |
| <sup>1</sup> Sharp HealthCare                                                              | 2.680% | 8/1/50        | 710                 | 435                   |
| <sup>3</sup> Solventum Corp.                                                               | 6.000% | 5/15/64       | 200                 | 194                   |
| <sup>1</sup> Stanford Health Care                                                          | 3.795% | 11/15/48      | 948                 | 729                   |
| Stanford Health Care                                                                       | 3.027% | 8/15/51       | 735                 | 482                   |
| STERIS Irish FinCo Unltd. Co.                                                              | 3.750% | 3/15/51       | 1,105               | 778                   |
| Stryker Corp.                                                                              | 4.100% | 4/1/43        | 720                 | 590                   |
| Stryker Corp.                                                                              | 4.375% | 5/15/44       | 465                 | 391                   |
| Stryker Corp.                                                                              | 4.625% | 3/15/46       | 2,135               | 1,852                 |
| Stryker Corp.                                                                              | 2.900% | 6/15/50       | 1,052               | 681                   |
| Summa Health                                                                               | 3.511% | 11/15/51      | 350                 | 254                   |

|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Sutter Health                                      | 3.161% | 8/15/40       | 910                 | 681                   |
| <sup>1</sup> Sutter Health                                      | 4.091% | 8/15/48       | 790                 | 636                   |
| <sup>1</sup> Sutter Health                                      | 3.361% | 8/15/50       | 785                 | 550                   |
| Takeda Pharmaceutical Co. Ltd.                                  | 3.025% | 7/9/40        | 2,478               | 1,795                 |
| Takeda Pharmaceutical Co. Ltd.                                  | 5.650% | 7/5/44        | 1,050               | 1,031                 |
| Takeda Pharmaceutical Co. Ltd.                                  | 3.175% | 7/9/50        | 4,411               | 2,852                 |
| Takeda Pharmaceutical Co. Ltd.                                  | 3.375% | 7/9/60        | 3,181               | 2,007                 |
| Takeda Pharmaceutical Co. Ltd.                                  | 5.800% | 7/5/64        | 180                 | 173                   |
| Texas Health Resources                                          | 2.328% | 11/15/50      | 825                 | 468                   |
| <sup>1</sup> Texas Health Resources                             | 4.330% | 11/15/55      | 640                 | 525                   |
| Thermo Fisher Scientific Inc.                                   | 2.800% | 10/15/41      | 1,904               | 1,338                 |
| Thermo Fisher Scientific Inc.                                   | 5.300% | 2/1/44        | 878                 | 839                   |
| Thermo Fisher Scientific Inc.                                   | 4.100% | 8/15/47       | 1,682               | 1,362                 |
| Toledo Hospital                                                 | 5.750% | 11/15/38      | 700                 | 690                   |
| <sup>1</sup> Trinity Health Corp.                               | 2.632% | 12/1/40       | 650                 | 451                   |
| Trinity Health Corp.                                            | 4.125% | 12/1/45       | 910                 | 743                   |
| <sup>1</sup> Trinity Health Corp.                               | 3.434% | 12/1/48       | 935                 | 693                   |
| UnitedHealth Group Inc.                                         | 4.625% | 7/15/35       | 1,801               | 1,699                 |
| UnitedHealth Group Inc.                                         | 5.800% | 3/15/36       | 1,219               | 1,255                 |
| UnitedHealth Group Inc.                                         | 6.500% | 6/15/37       | 1,210               | 1,310                 |
| UnitedHealth Group Inc.                                         | 6.625% | 11/15/37      | 1,080               | 1,187                 |
| UnitedHealth Group Inc.                                         | 6.875% | 2/15/38       | 1,649               | 1,861                 |
| UnitedHealth Group Inc.                                         | 3.500% | 8/15/39       | 2,034               | 1,611                 |
| UnitedHealth Group Inc.                                         | 2.750% | 5/15/40       | 1,278               | 899                   |
| UnitedHealth Group Inc.                                         | 5.700% | 10/15/40      | 1,001               | 1,001                 |
| UnitedHealth Group Inc.                                         | 5.950% | 2/15/41       | 1,010               | 1,033                 |
| UnitedHealth Group Inc.                                         | 3.050% | 5/15/41       | 2,909               | 2,101                 |
| UnitedHealth Group Inc.                                         | 4.375% | 3/15/42       | 1,152               | 981                   |
| UnitedHealth Group Inc.                                         | 3.950% | 10/15/42      | 798                 | 640                   |
| UnitedHealth Group Inc.                                         | 4.250% | 3/15/43       | 2,125               | 1,789                 |
| UnitedHealth Group Inc.                                         | 5.500% | 7/15/44       | 2,630               | 2,549                 |
| UnitedHealth Group Inc.                                         | 4.750% | 7/15/45       | 2,641               | 2,326                 |
| UnitedHealth Group Inc.                                         | 4.200% | 1/15/47       | 707                 | 569                   |
| UnitedHealth Group Inc.                                         | 4.250% | 4/15/47       | 1,651               | 1,335                 |
| UnitedHealth Group Inc.                                         | 3.750% | 10/15/47      | 2,180               | 1,620                 |
| UnitedHealth Group Inc.                                         | 4.250% | 6/15/48       | 2,235               | 1,791                 |
| UnitedHealth Group Inc.                                         | 4.450% | 12/15/48      | 727                 | 598                   |
| UnitedHealth Group Inc.                                         | 3.700% | 8/15/49       | 2,227               | 1,619                 |
| UnitedHealth Group Inc.                                         | 2.900% | 5/15/50       | 2,655               | 1,645                 |
| UnitedHealth Group Inc.                                         | 3.250% | 5/15/51       | 4,339               | 2,856                 |
| UnitedHealth Group Inc.                                         | 4.750% | 5/15/52       | 2,670               | 2,287                 |
| UnitedHealth Group Inc.                                         | 5.875% | 2/15/53       | 3,205               | 3,207                 |
| UnitedHealth Group Inc.                                         | 5.050% | 4/15/53       | 3,758               | 3,360                 |
| UnitedHealth Group Inc.                                         | 5.375% | 4/15/54       | 3,015               | 2,821                 |
| UnitedHealth Group Inc.                                         | 5.625% | 7/15/54       | 5,105               | 4,958                 |
| UnitedHealth Group Inc.                                         | 3.875% | 8/15/59       | 2,848               | 2,018                 |
| UnitedHealth Group Inc.                                         | 4.950% | 5/15/62       | 1,320               | 1,136                 |
| UnitedHealth Group Inc.                                         | 6.050% | 2/15/63       | 2,673               | 2,724                 |
| UnitedHealth Group Inc.                                         | 5.200% | 4/15/63       | 2,550               | 2,285                 |
| UnitedHealth Group Inc.                                         | 5.500% | 4/15/64       | 2,005               | 1,873                 |
| UnitedHealth Group Inc.                                         | 5.750% | 7/15/64       | 3,290               | 3,193                 |
| Utah Acquisition Sub Inc.                                       | 5.250% | 6/15/46       | 1,400               | 1,174                 |
| Viatis Inc.                                                     | 3.850% | 6/22/40       | 1,310               | 980                   |
| Viatis Inc.                                                     | 4.000% | 6/22/50       | 3,366               | 2,292                 |
| <sup>1</sup> WakeMed                                            | 3.286% | 10/1/52       | 538                 | 370                   |
| <sup>1</sup> West Virginia United Health System Obligated Group | 3.129% | 6/1/50        | 791                 | 501                   |
| <sup>1</sup> Willis-Knighton Medical Center                     | 3.065% | 3/1/51        | 1,175               | 732                   |
| Wyeth LLC                                                       | 6.000% | 2/15/36       | 55                  | 58                    |
| Wyeth LLC                                                       | 5.950% | 4/1/37        | 1,381               | 1,441                 |
| <sup>1</sup> Yale-New Haven Health Services Corp.               | 2.496% | 7/1/50        | 1,025               | 592                   |
| Zimmer Biomet Holdings Inc.                                     | 5.750% | 11/30/39      | 300                 | 299                   |
| Zimmer Biomet Holdings Inc.                                     | 4.450% | 8/15/45       | 980                 | 820                   |
| Zoetis Inc.                                                     | 4.700% | 2/1/43        | 2,716               | 2,413                 |
| Zoetis Inc.                                                     | 3.950% | 9/12/47       | 620                 | 478                   |
| Zoetis Inc.                                                     | 4.450% | 8/20/48       | 94                  | 77                    |
| Zoetis Inc.                                                     | 3.000% | 5/15/50       | 1,165               | 746                   |
|                                                                 |        |               |                     | <b>605,613</b>        |
| <b>Industrials (3.8%)</b>                                       |        |               |                     |                       |
| <sup>1</sup> 3M Co.                                             | 5.700% | 3/15/37       | 1,114               | 1,142                 |

|              |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> | 3M Co.                           | 3.875% | 6/15/44       | 435                 | 341                   |
| <sup>1</sup> | 3M Co.                           | 3.125% | 9/19/46       | 1,380               | 945                   |
| <sup>1</sup> | 3M Co.                           | 3.625% | 10/15/47      | 905                 | 657                   |
| <sup>1</sup> | 3M Co.                           | 4.000% | 9/14/48       | 1,285               | 1,008                 |
|              | 3M Co.                           | 3.250% | 8/26/49       | 1,893               | 1,281                 |
|              | 3M Co.                           | 3.700% | 4/15/50       | 1,113               | 817                   |
|              | Amphenol Corp.                   | 5.000% | 1/15/35       | 1,000               | 976                   |
|              | Amphenol Corp.                   | 5.375% | 11/15/54      | 995                 | 946                   |
|              | Boeing Co.                       | 3.250% | 2/1/35        | 908                 | 723                   |
|              | Boeing Co.                       | 3.550% | 3/1/38        | 393                 | 297                   |
|              | Boeing Co.                       | 3.500% | 3/1/39        | 844                 | 625                   |
|              | Boeing Co.                       | 6.875% | 3/15/39       | 943                 | 992                   |
|              | Boeing Co.                       | 5.875% | 2/15/40       | 586                 | 566                   |
|              | Boeing Co.                       | 5.705% | 5/1/40        | 5,445               | 5,181                 |
|              | Boeing Co.                       | 3.375% | 6/15/46       | 1,017               | 657                   |
|              | Boeing Co.                       | 3.650% | 3/1/47        | 891                 | 597                   |
|              | Boeing Co.                       | 3.625% | 3/1/48        | 1,013               | 672                   |
|              | Boeing Co.                       | 3.900% | 5/1/49        | 1,505               | 1,043                 |
|              | Boeing Co.                       | 3.750% | 2/1/50        | 1,150               | 782                   |
|              | Boeing Co.                       | 5.805% | 5/1/50        | 9,547               | 8,852                 |
|              | Boeing Co.                       | 6.858% | 5/1/54        | 4,650               | 4,938                 |
|              | Boeing Co.                       | 3.950% | 8/1/59        | 1,611               | 1,064                 |
|              | Boeing Co.                       | 5.930% | 5/1/60        | 5,754               | 5,295                 |
|              | Boeing Co.                       | 7.008% | 5/1/64        | 2,475               | 2,628                 |
|              | Burlington Northern Santa Fe LLC | 6.200% | 8/15/36       | 769                 | 826                   |
|              | Burlington Northern Santa Fe LLC | 6.150% | 5/1/37        | 1,085               | 1,158                 |
|              | Burlington Northern Santa Fe LLC | 5.750% | 5/1/40        | 1,447               | 1,481                 |
|              | Burlington Northern Santa Fe LLC | 5.050% | 3/1/41        | 1,186               | 1,120                 |
|              | Burlington Northern Santa Fe LLC | 5.400% | 6/1/41        | 480                 | 471                   |
|              | Burlington Northern Santa Fe LLC | 4.950% | 9/15/41       | 1,046               | 972                   |
|              | Burlington Northern Santa Fe LLC | 4.400% | 3/15/42       | 818                 | 710                   |
|              | Burlington Northern Santa Fe LLC | 4.375% | 9/1/42        | 1,737               | 1,499                 |
|              | Burlington Northern Santa Fe LLC | 4.450% | 3/15/43       | 1,213               | 1,054                 |
|              | Burlington Northern Santa Fe LLC | 5.150% | 9/1/43        | 1,732               | 1,650                 |
|              | Burlington Northern Santa Fe LLC | 4.900% | 4/1/44        | 2,227               | 2,034                 |
|              | Burlington Northern Santa Fe LLC | 4.550% | 9/1/44        | 2,005               | 1,744                 |
|              | Burlington Northern Santa Fe LLC | 4.150% | 4/1/45        | 2,404               | 1,975                 |
|              | Burlington Northern Santa Fe LLC | 4.700% | 9/1/45        | 969                 | 854                   |
|              | Burlington Northern Santa Fe LLC | 3.900% | 8/1/46        | 2,016               | 1,572                 |
|              | Burlington Northern Santa Fe LLC | 4.125% | 6/15/47       | 1,920               | 1,553                 |
|              | Burlington Northern Santa Fe LLC | 4.050% | 6/15/48       | 1,910               | 1,517                 |
|              | Burlington Northern Santa Fe LLC | 3.550% | 2/15/50       | 1,615               | 1,168                 |
|              | Burlington Northern Santa Fe LLC | 3.050% | 2/15/51       | 1,868               | 1,221                 |
|              | Burlington Northern Santa Fe LLC | 3.300% | 9/15/51       | 2,087               | 1,428                 |
|              | Burlington Northern Santa Fe LLC | 2.875% | 6/15/52       | 1,970               | 1,222                 |
|              | Burlington Northern Santa Fe LLC | 5.200% | 4/15/54       | 1,613               | 1,517                 |
|              | Burlington Northern Santa Fe LLC | 5.500% | 3/15/55       | 2,460               | 2,411                 |
|              | Canadian National Railway Co.    | 6.200% | 6/1/36        | 842                 | 900                   |
|              | Canadian National Railway Co.    | 6.375% | 11/15/37      | 1,214               | 1,321                 |
|              | Canadian National Railway Co.    | 3.200% | 8/2/46        | 557                 | 391                   |
|              | Canadian National Railway Co.    | 3.650% | 2/3/48        | 547                 | 412                   |
|              | Canadian National Railway Co.    | 2.450% | 5/1/50        | 1,110               | 644                   |
|              | Canadian National Railway Co.    | 4.400% | 8/5/52        | 1,200               | 1,001                 |
|              | Canadian Pacific Railway Co.     | 4.800% | 9/15/35       | 1,227               | 1,172                 |
|              | Canadian Pacific Railway Co.     | 5.950% | 5/15/37       | 995                 | 1,031                 |
|              | Canadian Pacific Railway Co.     | 3.000% | 12/2/41       | 1,920               | 1,392                 |
|              | Canadian Pacific Railway Co.     | 4.300% | 5/15/43       | 393                 | 331                   |
|              | Canadian Pacific Railway Co.     | 4.800% | 8/1/45        | 1,173               | 1,037                 |
|              | Canadian Pacific Railway Co.     | 4.950% | 8/15/45       | 886                 | 800                   |
|              | Canadian Pacific Railway Co.     | 3.500% | 5/1/50        | 1,715               | 1,215                 |
|              | Canadian Pacific Railway Co.     | 3.100% | 12/2/51       | 3,095               | 2,010                 |
|              | Canadian Pacific Railway Co.     | 4.200% | 11/15/69      | 868                 | 635                   |
|              | Canadian Pacific Railway Co.     | 6.125% | 9/15/15       | 1,343               | 1,338                 |
|              | Carrier Global Corp.             | 3.377% | 4/5/40        | 3,515               | 2,706                 |
|              | Carrier Global Corp.             | 3.577% | 4/5/50        | 2,425               | 1,739                 |
|              | Carrier Global Corp.             | 6.200% | 3/15/54       | 606                 | 640                   |
|              | Caterpillar Inc.                 | 5.300% | 9/15/35       | 1,140               | 1,163                 |
|              | Caterpillar Inc.                 | 6.050% | 8/15/36       | 720                 | 774                   |
|              | Caterpillar Inc.                 | 5.200% | 5/27/41       | 1,382               | 1,351                 |
|              | Caterpillar Inc.                 | 3.803% | 8/15/42       | 3,279               | 2,654                 |



|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Caterpillar Inc.                                | 3.250% | 9/19/49       | 1,742               | 1,211                 |
| Caterpillar Inc.                                | 3.250% | 4/9/50        | 1,235               | 852                   |
| Caterpillar Inc.                                | 4.750% | 5/15/64       | 691                 | 593                   |
| CSX Corp.                                       | 6.000% | 10/1/36       | 1,130               | 1,185                 |
| CSX Corp.                                       | 6.150% | 5/1/37        | 945                 | 1,004                 |
| CSX Corp.                                       | 6.220% | 4/30/40       | 1,259               | 1,344                 |
| CSX Corp.                                       | 4.750% | 5/30/42       | 1,261               | 1,136                 |
| CSX Corp.                                       | 4.100% | 3/15/44       | 1,384               | 1,134                 |
| CSX Corp.                                       | 3.800% | 11/1/46       | 1,548               | 1,188                 |
| CSX Corp.                                       | 4.300% | 3/1/48        | 1,559               | 1,284                 |
| CSX Corp.                                       | 4.750% | 11/15/48      | 1,573               | 1,383                 |
| CSX Corp.                                       | 4.500% | 3/15/49       | 781                 | 661                   |
| CSX Corp.                                       | 3.350% | 9/15/49       | 1,295               | 898                   |
| CSX Corp.                                       | 3.800% | 4/15/50       | 974                 | 732                   |
| CSX Corp.                                       | 3.950% | 5/1/50        | 515                 | 397                   |
| CSX Corp.                                       | 2.500% | 5/15/51       | 1,033               | 598                   |
| CSX Corp.                                       | 4.500% | 11/15/52      | 1,232               | 1,037                 |
| CSX Corp.                                       | 4.500% | 8/1/54        | 495                 | 414                   |
| CSX Corp.                                       | 4.900% | 3/15/55       | 400                 | 358                   |
| CSX Corp.                                       | 4.250% | 11/1/66       | 1,365               | 1,032                 |
| CSX Corp.                                       | 4.650% | 3/1/68        | 1,079               | 880                   |
| Cummins Inc.                                    | 4.875% | 10/1/43       | 673                 | 615                   |
| Cummins Inc.                                    | 2.600% | 9/1/50        | 1,015               | 602                   |
| Cummins Inc.                                    | 5.450% | 2/20/54       | 1,530               | 1,487                 |
| Deere & Co.                                     | 3.900% | 6/9/42        | 2,192               | 1,825                 |
| Deere & Co.                                     | 2.875% | 9/7/49        | 939                 | 613                   |
| Deere & Co.                                     | 3.750% | 4/15/50       | 1,616               | 1,241                 |
| Dover Corp.                                     | 5.375% | 10/15/35      | 617                 | 619                   |
| Dover Corp.                                     | 5.375% | 3/1/41        | 668                 | 646                   |
| Eaton Corp.                                     | 4.150% | 11/2/42       | 1,603               | 1,351                 |
| Eaton Corp.                                     | 3.915% | 9/15/47       | 838                 | 652                   |
| Eaton Corp.                                     | 4.700% | 8/23/52       | 927                 | 815                   |
| Emerson Electric Co.                            | 2.800% | 12/21/51      | 2,752               | 1,695                 |
| FedEx Corp.                                     | 3.900% | 2/1/35        | 1,030               | 910                   |
| FedEx Corp.                                     | 3.250% | 5/15/41       | 1,440               | 1,050                 |
| FedEx Corp.                                     | 3.875% | 8/1/42        | 980                 | 763                   |
| FedEx Corp.                                     | 4.100% | 4/15/43       | 975                 | 773                   |
| FedEx Corp.                                     | 5.100% | 1/15/44       | 1,323               | 1,205                 |
| FedEx Corp.                                     | 4.100% | 2/1/45        | 1,081               | 845                   |
| FedEx Corp.                                     | 4.750% | 11/15/45      | 1,433               | 1,227                 |
| FedEx Corp.                                     | 4.550% | 4/1/46        | 2,228               | 1,853                 |
| FedEx Corp.                                     | 4.400% | 1/15/47       | 1,379               | 1,116                 |
| FedEx Corp.                                     | 4.950% | 10/17/48      | 1,536               | 1,337                 |
| FedEx Corp.                                     | 5.250% | 5/15/50       | 2,255               | 2,060                 |
| Fortive Corp.                                   | 4.300% | 6/15/46       | 981                 | 790                   |
| General Dynamics Corp.                          | 4.250% | 4/1/40        | 1,704               | 1,486                 |
| General Dynamics Corp.                          | 3.600% | 11/15/42      | 1,195               | 938                   |
| General Dynamics Corp.                          | 4.250% | 4/1/50        | 1,372               | 1,130                 |
| <sup>1</sup> General Electric Co.               | 5.875% | 1/14/38       | 2,181               | 2,246                 |
| General Electric Co.                            | 4.350% | 5/1/50        | 1,510               | 1,256                 |
| Honeywell International Inc.                    | 5.000% | 3/1/35        | 3,185               | 3,117                 |
| Honeywell International Inc.                    | 5.700% | 3/15/36       | 925                 | 958                   |
| Honeywell International Inc.                    | 5.375% | 3/1/41        | 970                 | 959                   |
| Honeywell International Inc.                    | 3.812% | 11/21/47      | 930                 | 712                   |
| Honeywell International Inc.                    | 5.250% | 3/1/54        | 3,400               | 3,186                 |
| Honeywell International Inc.                    | 5.350% | 3/1/64        | 1,055               | 985                   |
| Howmet Aerospace Inc.                           | 5.950% | 2/1/37        | 1,090               | 1,128                 |
| Huntington Ingalls Industries Inc.              | 5.749% | 1/15/35       | 1,600               | 1,594                 |
| Illinois Tool Works Inc.                        | 4.875% | 9/15/41       | 858                 | 802                   |
| Illinois Tool Works Inc.                        | 3.900% | 9/1/42        | 1,983               | 1,616                 |
| Ingersoll Rand Inc.                             | 5.700% | 6/15/54       | 1,030               | 1,009                 |
| <sup>1</sup> Johnson Controls International plc | 6.000% | 1/15/36       | 624                 | 649                   |
| <sup>1</sup> Johnson Controls International plc | 4.625% | 7/2/44        | 761                 | 654                   |
| Johnson Controls International plc              | 4.500% | 2/15/47       | 839                 | 695                   |
| <sup>1</sup> Johnson Controls International plc | 4.950% | 7/2/64        | 795                 | 671                   |
| L3Harris Technologies Inc.                      | 5.054% | 4/27/45       | 540                 | 494                   |
| L3Harris Technologies Inc.                      | 5.600% | 7/31/53       | 1,635               | 1,584                 |
| L3Harris Technologies Inc.                      | 5.500% | 8/15/54       | 865                 | 829                   |
| Lockheed Martin Corp.                           | 3.600% | 3/1/35        | 1,428               | 1,252                 |
| Lockheed Martin Corp.                           | 4.500% | 5/15/36       | 1,175               | 1,102                 |



|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Lockheed Martin Corp.         | 6.150% | 9/1/36        | 295                 | 318                   |
| Lockheed Martin Corp.                      | 5.720% | 6/1/40        | 209                 | 215                   |
| Lockheed Martin Corp.                      | 4.070% | 12/15/42      | 2,369               | 1,970                 |
| Lockheed Martin Corp.                      | 3.800% | 3/1/45        | 35                  | 28                    |
| Lockheed Martin Corp.                      | 4.700% | 5/15/46       | 2,489               | 2,219                 |
| Lockheed Martin Corp.                      | 4.090% | 9/15/52       | 3,253               | 2,574                 |
| Lockheed Martin Corp.                      | 4.150% | 6/15/53       | 1,927               | 1,538                 |
| Lockheed Martin Corp.                      | 5.700% | 11/15/54      | 1,382               | 1,406                 |
| Lockheed Martin Corp.                      | 5.200% | 2/15/55       | 1,690               | 1,592                 |
| Lockheed Martin Corp.                      | 4.300% | 6/15/62       | 1,266               | 1,002                 |
| Lockheed Martin Corp.                      | 5.900% | 11/15/63      | 1,590               | 1,651                 |
| Lockheed Martin Corp.                      | 5.200% | 2/15/64       | 1,465               | 1,355                 |
| <sup>1</sup> Nature Conservancy            | 3.957% | 3/1/52        | 695                 | 557                   |
| Norfolk Southern Corp.                     | 4.837% | 10/1/41       | 1,631               | 1,485                 |
| Norfolk Southern Corp.                     | 3.950% | 10/1/42       | 1,048               | 842                   |
| Norfolk Southern Corp.                     | 4.450% | 6/15/45       | 1,022               | 865                   |
| Norfolk Southern Corp.                     | 4.650% | 1/15/46       | 926                 | 803                   |
| Norfolk Southern Corp.                     | 3.942% | 11/1/47       | 1,328               | 1,020                 |
| Norfolk Southern Corp.                     | 4.150% | 2/28/48       | 1,018               | 811                   |
| Norfolk Southern Corp.                     | 4.100% | 5/15/49       | 1,015               | 795                   |
| Norfolk Southern Corp.                     | 3.400% | 11/1/49       | 1,730               | 1,196                 |
| Norfolk Southern Corp.                     | 3.050% | 5/15/50       | 2,434               | 1,572                 |
| Norfolk Southern Corp.                     | 4.050% | 8/15/52       | 1,346               | 1,033                 |
| Norfolk Southern Corp.                     | 3.700% | 3/15/53       | 1,130               | 808                   |
| Norfolk Southern Corp.                     | 4.550% | 6/1/53        | 1,809               | 1,515                 |
| Norfolk Southern Corp.                     | 5.350% | 8/1/54        | 2,155               | 2,050                 |
| Norfolk Southern Corp.                     | 3.155% | 5/15/55       | 990                 | 624                   |
| Norfolk Southern Corp.                     | 5.950% | 3/15/64       | 930                 | 953                   |
| Norfolk Southern Corp.                     | 4.100% | 5/15/21       | 1,045               | 721                   |
| Northrop Grumman Corp.                     | 5.150% | 5/1/40        | 1,052               | 1,005                 |
| Northrop Grumman Corp.                     | 5.050% | 11/15/40      | 802                 | 752                   |
| Northrop Grumman Corp.                     | 4.750% | 6/1/43        | 1,452               | 1,302                 |
| Northrop Grumman Corp.                     | 3.850% | 4/15/45       | 1,072               | 837                   |
| Northrop Grumman Corp.                     | 4.030% | 10/15/47      | 4,147               | 3,261                 |
| Northrop Grumman Corp.                     | 5.250% | 5/1/50        | 1,860               | 1,740                 |
| Northrop Grumman Corp.                     | 4.950% | 3/15/53       | 2,002               | 1,787                 |
| Northrop Grumman Corp.                     | 5.200% | 6/1/54        | 1,005               | 932                   |
| Otis Worldwide Corp.                       | 3.112% | 2/15/40       | 1,951               | 1,456                 |
| Otis Worldwide Corp.                       | 3.362% | 2/15/50       | 809                 | 554                   |
| <sup>1</sup> Parker-Hannifin Corp.         | 6.250% | 5/15/38       | 450                 | 480                   |
| <sup>1</sup> Parker-Hannifin Corp.         | 4.450% | 11/21/44      | 525                 | 449                   |
| Parker-Hannifin Corp.                      | 4.100% | 3/1/47        | 928                 | 743                   |
| Parker-Hannifin Corp.                      | 4.000% | 6/14/49       | 1,854               | 1,446                 |
| Precision Castparts Corp.                  | 3.900% | 1/15/43       | 825                 | 663                   |
| Precision Castparts Corp.                  | 4.375% | 6/15/45       | 653                 | 554                   |
| Republic Services Inc.                     | 6.200% | 3/1/40        | 847                 | 899                   |
| Republic Services Inc.                     | 5.700% | 5/15/41       | 945                 | 942                   |
| Republic Services Inc.                     | 3.050% | 3/1/50        | 715                 | 481                   |
| Rockwell Automation Inc.                   | 4.200% | 3/1/49        | 870                 | 716                   |
| Rockwell Automation Inc.                   | 2.800% | 8/15/61       | 779                 | 437                   |
| RTX Corp.                                  | 6.125% | 7/15/38       | 1,373               | 1,438                 |
| RTX Corp.                                  | 4.450% | 11/16/38      | 2,042               | 1,817                 |
| RTX Corp.                                  | 4.875% | 10/15/40      | 980                 | 901                   |
| RTX Corp.                                  | 4.700% | 12/15/41      | 1,117               | 987                   |
| RTX Corp.                                  | 4.500% | 6/1/42        | 6,384               | 5,525                 |
| RTX Corp.                                  | 4.800% | 12/15/43      | 1,000               | 885                   |
| RTX Corp.                                  | 4.150% | 5/15/45       | 1,467               | 1,184                 |
| RTX Corp.                                  | 3.750% | 11/1/46       | 2,018               | 1,521                 |
| RTX Corp.                                  | 4.350% | 4/15/47       | 1,876               | 1,537                 |
| RTX Corp.                                  | 4.050% | 5/4/47        | 995                 | 781                   |
| RTX Corp.                                  | 4.625% | 11/16/48      | 2,891               | 2,456                 |
| RTX Corp.                                  | 3.125% | 7/1/50        | 2,131               | 1,393                 |
| RTX Corp.                                  | 2.820% | 9/1/51        | 1,020               | 617                   |
| RTX Corp.                                  | 3.030% | 3/15/52       | 890                 | 561                   |
| RTX Corp.                                  | 5.375% | 2/27/53       | 2,410               | 2,280                 |
| RTX Corp.                                  | 6.400% | 3/15/54       | 2,799               | 3,037                 |
| Trane Technologies Financing Ltd.          | 4.650% | 11/1/44       | 395                 | 347                   |
| Trane Technologies Global Holding Co. Ltd. | 5.750% | 6/15/43       | 1,149               | 1,157                 |
| Tyco Electronics Group SA                  | 7.125% | 10/1/37       | 675                 | 767                   |
| Union Pacific Corp.                        | 3.375% | 2/1/35        | 811                 | 703                   |

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Union Pacific Corp.                                                    | 3.600% | 9/15/37       | 888                 | 743                   |
| <sup>1</sup> Union Pacific Corp.                                       | 3.550% | 8/15/39       | 576                 | 467                   |
| Union Pacific Corp.                                                    | 3.200% | 5/20/41       | 896                 | 671                   |
| Union Pacific Corp.                                                    | 4.050% | 3/1/46        | 875                 | 698                   |
| Union Pacific Corp.                                                    | 3.350% | 8/15/46       | 915                 | 651                   |
| Union Pacific Corp.                                                    | 4.000% | 4/15/47       | 1,025               | 805                   |
| Union Pacific Corp.                                                    | 3.250% | 2/5/50        | 3,425               | 2,334                 |
| Union Pacific Corp.                                                    | 3.799% | 10/1/51       | 128                 | 95                    |
| Union Pacific Corp.                                                    | 2.950% | 3/10/52       | 1,208               | 762                   |
| Union Pacific Corp.                                                    | 3.500% | 2/14/53       | 2,393               | 1,684                 |
| Union Pacific Corp.                                                    | 3.875% | 2/1/55        | 801                 | 599                   |
| Union Pacific Corp.                                                    | 3.950% | 8/15/59       | 1,062               | 772                   |
| Union Pacific Corp.                                                    | 3.839% | 3/20/60       | 3,528               | 2,520                 |
| Union Pacific Corp.                                                    | 3.550% | 5/20/61       | 1,242               | 828                   |
| Union Pacific Corp.                                                    | 2.973% | 9/16/62       | 2,886               | 1,660                 |
| Union Pacific Corp.                                                    | 5.150% | 1/20/63       | 718                 | 653                   |
| Union Pacific Corp.                                                    | 4.100% | 9/15/67       | 60                  | 44                    |
| Union Pacific Corp.                                                    | 3.750% | 2/5/70        | 1,132               | 756                   |
| Union Pacific Corp.                                                    | 3.799% | 4/6/71        | 2,556               | 1,730                 |
| Union Pacific Corp.                                                    | 3.850% | 2/14/72       | 1,565               | 1,080                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2023-1  | 5.800% | 1/15/36       | 2,165               | 2,208                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2024-1  | 5.875% | 2/15/37       | 675                 | 687                   |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2024-1 | 5.450% | 2/15/37       | 1,250               | 1,252                 |
| United Parcel Service Inc.                                             | 6.200% | 1/15/38       | 2,656               | 2,843                 |
| United Parcel Service Inc.                                             | 5.200% | 4/1/40        | 1,358               | 1,322                 |
| United Parcel Service Inc.                                             | 4.875% | 11/15/40      | 953                 | 887                   |
| United Parcel Service Inc.                                             | 3.625% | 10/1/42       | 791                 | 614                   |
| United Parcel Service Inc.                                             | 3.400% | 11/15/46      | 899                 | 649                   |
| United Parcel Service Inc.                                             | 3.750% | 11/15/47      | 2,001               | 1,513                 |
| United Parcel Service Inc.                                             | 4.250% | 3/15/49       | 1,407               | 1,144                 |
| United Parcel Service Inc.                                             | 3.400% | 9/1/49        | 1,246               | 877                   |
| United Parcel Service Inc.                                             | 5.300% | 4/1/50        | 952                 | 911                   |
| United Parcel Service Inc.                                             | 5.050% | 3/3/53        | 1,996               | 1,825                 |
| United Parcel Service Inc.                                             | 5.500% | 5/22/54       | 970                 | 945                   |
| United Parcel Service Inc.                                             | 5.600% | 5/22/64       | 1,100               | 1,065                 |
| Valmont Industries Inc.                                                | 5.000% | 10/1/44       | 809                 | 729                   |
| Valmont Industries Inc.                                                | 5.250% | 10/1/54       | 544                 | 498                   |
| Waste Connections Inc.                                                 | 3.050% | 4/1/50        | 540                 | 348                   |
| Waste Connections Inc.                                                 | 2.950% | 1/15/52       | 1,701               | 1,059                 |
| Waste Management Inc.                                                  | 4.950% | 3/15/35       | 2,550               | 2,480                 |
| Waste Management Inc.                                                  | 2.950% | 6/1/41        | 810                 | 587                   |
| Waste Management Inc.                                                  | 4.150% | 7/15/49       | 1,180               | 956                   |
| Waste Management Inc.                                                  | 2.500% | 11/15/50      | 947                 | 550                   |
| Waste Management Inc.                                                  | 5.350% | 10/15/54      | 1,450               | 1,390                 |
| WW Grainger Inc.                                                       | 4.600% | 6/15/45       | 1,575               | 1,404                 |
| WW Grainger Inc.                                                       | 3.750% | 5/15/46       | 769                 | 597                   |
| WW Grainger Inc.                                                       | 4.200% | 5/15/47       | 701                 | 578                   |
| Xylem Inc.                                                             | 4.375% | 11/1/46       | 925                 | 755                   |
|                                                                        |        |               |                     | <b>312,375</b>        |
| <b>Materials (1.5%)</b>                                                |        |               |                     |                       |
| Air Products and Chemicals Inc.                                        | 2.700% | 5/15/40       | 1,604               | 1,143                 |
| Air Products and Chemicals Inc.                                        | 2.800% | 5/15/50       | 1,540               | 966                   |
| Albemarle Corp.                                                        | 5.450% | 12/1/44       | 625                 | 557                   |
| Albemarle Corp.                                                        | 5.650% | 6/1/52        | 820                 | 701                   |
| ArcelorMittal SA                                                       | 7.000% | 10/15/39      | 905                 | 962                   |
| ArcelorMittal SA                                                       | 6.750% | 3/1/41        | 790                 | 812                   |
| ArcelorMittal SA                                                       | 6.350% | 6/17/54       | 965                 | 953                   |
| Barrick Gold Corp.                                                     | 6.450% | 10/15/35      | 591                 | 633                   |
| Barrick North America Finance LLC                                      | 5.700% | 5/30/41       | 1,591               | 1,560                 |
| Barrick North America Finance LLC                                      | 5.750% | 5/1/43        | 1,776               | 1,752                 |
| Barrick PD Australia Finance Pty Ltd.                                  | 5.950% | 10/15/39      | 1,336               | 1,346                 |
| BHP Billiton Finance USA Ltd.                                          | 5.000% | 9/30/43       | 4,423               | 4,133                 |
| BHP Billiton Finance USA Ltd.                                          | 5.500% | 9/8/53        | 1,085               | 1,059                 |
| Celulosa Arauco y Constitucion SA                                      | 5.500% | 11/2/47       | 634                 | 565                   |
| CF Industries Inc.                                                     | 4.950% | 6/1/43        | 1,290               | 1,135                 |
| CF Industries Inc.                                                     | 5.375% | 3/15/44       | 1,093               | 1,013                 |
| Dow Chemical Co.                                                       | 9.400% | 5/15/39       | 507                 | 669                   |
| Dow Chemical Co.                                                       | 5.250% | 11/15/41      | 2,098               | 1,941                 |
| Dow Chemical Co.                                                       | 4.375% | 11/15/42      | 2,008               | 1,648                 |

|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Dow Chemical Co.                            | 4.625% | 10/1/44       | 923                 | 774                   |
| Dow Chemical Co.                            | 5.550% | 11/30/48      | 1,565               | 1,462                 |
| Dow Chemical Co.                            | 4.800% | 5/15/49       | 1,210               | 1,014                 |
| Dow Chemical Co.                            | 3.600% | 11/15/50      | 2,600               | 1,783                 |
| Dow Chemical Co.                            | 6.900% | 5/15/53       | 1,290               | 1,420                 |
| Dow Chemical Co.                            | 5.600% | 2/15/54       | 650                 | 613                   |
| DuPont de Nemours Inc.                      | 5.319% | 11/15/38      | 1,537               | 1,541                 |
| DuPont de Nemours Inc.                      | 5.419% | 11/15/48      | 4,008               | 3,980                 |
| Eastman Chemical Co.                        | 4.800% | 9/1/42        | 1,681               | 1,462                 |
| Eastman Chemical Co.                        | 4.650% | 10/15/44      | 872                 | 736                   |
| Ecolab Inc.                                 | 2.125% | 8/15/50       | 930                 | 498                   |
| Ecolab Inc.                                 | 2.700% | 12/15/51      | 1,474               | 892                   |
| FMC Corp.                                   | 4.500% | 10/1/49       | 1,002               | 766                   |
| FMC Corp.                                   | 6.375% | 5/18/53       | 905                 | 891                   |
| Freeport-McMoRan Inc.                       | 5.450% | 3/15/43       | 2,918               | 2,722                 |
| International Flavors & Fragrances Inc.     | 4.375% | 6/1/47        | 965                 | 753                   |
| International Flavors & Fragrances Inc.     | 5.000% | 9/26/48       | 1,178               | 1,008                 |
| International Paper Co.                     | 5.000% | 9/15/35       | 758                 | 740                   |
| International Paper Co.                     | 7.300% | 11/15/39      | 100                 | 114                   |
| International Paper Co.                     | 6.000% | 11/15/41      | 1,037               | 1,056                 |
| International Paper Co.                     | 4.800% | 6/15/44       | 1,222               | 1,074                 |
| International Paper Co.                     | 5.150% | 5/15/46       | 795                 | 718                   |
| International Paper Co.                     | 4.400% | 8/15/47       | 1,320               | 1,078                 |
| International Paper Co.                     | 4.350% | 8/15/48       | 1,345               | 1,083                 |
| Linde Inc.                                  | 3.550% | 11/7/42       | 908                 | 715                   |
| Linde Inc.                                  | 2.000% | 8/10/50       | 667                 | 347                   |
| LYB International Finance BV                | 5.250% | 7/15/43       | 1,255               | 1,137                 |
| LYB International Finance BV                | 4.875% | 3/15/44       | 1,566               | 1,341                 |
| LYB International Finance III LLC           | 3.375% | 10/1/40       | 1,578               | 1,152                 |
| LYB International Finance III LLC           | 4.200% | 10/15/49      | 1,887               | 1,420                 |
| LYB International Finance III LLC           | 4.200% | 5/1/50        | 1,395               | 1,039                 |
| LYB International Finance III LLC           | 3.625% | 4/1/51        | 1,205               | 807                   |
| LYB International Finance III LLC           | 3.800% | 10/1/60       | 990                 | 653                   |
| LyondellBasell Industries NV                | 4.625% | 2/26/55       | 1,875               | 1,473                 |
| Martin Marietta Materials Inc.              | 3.200% | 7/15/51       | 2,585               | 1,674                 |
| Martin Marietta Materials Inc.              | 5.500% | 12/1/54       | 1,150               | 1,084                 |
| Mosaic Co.                                  | 4.875% | 11/15/41      | 1,012               | 884                   |
| Mosaic Co.                                  | 5.625% | 11/15/43      | 708                 | 669                   |
| <sup>1</sup> Newmont Corp.                  | 5.875% | 4/1/35        | 1,262               | 1,296                 |
| Newmont Corp.                               | 6.250% | 10/1/39       | 1,385               | 1,456                 |
| Newmont Corp.                               | 4.875% | 3/15/42       | 2,346               | 2,137                 |
| Newmont Corp.                               | 5.450% | 6/9/44        | 810                 | 779                   |
| Newmont Corp.                               | 4.200% | 5/13/50       | 995                 | 802                   |
| Nucor Corp.                                 | 6.400% | 12/1/37       | 925                 | 992                   |
| Nucor Corp.                                 | 4.400% | 5/1/48        | 580                 | 482                   |
| Nucor Corp.                                 | 3.850% | 4/1/52        | 955                 | 708                   |
| Nucor Corp.                                 | 2.979% | 12/15/55      | 1,085               | 643                   |
| Nutrien Ltd.                                | 4.125% | 3/15/35       | 1,848               | 1,637                 |
| Nutrien Ltd.                                | 5.875% | 12/1/36       | 999                 | 1,015                 |
| Nutrien Ltd.                                | 5.625% | 12/1/40       | 1,005               | 975                   |
| Nutrien Ltd.                                | 4.900% | 6/1/43        | 575                 | 509                   |
| Nutrien Ltd.                                | 5.250% | 1/15/45       | 950                 | 871                   |
| Nutrien Ltd.                                | 5.000% | 4/1/49        | 1,796               | 1,586                 |
| Nutrien Ltd.                                | 3.950% | 5/13/50       | 200                 | 149                   |
| Nutrien Ltd.                                | 5.800% | 3/27/53       | 1,356               | 1,332                 |
| Packaging Corp. of America                  | 4.050% | 12/15/49      | 707                 | 540                   |
| Packaging Corp. of America                  | 3.050% | 10/1/51       | 1,213               | 778                   |
| Rio Tinto Finance USA Ltd.                  | 5.200% | 11/2/40       | 2,539               | 2,447                 |
| Rio Tinto Finance USA Ltd.                  | 2.750% | 11/2/51       | 2,095               | 1,276                 |
| Rio Tinto Finance USA plc                   | 4.750% | 3/22/42       | 1,690               | 1,532                 |
| Rio Tinto Finance USA plc                   | 4.125% | 8/21/42       | 1,440               | 1,200                 |
| Rio Tinto Finance USA plc                   | 5.125% | 3/9/53        | 1,586               | 1,462                 |
| RPM International Inc.                      | 5.250% | 6/1/45        | 290                 | 270                   |
| RPM International Inc.                      | 4.250% | 1/15/48       | 765                 | 633                   |
| Sherwin-Williams Co.                        | 4.550% | 8/1/45        | 821                 | 694                   |
| Sherwin-Williams Co.                        | 4.500% | 6/1/47        | 2,143               | 1,798                 |
| Sherwin-Williams Co.                        | 3.800% | 8/15/49       | 976                 | 715                   |
| Sherwin-Williams Co.                        | 3.300% | 5/15/50       | 946                 | 627                   |
| <sup>3</sup> Smurfit Kappa Treasury ULC     | 5.777% | 4/3/54        | 2,285               | 2,272                 |
| <sup>3</sup> Smurfit Westrock Financing DAC | 5.418% | 1/15/35       | 900                 | 895                   |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| Sonoco Products Co.                     | 5.750% | 11/1/40       | 965                 | 946                   |
| Southern Copper Corp.                   | 7.500% | 7/27/35       | 1,530               | 1,736                 |
| Southern Copper Corp.                   | 6.750% | 4/16/40       | 2,050               | 2,194                 |
| Southern Copper Corp.                   | 5.250% | 11/8/42       | 2,263               | 2,044                 |
| Southern Copper Corp.                   | 5.875% | 4/23/45       | 2,880               | 2,806                 |
| Steel Dynamics Inc.                     | 3.250% | 10/15/50      | 694                 | 455                   |
| Vale Overseas Ltd.                      | 6.875% | 11/21/36      | 1,535               | 1,632                 |
| Vale Overseas Ltd.                      | 6.875% | 11/10/39      | 1,706               | 1,803                 |
| Vale Overseas Ltd.                      | 6.400% | 6/28/54       | 1,808               | 1,769                 |
| Vale SA                                 | 5.625% | 9/11/42       | 880                 | 840                   |
| Vulcan Materials Co.                    | 4.500% | 6/15/47       | 1,045               | 869                   |
| Vulcan Materials Co.                    | 4.700% | 3/1/48        | 835                 | 719                   |
| Vulcan Materials Co.                    | 5.700% | 12/1/54       | 1,740               | 1,692                 |
| Westlake Corp.                          | 2.875% | 8/15/41       | 615                 | 411                   |
| Westlake Corp.                          | 5.000% | 8/15/46       | 1,201               | 1,043                 |
| Westlake Corp.                          | 4.375% | 11/15/47      | 950                 | 747                   |
| Westlake Corp.                          | 3.125% | 8/15/51       | 974                 | 604                   |
| Westlake Corp.                          | 3.375% | 8/15/61       | 777                 | 465                   |
|                                         |        |               |                     | <b>123,404</b>        |
| <b>Real Estate (0.7%)</b>               |        |               |                     |                       |
| Alexandria Real Estate Equities Inc.    | 4.750% | 4/15/35       | 1,153               | 1,082                 |
| Alexandria Real Estate Equities Inc.    | 4.850% | 4/15/49       | 480                 | 412                   |
| Alexandria Real Estate Equities Inc.    | 4.000% | 2/1/50        | 1,555               | 1,155                 |
| Alexandria Real Estate Equities Inc.    | 3.000% | 5/18/51       | 1,160               | 709                   |
| Alexandria Real Estate Equities Inc.    | 3.550% | 3/15/52       | 2,660               | 1,806                 |
| Alexandria Real Estate Equities Inc.    | 5.625% | 5/15/54       | 1,235               | 1,178                 |
| American Homes 4 Rent LP                | 5.250% | 3/15/35       | 850                 | 827                   |
| American Homes 4 Rent LP                | 3.375% | 7/15/51       | 990                 | 652                   |
| American Homes 4 Rent LP                | 4.300% | 4/15/52       | 547                 | 426                   |
| American Tower Corp.                    | 5.400% | 1/31/35       | 1,200               | 1,187                 |
| American Tower Corp.                    | 3.700% | 10/15/49      | 795                 | 572                   |
| American Tower Corp.                    | 3.100% | 6/15/50       | 1,799               | 1,153                 |
| American Tower Corp.                    | 2.950% | 1/15/51       | 2,256               | 1,396                 |
| <sup>1</sup> AvalonBay Communities Inc. | 3.900% | 10/15/46      | 740                 | 574                   |
| <sup>1</sup> AvalonBay Communities Inc. | 4.150% | 7/1/47        | 525                 | 417                   |
| Boston Properties LP                    | 5.750% | 1/15/35       | 750                 | 736                   |
| Brixmor Operating Partnership LP        | 5.750% | 2/15/35       | 720                 | 726                   |
| Camden Property Trust                   | 3.350% | 11/1/49       | 629                 | 432                   |
| Crown Castle Inc.                       | 2.900% | 4/1/41        | 2,437               | 1,697                 |
| Crown Castle Inc.                       | 5.200% | 2/15/49       | 1,285               | 1,142                 |
| Crown Castle Inc.                       | 4.000% | 11/15/49      | 678                 | 505                   |
| Crown Castle Inc.                       | 4.150% | 7/1/50        | 445                 | 341                   |
| Crown Castle Inc.                       | 3.250% | 1/15/51       | 1,241               | 807                   |
| Equinix Inc.                            | 3.000% | 7/15/50       | 1,026               | 647                   |
| Equinix Inc.                            | 2.950% | 9/15/51       | 683                 | 419                   |
| Equinix Inc.                            | 3.400% | 2/15/52       | 880                 | 598                   |
| ERP Operating LP                        | 4.500% | 7/1/44        | 1,517               | 1,304                 |
| ERP Operating LP                        | 4.000% | 8/1/47        | 647                 | 501                   |
| Essex Portfolio LP                      | 4.500% | 3/15/48       | 596                 | 492                   |
| Essex Portfolio LP                      | 2.650% | 9/1/50        | 624                 | 356                   |
| Extra Space Storage LP                  | 5.350% | 1/15/35       | 1,020               | 1,005                 |
| Federal Realty OP LP                    | 4.500% | 12/1/44       | 840                 | 702                   |
| GLP Capital LP                          | 6.250% | 9/15/54       | 890                 | 882                   |
| Healthpeak OP LLC                       | 6.750% | 2/1/41        | 555                 | 602                   |
| Host Hotels & Resorts LP                | 5.500% | 4/15/35       | 730                 | 714                   |
| Kimco Realty OP LLC                     | 4.850% | 3/1/35        | 1,045               | 993                   |
| Kimco Realty OP LLC                     | 4.250% | 4/1/45        | 760                 | 614                   |
| Kimco Realty OP LLC                     | 4.125% | 12/1/46       | 800                 | 629                   |
| Kimco Realty OP LLC                     | 4.450% | 9/1/47        | 516                 | 424                   |
| Kimco Realty OP LLC                     | 3.700% | 10/1/49       | 645                 | 467                   |
| Mid-America Apartments LP               | 4.950% | 3/1/35        | 500                 | 482                   |
| Mid-America Apartments LP               | 2.875% | 9/15/51       | 765                 | 470                   |
| NNN REIT Inc.                           | 3.500% | 4/15/51       | 1,362               | 921                   |
| NNN REIT Inc.                           | 3.000% | 4/15/52       | 1,151               | 700                   |
| Prologis LP                             | 5.000% | 1/31/35       | 75                  | 73                    |
| Prologis LP                             | 4.375% | 9/15/48       | 828                 | 684                   |
| Prologis LP                             | 3.050% | 3/1/50        | 815                 | 527                   |
| Prologis LP                             | 3.000% | 4/15/50       | 1,337               | 855                   |
| Prologis LP                             | 2.125% | 10/15/50      | 785                 | 411                   |

|                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------|--------|---------------|---------------------|-----------------------|
| Prologis LP                  | 5.250% | 6/15/53       | 2,033               | 1,895                 |
| Prologis LP                  | 5.250% | 3/15/54       | 870                 | 812                   |
| Public Storage Operating Co. | 5.350% | 8/1/53        | 1,760               | 1,674                 |
| Realty Income Corp.          | 4.650% | 3/15/47       | 1,420               | 1,222                 |
| Realty Income Corp.          | 5.375% | 9/1/54        | 500                 | 474                   |
| Regency Centers LP           | 5.100% | 1/15/35       | 565                 | 551                   |
| Regency Centers LP           | 4.400% | 2/1/47        | 820                 | 675                   |
| Regency Centers LP           | 4.650% | 3/15/49       | 614                 | 519                   |
| Safehold GL Holdings LLC     | 5.650% | 1/15/35       | 685                 | 668                   |
| Simon Property Group LP      | 6.750% | 2/1/40        | 1,062               | 1,171                 |
| Simon Property Group LP      | 4.750% | 3/15/42       | 965                 | 863                   |
| Simon Property Group LP      | 4.250% | 10/1/44       | 386                 | 318                   |
| Simon Property Group LP      | 4.250% | 11/30/46      | 1,050               | 857                   |
| Simon Property Group LP      | 3.250% | 9/13/49       | 2,671               | 1,788                 |
| Simon Property Group LP      | 3.800% | 7/15/50       | 1,815               | 1,336                 |
| Simon Property Group LP      | 5.850% | 3/8/53        | 284                 | 286                   |
| Simon Property Group LP      | 6.650% | 1/15/54       | 890                 | 988                   |
| Ventas Realty LP             | 5.000% | 1/15/35       | 950                 | 907                   |
| Ventas Realty LP             | 5.700% | 9/30/43       | 693                 | 671                   |
| Ventas Realty LP             | 4.875% | 4/15/49       | 955                 | 820                   |
| VICI Properties LP           | 5.625% | 5/15/52       | 1,350               | 1,250                 |
| VICI Properties LP           | 6.125% | 4/1/54        | 475                 | 470                   |
| Welltower OP LLC             | 6.500% | 3/15/41       | 625                 | 669                   |
| Welltower OP LLC             | 4.950% | 9/1/48        | 975                 | 874                   |
| Weyerhaeuser Co.             | 4.000% | 3/9/52        | 780                 | 586                   |
|                              |        |               |                     | <b>58,748</b>         |
| <b>Technology (3.9%)</b>     |        |               |                     |                       |
| Advanced Micro Devices Inc.  | 4.393% | 6/1/52        | 595                 | 496                   |
| Analog Devices Inc.          | 2.800% | 10/1/41       | 1,685               | 1,186                 |
| Analog Devices Inc.          | 2.950% | 10/1/51       | 2,840               | 1,800                 |
| Apple Inc.                   | 4.500% | 2/23/36       | 2,425               | 2,363                 |
| Apple Inc.                   | 2.375% | 2/8/41        | 1,464               | 1,006                 |
| Apple Inc.                   | 3.850% | 5/4/43        | 5,053               | 4,176                 |
| Apple Inc.                   | 4.450% | 5/6/44        | 1,665               | 1,514                 |
| Apple Inc.                   | 3.450% | 2/9/45        | 4,188               | 3,202                 |
| Apple Inc.                   | 4.375% | 5/13/45       | 3,564               | 3,138                 |
| Apple Inc.                   | 4.650% | 2/23/46       | 7,466               | 6,807                 |
| Apple Inc.                   | 3.850% | 8/4/46        | 3,623               | 2,912                 |
| Apple Inc.                   | 3.750% | 9/12/47       | 1,939               | 1,521                 |
| Apple Inc.                   | 3.750% | 11/13/47      | 2,301               | 1,806                 |
| Apple Inc.                   | 2.950% | 9/11/49       | 2,781               | 1,852                 |
| Apple Inc.                   | 2.650% | 5/11/50       | 1,961               | 1,216                 |
| Apple Inc.                   | 2.400% | 8/20/50       | 2,555               | 1,503                 |
| Apple Inc.                   | 2.650% | 2/8/51        | 6,786               | 4,176                 |
| Apple Inc.                   | 2.700% | 8/5/51        | 3,126               | 1,939                 |
| Apple Inc.                   | 3.950% | 8/8/52        | 3,520               | 2,795                 |
| Apple Inc.                   | 4.850% | 5/10/53       | 1,023               | 965                   |
| Apple Inc.                   | 2.550% | 8/20/60       | 3,863               | 2,252                 |
| Apple Inc.                   | 2.800% | 2/8/61        | 3,697               | 2,188                 |
| Apple Inc.                   | 2.850% | 8/5/61        | 2,529               | 1,518                 |
| Apple Inc.                   | 4.100% | 8/8/62        | 830                 | 658                   |
| Applied Materials Inc.       | 5.100% | 10/1/35       | 1,345               | 1,344                 |
| Applied Materials Inc.       | 5.850% | 6/15/41       | 1,090               | 1,127                 |
| Applied Materials Inc.       | 4.350% | 4/1/47        | 1,045               | 883                   |
| Applied Materials Inc.       | 2.750% | 6/1/50        | 835                 | 520                   |
| <sup>3</sup> Broadcom Inc.   | 3.137% | 11/15/35      | 5,781               | 4,719                 |
| <sup>3</sup> Broadcom Inc.   | 3.187% | 11/15/36      | 4,865               | 3,915                 |
| <sup>3</sup> Broadcom Inc.   | 4.926% | 5/15/37       | 3,800               | 3,614                 |
| <sup>3</sup> Broadcom Inc.   | 3.500% | 2/15/41       | 4,600               | 3,588                 |
| <sup>3</sup> Broadcom Inc.   | 3.750% | 2/15/51       | 3,260               | 2,419                 |
| Cisco Systems Inc.           | 5.900% | 2/15/39       | 3,573               | 3,762                 |
| Cisco Systems Inc.           | 5.500% | 1/15/40       | 3,298               | 3,319                 |
| Cisco Systems Inc.           | 5.300% | 2/26/54       | 3,900               | 3,781                 |
| Cisco Systems Inc.           | 5.350% | 2/26/64       | 1,720               | 1,649                 |
| Corning Inc.                 | 4.700% | 3/15/37       | 675                 | 621                   |
| Corning Inc.                 | 5.750% | 8/15/40       | 963                 | 963                   |
| Corning Inc.                 | 4.750% | 3/15/42       | 875                 | 775                   |
| Corning Inc.                 | 5.350% | 11/15/48      | 926                 | 863                   |
| Corning Inc.                 | 3.900% | 11/15/49      | 490                 | 366                   |



|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Corning Inc.                                | 4.375% | 11/15/57      | 1,285               | 984                   |
| Corning Inc.                                | 5.450% | 11/15/79      | 1,899               | 1,716                 |
| Dell International LLC                      | 4.850% | 2/1/35        | 1,500               | 1,424                 |
| Dell International LLC                      | 8.100% | 7/15/36       | 2,111               | 2,502                 |
| Dell International LLC                      | 3.375% | 12/15/41      | 1,927               | 1,414                 |
| Dell International LLC                      | 8.350% | 7/15/46       | 961                 | 1,219                 |
| Dell International LLC                      | 3.450% | 12/15/51      | 1,335               | 903                   |
| Fidelity National Information Services Inc. | 3.100% | 3/1/41        | 605                 | 439                   |
| Fidelity National Information Services Inc. | 4.500% | 8/15/46       | 456                 | 371                   |
| Fiserv Inc.                                 | 4.400% | 7/1/49        | 3,640               | 2,970                 |
| Global Payments Inc.                        | 4.150% | 8/15/49       | 1,248               | 931                   |
| Global Payments Inc.                        | 5.950% | 8/15/52       | 949                 | 917                   |
| Hewlett Packard Enterprise Co.              | 6.350% | 10/15/45      | 2,131               | 2,206                 |
| Hewlett Packard Enterprise Co.              | 5.600% | 10/15/54      | 3,280               | 3,087                 |
| HP Inc.                                     | 6.000% | 9/15/41       | 2,385               | 2,408                 |
| IBM International Capital Pte. Ltd.         | 5.300% | 2/5/54        | 2,525               | 2,325                 |
| Intel Corp.                                 | 4.600% | 3/25/40       | 935                 | 777                   |
| Intel Corp.                                 | 2.800% | 8/12/41       | 2,375               | 1,512                 |
| Intel Corp.                                 | 4.250% | 12/15/42      | 925                 | 703                   |
| Intel Corp.                                 | 5.625% | 2/10/43       | 1,948               | 1,779                 |
| Intel Corp.                                 | 4.900% | 7/29/45       | 2,265               | 1,827                 |
| Intel Corp.                                 | 4.100% | 5/19/46       | 2,330               | 1,660                 |
| Intel Corp.                                 | 3.734% | 12/8/47       | 2,210               | 1,461                 |
| Intel Corp.                                 | 3.250% | 11/15/49      | 5,420               | 3,241                 |
| Intel Corp.                                 | 4.750% | 3/25/50       | 2,350               | 1,815                 |
| Intel Corp.                                 | 3.050% | 8/12/51       | 2,714               | 1,541                 |
| Intel Corp.                                 | 4.900% | 8/5/52        | 3,445               | 2,712                 |
| Intel Corp.                                 | 5.700% | 2/10/53       | 3,441               | 3,043                 |
| Intel Corp.                                 | 5.600% | 2/21/54       | 1,355               | 1,188                 |
| Intel Corp.                                 | 3.100% | 2/15/60       | 3,200               | 1,703                 |
| Intel Corp.                                 | 3.200% | 8/12/61       | 1,510               | 816                   |
| Intel Corp.                                 | 5.050% | 8/5/62        | 2,289               | 1,784                 |
| Intel Corp.                                 | 5.900% | 2/10/63       | 2,255               | 2,023                 |
| International Business Machines Corp.       | 4.150% | 5/15/39       | 3,608               | 3,098                 |
| International Business Machines Corp.       | 5.600% | 11/30/39      | 1,300               | 1,299                 |
| International Business Machines Corp.       | 2.850% | 5/15/40       | 1,195               | 851                   |
| International Business Machines Corp.       | 4.000% | 6/20/42       | 2,080               | 1,694                 |
| International Business Machines Corp.       | 4.700% | 2/19/46       | 600                 | 521                   |
| International Business Machines Corp.       | 4.250% | 5/15/49       | 5,798               | 4,654                 |
| International Business Machines Corp.       | 2.950% | 5/15/50       | 1,485               | 933                   |
| International Business Machines Corp.       | 3.430% | 2/9/52        | 1,185               | 805                   |
| International Business Machines Corp.       | 5.100% | 2/6/53        | 1,345               | 1,231                 |
| International Business Machines Corp.       | 7.125% | 12/1/96       | 570                 | 692                   |
| Intuit Inc.                                 | 5.500% | 9/15/53       | 2,185               | 2,140                 |
| Juniper Networks Inc.                       | 5.950% | 3/15/41       | 745                 | 733                   |
| KLA Corp.                                   | 5.000% | 3/15/49       | 765                 | 704                   |
| KLA Corp.                                   | 3.300% | 3/1/50        | 949                 | 655                   |
| KLA Corp.                                   | 4.950% | 7/15/52       | 2,752               | 2,494                 |
| KLA Corp.                                   | 5.250% | 7/15/62       | 1,310               | 1,223                 |
| Kyndryl Holdings Inc.                       | 4.100% | 10/15/41      | 800                 | 633                   |
| Lam Research Corp.                          | 4.875% | 3/15/49       | 1,299               | 1,165                 |
| Lam Research Corp.                          | 2.875% | 6/15/50       | 1,504               | 949                   |
| Lam Research Corp.                          | 3.125% | 6/15/60       | 1,290               | 788                   |
| Micron Technology Inc.                      | 3.366% | 11/1/41       | 935                 | 681                   |
| Micron Technology Inc.                      | 3.477% | 11/1/51       | 874                 | 587                   |
| Microsoft Corp.                             | 3.500% | 2/12/35       | 3,038               | 2,748                 |
| Microsoft Corp.                             | 4.200% | 11/3/35       | 1,075               | 1,025                 |
| Microsoft Corp.                             | 3.450% | 8/8/36        | 4,362               | 3,795                 |
| Microsoft Corp.                             | 4.100% | 2/6/37        | 1,802               | 1,681                 |
| Microsoft Corp.                             | 4.500% | 10/1/40       | 1,320               | 1,264                 |
| Microsoft Corp.                             | 5.300% | 2/8/41        | 848                 | 912                   |
| Microsoft Corp.                             | 3.700% | 8/8/46        | 5,301               | 4,226                 |
| Microsoft Corp.                             | 4.250% | 2/6/47        | 500                 | 443                   |
| Microsoft Corp.                             | 2.525% | 6/1/50        | 9,809               | 6,021                 |
| Microsoft Corp.                             | 2.500% | 9/15/50       | 5,312               | 3,214                 |
| Microsoft Corp.                             | 2.921% | 3/17/52       | 10,931              | 7,228                 |
| Microsoft Corp.                             | 3.950% | 8/8/56        | 544                 | 433                   |
| Microsoft Corp.                             | 4.500% | 2/6/57        | 1,000               | 892                   |
| Microsoft Corp.                             | 2.675% | 6/1/60        | 7,517               | 4,387                 |
| Microsoft Corp.                             | 3.041% | 3/17/62       | 2,953               | 1,887                 |



|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Moody's Corp.                         | 2.750% | 8/19/41       | 961                 | 662                   |
| Moody's Corp.                         | 5.250% | 7/15/44       | 1,550               | 1,463                 |
| Moody's Corp.                         | 3.250% | 5/20/50       | 711                 | 471                   |
| Moody's Corp.                         | 3.750% | 2/25/52       | 860                 | 631                   |
| Moody's Corp.                         | 3.100% | 11/29/61      | 960                 | 571                   |
| Motorola Solutions Inc.               | 5.500% | 9/1/44        | 690                 | 663                   |
| NVIDIA Corp.                          | 3.500% | 4/1/40        | 2,012               | 1,663                 |
| NVIDIA Corp.                          | 3.500% | 4/1/50        | 3,582               | 2,654                 |
| NVIDIA Corp.                          | 3.700% | 4/1/60        | 926                 | 683                   |
| NXP BV                                | 3.250% | 5/11/41       | 1,683               | 1,228                 |
| NXP BV                                | 3.125% | 2/15/42       | 990                 | 689                   |
| NXP BV                                | 3.250% | 11/30/51      | 805                 | 514                   |
| Oracle Corp.                          | 3.900% | 5/15/35       | 2,080               | 1,818                 |
| Oracle Corp.                          | 3.850% | 7/15/36       | 1,580               | 1,352                 |
| Oracle Corp.                          | 3.800% | 11/15/37      | 4,185               | 3,492                 |
| Oracle Corp.                          | 6.500% | 4/15/38       | 2,036               | 2,181                 |
| Oracle Corp.                          | 6.125% | 7/8/39        | 1,050               | 1,087                 |
| Oracle Corp.                          | 3.600% | 4/1/40        | 5,770               | 4,500                 |
| Oracle Corp.                          | 5.375% | 7/15/40       | 5,249               | 5,033                 |
| Oracle Corp.                          | 3.650% | 3/25/41       | 4,159               | 3,227                 |
| Oracle Corp.                          | 4.125% | 5/15/45       | 4,215               | 3,318                 |
| Oracle Corp.                          | 4.000% | 7/15/46       | 5,865               | 4,502                 |
| Oracle Corp.                          | 4.000% | 11/15/47      | 2,700               | 2,055                 |
| Oracle Corp.                          | 3.600% | 4/1/50        | 8,526               | 5,952                 |
| Oracle Corp.                          | 3.950% | 3/25/51       | 5,780               | 4,269                 |
| Oracle Corp.                          | 6.900% | 11/9/52       | 4,250               | 4,746                 |
| Oracle Corp.                          | 5.550% | 2/6/53        | 925                 | 874                   |
| Oracle Corp.                          | 5.375% | 9/27/54       | 4,100               | 3,777                 |
| Oracle Corp.                          | 4.375% | 5/15/55       | 2,475               | 1,930                 |
| Oracle Corp.                          | 3.850% | 4/1/60        | 4,735               | 3,240                 |
| Oracle Corp.                          | 4.100% | 3/25/61       | 2,420               | 1,730                 |
| Oracle Corp.                          | 5.500% | 9/27/64       | 2,450               | 2,241                 |
| PayPal Holdings Inc.                  | 3.250% | 6/1/50        | 1,146               | 775                   |
| PayPal Holdings Inc.                  | 5.050% | 6/1/52        | 995                 | 916                   |
| PayPal Holdings Inc.                  | 5.500% | 6/1/54        | 1,220               | 1,189                 |
| PayPal Holdings Inc.                  | 5.250% | 6/1/62        | 770                 | 701                   |
| QUALCOMM Inc.                         | 4.650% | 5/20/35       | 1,738               | 1,678                 |
| QUALCOMM Inc.                         | 4.800% | 5/20/45       | 2,774               | 2,499                 |
| QUALCOMM Inc.                         | 4.300% | 5/20/47       | 2,509               | 2,071                 |
| QUALCOMM Inc.                         | 4.500% | 5/20/52       | 2,460               | 2,056                 |
| QUALCOMM Inc.                         | 6.000% | 5/20/53       | 2,070               | 2,158                 |
| S&P Global Inc.                       | 3.250% | 12/1/49       | 1,466               | 1,012                 |
| S&P Global Inc.                       | 3.700% | 3/1/52        | 1,725               | 1,286                 |
| S&P Global Inc.                       | 2.300% | 8/15/60       | 890                 | 445                   |
| S&P Global Inc.                       | 3.900% | 3/1/62        | 985                 | 729                   |
| Salesforce Inc.                       | 2.700% | 7/15/41       | 1,510               | 1,064                 |
| Salesforce Inc.                       | 2.900% | 7/15/51       | 2,500               | 1,593                 |
| Salesforce Inc.                       | 3.050% | 7/15/61       | 1,862               | 1,142                 |
| Texas Instruments Inc.                | 3.875% | 3/15/39       | 1,509               | 1,294                 |
| Texas Instruments Inc.                | 4.150% | 5/15/48       | 2,363               | 1,920                 |
| Texas Instruments Inc.                | 2.700% | 9/15/51       | 882                 | 534                   |
| Texas Instruments Inc.                | 5.000% | 3/14/53       | 1,920               | 1,752                 |
| Texas Instruments Inc.                | 5.150% | 2/8/54        | 1,415               | 1,322                 |
| Texas Instruments Inc.                | 5.050% | 5/18/63       | 2,443               | 2,197                 |
| TSMC Arizona Corp.                    | 3.125% | 10/25/41      | 1,730               | 1,322                 |
| TSMC Arizona Corp.                    | 3.250% | 10/25/51      | 1,535               | 1,099                 |
| TSMC Arizona Corp.                    | 4.500% | 4/22/52       | 1,700               | 1,535                 |
| Verisk Analytics Inc.                 | 3.625% | 5/15/50       | 843                 | 589                   |
|                                       |        |               |                     | <b>323,398</b>        |
| <b>Utilities (6.0%)</b>               |        |               |                     |                       |
| <sup>1</sup> AEP Texas Inc.           | 4.150% | 5/1/49        | 710                 | 536                   |
| <sup>1</sup> AEP Texas Inc.           | 3.450% | 1/15/50       | 820                 | 551                   |
| AEP Texas Inc.                        | 3.450% | 5/15/51       | 848                 | 562                   |
| AEP Texas Inc.                        | 5.250% | 5/15/52       | 975                 | 878                   |
| AEP Transmission Co. LLC              | 4.000% | 12/1/46       | 943                 | 739                   |
| AEP Transmission Co. LLC              | 3.750% | 12/1/47       | 976                 | 723                   |
| AEP Transmission Co. LLC              | 3.800% | 6/15/49       | 915                 | 678                   |
| AEP Transmission Co. LLC              | 3.150% | 9/15/49       | 390                 | 256                   |
| <sup>1</sup> AEP Transmission Co. LLC | 3.650% | 4/1/50        | 1,540               | 1,113                 |

|              |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> | AEP Transmission Co. LLC         | 2.750% | 8/15/51       | 495                 | 297                   |
| <sup>1</sup> | AEP Transmission Co. LLC         | 4.500% | 6/15/52       | 985                 | 814                   |
|              | AEP Transmission Co. LLC         | 5.400% | 3/15/53       | 849                 | 808                   |
|              | Alabama Power Co.                | 6.125% | 5/15/38       | 735                 | 777                   |
|              | Alabama Power Co.                | 6.000% | 3/1/39        | 452                 | 471                   |
|              | Alabama Power Co.                | 3.850% | 12/1/42       | 520                 | 412                   |
|              | Alabama Power Co.                | 4.150% | 8/15/44       | 797                 | 654                   |
|              | Alabama Power Co.                | 3.750% | 3/1/45        | 1,218               | 932                   |
|              | Alabama Power Co.                | 4.300% | 1/2/46        | 1,306               | 1,079                 |
| <sup>1</sup> | Alabama Power Co.                | 3.700% | 12/1/47       | 1,261               | 938                   |
| <sup>1</sup> | Alabama Power Co.                | 4.300% | 7/15/48       | 937                 | 768                   |
|              | Alabama Power Co.                | 3.450% | 10/1/49       | 1,214               | 857                   |
|              | Alabama Power Co.                | 3.125% | 7/15/51       | 1,177               | 773                   |
|              | Alabama Power Co.                | 3.000% | 3/15/52       | 940                 | 603                   |
|              | Ameren Illinois Co.              | 4.150% | 3/15/46       | 512                 | 422                   |
|              | Ameren Illinois Co.              | 3.700% | 12/1/47       | 620                 | 465                   |
|              | Ameren Illinois Co.              | 4.500% | 3/15/49       | 722                 | 610                   |
|              | Ameren Illinois Co.              | 3.250% | 3/15/50       | 286                 | 195                   |
|              | Ameren Illinois Co.              | 2.900% | 6/15/51       | 644                 | 404                   |
|              | Ameren Illinois Co.              | 5.900% | 12/1/52       | 689                 | 704                   |
|              | Ameren Illinois Co.              | 5.550% | 7/1/54        | 445                 | 438                   |
|              | American Electric Power Co. Inc. | 3.250% | 3/1/50        | 1,100               | 706                   |
|              | American Water Capital Corp.     | 6.593% | 10/15/37      | 379                 | 417                   |
|              | American Water Capital Corp.     | 4.300% | 12/1/42       | 995                 | 840                   |
|              | American Water Capital Corp.     | 4.300% | 9/1/45        | 645                 | 528                   |
|              | American Water Capital Corp.     | 3.750% | 9/1/47        | 1,311               | 973                   |
|              | American Water Capital Corp.     | 4.200% | 9/1/48        | 1,028               | 818                   |
|              | American Water Capital Corp.     | 4.150% | 6/1/49        | 580                 | 457                   |
|              | American Water Capital Corp.     | 3.450% | 5/1/50        | 1,129               | 779                   |
|              | American Water Capital Corp.     | 3.250% | 6/1/51        | 1,375               | 916                   |
|              | American Water Capital Corp.     | 5.450% | 3/1/54        | 1,035               | 991                   |
|              | Appalachian Power Co.            | 7.000% | 4/1/38        | 1,036               | 1,138                 |
|              | Appalachian Power Co.            | 4.400% | 5/15/44       | 455                 | 369                   |
|              | Appalachian Power Co.            | 4.450% | 6/1/45        | 660                 | 533                   |
| <sup>1</sup> | Appalachian Power Co.            | 4.500% | 3/1/49        | 961                 | 769                   |
| <sup>1</sup> | Appalachian Power Co.            | 3.700% | 5/1/50        | 940                 | 653                   |
|              | Arizona Public Service Co.       | 5.050% | 9/1/41        | 577                 | 524                   |
|              | Arizona Public Service Co.       | 4.500% | 4/1/42        | 875                 | 739                   |
|              | Arizona Public Service Co.       | 4.350% | 11/15/45      | 955                 | 773                   |
|              | Arizona Public Service Co.       | 3.750% | 5/15/46       | 710                 | 524                   |
|              | Arizona Public Service Co.       | 4.200% | 8/15/48       | 850                 | 656                   |
|              | Arizona Public Service Co.       | 4.250% | 3/1/49        | 632                 | 491                   |
|              | Atmos Energy Corp.               | 5.500% | 6/15/41       | 1,000               | 996                   |
|              | Atmos Energy Corp.               | 4.150% | 1/15/43       | 549                 | 455                   |
|              | Atmos Energy Corp.               | 4.125% | 10/15/44      | 1,437               | 1,169                 |
|              | Atmos Energy Corp.               | 4.300% | 10/1/48       | 539                 | 441                   |
|              | Atmos Energy Corp.               | 4.125% | 3/15/49       | 1,250               | 981                   |
|              | Atmos Energy Corp.               | 3.375% | 9/15/49       | 1,572               | 1,079                 |
|              | Atmos Energy Corp.               | 2.850% | 2/15/52       | 753                 | 458                   |
|              | Atmos Energy Corp.               | 5.750% | 10/15/52      | 580                 | 581                   |
|              | Atmos Energy Corp.               | 6.200% | 11/15/53      | 910                 | 970                   |
|              | Atmos Energy Corp.               | 5.000% | 12/15/54      | 1,200               | 1,078                 |
|              | Avista Corp.                     | 4.350% | 6/1/48        | 849                 | 695                   |
|              | Avista Corp.                     | 4.000% | 4/1/52        | 882                 | 657                   |
|              | Baltimore Gas & Electric Co.     | 6.350% | 10/1/36       | 753                 | 807                   |
|              | Baltimore Gas & Electric Co.     | 3.500% | 8/15/46       | 1,158               | 837                   |
| <sup>1</sup> | Baltimore Gas & Electric Co.     | 3.750% | 8/15/47       | 1,077               | 800                   |
|              | Baltimore Gas & Electric Co.     | 4.250% | 9/15/48       | 845                 | 674                   |
|              | Baltimore Gas & Electric Co.     | 3.200% | 9/15/49       | 613                 | 404                   |
|              | Baltimore Gas & Electric Co.     | 2.900% | 6/15/50       | 291                 | 182                   |
|              | Baltimore Gas & Electric Co.     | 5.400% | 6/1/53        | 775                 | 737                   |
| <sup>1</sup> | Baltimore Gas & Electric Co.     | 5.650% | 6/1/54        | 1,225               | 1,207                 |
|              | Berkshire Hathaway Energy Co.    | 6.125% | 4/1/36        | 2,924               | 3,073                 |
|              | Berkshire Hathaway Energy Co.    | 5.950% | 5/15/37       | 1,272               | 1,315                 |
|              | Berkshire Hathaway Energy Co.    | 5.150% | 11/15/43      | 758                 | 719                   |
|              | Berkshire Hathaway Energy Co.    | 4.500% | 2/1/45        | 1,191               | 1,030                 |
|              | Berkshire Hathaway Energy Co.    | 3.800% | 7/15/48       | 1,714               | 1,271                 |
|              | Berkshire Hathaway Energy Co.    | 4.450% | 1/15/49       | 614                 | 506                   |
|              | Berkshire Hathaway Energy Co.    | 4.250% | 10/15/50      | 1,616               | 1,274                 |
|              | Berkshire Hathaway Energy Co.    | 2.850% | 5/15/51       | 3,969               | 2,424                 |

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Berkshire Hathaway Energy Co.                         | 4.600% | 5/1/53        | 2,061               | 1,708                 |
| Black Hills Corp.                                     | 6.000% | 1/15/35       | 1,650               | 1,701                 |
| Black Hills Corp.                                     | 4.200% | 9/15/46       | 545                 | 424                   |
| CenterPoint Energy Houston Electric LLC               | 5.050% | 3/1/35        | 750                 | 733                   |
| CenterPoint Energy Houston Electric LLC               | 3.550% | 8/1/42        | 578                 | 444                   |
| CenterPoint Energy Houston Electric LLC               | 4.500% | 4/1/44        | 1,249               | 1,074                 |
| CenterPoint Energy Houston Electric LLC               | 3.950% | 3/1/48        | 712                 | 546                   |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 4.250% | 2/1/49        | 811                 | 653                   |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 3.350% | 4/1/51        | 1,740               | 1,190                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 3.600% | 3/1/52        | 1,015               | 725                   |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC  | 4.850% | 10/1/52       | 707                 | 623                   |
| CenterPoint Energy Houston Electric LLC               | 5.300% | 4/1/53        | 699                 | 659                   |
| CenterPoint Energy Inc.                               | 3.700% | 9/1/49        | 590                 | 419                   |
| <sup>1</sup> CenterPoint Energy Inc.                  | 6.850% | 2/15/55       | 900                 | 919                   |
| CenterPoint Energy Resources Corp.                    | 5.850% | 1/15/41       | 597                 | 598                   |
| CenterPoint Energy Resources Corp.                    | 4.100% | 9/1/47        | 460                 | 358                   |
| Cleco Corporate Holdings LLC                          | 4.973% | 5/1/46        | 513                 | 427                   |
| Cleveland Electric Illuminating Co.                   | 5.950% | 12/15/36      | 748                 | 754                   |
| CMS Energy Corp.                                      | 4.875% | 3/1/44        | 755                 | 669                   |
| Commonwealth Edison Co.                               | 5.900% | 3/15/36       | 1,787               | 1,855                 |
| Commonwealth Edison Co.                               | 6.450% | 1/15/38       | 730                 | 788                   |
| Commonwealth Edison Co.                               | 4.600% | 8/15/43       | 890                 | 777                   |
| Commonwealth Edison Co.                               | 4.700% | 1/15/44       | 985                 | 870                   |
| Commonwealth Edison Co.                               | 3.700% | 3/1/45        | 580                 | 442                   |
| Commonwealth Edison Co.                               | 3.650% | 6/15/46       | 1,680               | 1,254                 |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.750% | 8/15/47       | 1,379               | 1,028                 |
| Commonwealth Edison Co.                               | 4.000% | 3/1/48        | 1,816               | 1,415                 |
| Commonwealth Edison Co.                               | 4.000% | 3/1/49        | 840                 | 646                   |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.200% | 11/15/49      | 927                 | 611                   |
| Commonwealth Edison Co.                               | 3.000% | 3/1/50        | 739                 | 475                   |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.125% | 3/15/51       | 671                 | 434                   |
| <sup>1</sup> Commonwealth Edison Co.                  | 2.750% | 9/1/51        | 410                 | 243                   |
| Commonwealth Edison Co.                               | 5.300% | 2/1/53        | 1,260               | 1,187                 |
| Commonwealth Edison Co.                               | 5.650% | 6/1/54        | 280                 | 276                   |
| Connecticut Light & Power Co.                         | 4.300% | 4/15/44       | 592                 | 495                   |
| Connecticut Light & Power Co.                         | 4.000% | 4/1/48        | 1,505               | 1,180                 |
| Connecticut Light & Power Co.                         | 5.250% | 1/15/53       | 1,408               | 1,329                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 5.300% | 3/1/35        | 585                 | 581                   |
| Consolidated Edison Co. of New York Inc.              | 5.125% | 3/15/35       | 1,000               | 983                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 5.850% | 3/15/36       | 1,089               | 1,126                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 6.200% | 6/15/36       | 1,040               | 1,100                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 6.750% | 4/1/38        | 1,310               | 1,447                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 5.500% | 12/1/39       | 870                 | 859                   |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 6/15/40       | 760                 | 757                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.200% | 3/15/42       | 685                 | 570                   |
| Consolidated Edison Co. of New York Inc.              | 3.950% | 3/1/43        | 688                 | 550                   |
| Consolidated Edison Co. of New York Inc.              | 4.450% | 3/15/44       | 961                 | 820                   |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 12/1/45       | 1,109               | 938                   |
| Consolidated Edison Co. of New York Inc.              | 3.850% | 6/15/46       | 1,280               | 975                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.875% | 6/15/47       | 722                 | 548                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.650% | 12/1/48       | 667                 | 568                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.125% | 5/15/49       | 1,630               | 1,280                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.950% | 4/1/50        | 1,605               | 1,251                 |
| Consolidated Edison Co. of New York Inc.              | 3.200% | 12/1/51       | 1,298               | 846                   |
| Consolidated Edison Co. of New York Inc.              | 6.150% | 11/15/52      | 1,556               | 1,632                 |
| Consolidated Edison Co. of New York Inc.              | 5.900% | 11/15/53      | 1,260               | 1,280                 |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 5/15/54       | 970                 | 963                   |
| Consolidated Edison Co. of New York Inc.              | 4.625% | 12/1/54       | 1,451               | 1,218                 |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/55       | 1,480               | 1,424                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.300% | 12/1/56       | 815                 | 635                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 11/15/57      | 580                 | 426                   |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 5/15/58       | 1,630               | 1,306                 |
| Consolidated Edison Co. of New York Inc.              | 3.700% | 11/15/59      | 820                 | 571                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.000% | 12/1/60       | 1,135               | 667                   |
| Consolidated Edison Co. of New York Inc.              | 3.600% | 6/15/61       | 355                 | 241                   |
| Constellation Energy Generation LLC                   | 6.250% | 10/1/39       | 780                 | 812                   |
| Constellation Energy Generation LLC                   | 5.600% | 6/15/42       | 1,366               | 1,318                 |
| Constellation Energy Generation LLC                   | 6.500% | 10/1/53       | 2,005               | 2,129                 |
| Constellation Energy Generation LLC                   | 5.750% | 3/15/54       | 2,000               | 1,944                 |
| Consumers Energy Co.                                  | 3.950% | 5/15/43       | 654                 | 532                   |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Consumers Energy Co.                 | 3.250% | 8/15/46       | 978                 | 704                   |
| Consumers Energy Co.                 | 3.950% | 7/15/47       | 617                 | 481                   |
| Consumers Energy Co.                 | 4.050% | 5/15/48       | 533                 | 424                   |
| Consumers Energy Co.                 | 4.350% | 4/15/49       | 1,269               | 1,055                 |
| Consumers Energy Co.                 | 3.750% | 2/15/50       | 1,121               | 846                   |
| Consumers Energy Co.                 | 3.100% | 8/15/50       | 1,190               | 803                   |
| Consumers Energy Co.                 | 3.500% | 8/1/51        | 2,276               | 1,655                 |
| Consumers Energy Co.                 | 2.650% | 8/15/52       | 505                 | 304                   |
| Consumers Energy Co.                 | 4.200% | 9/1/52        | 255                 | 205                   |
| Consumers Energy Co.                 | 2.500% | 5/1/60        | 581                 | 319                   |
| Dayton Power & Light Co.             | 3.950% | 6/15/49       | 823                 | 603                   |
| Delmarva Power & Light Co.           | 4.150% | 5/15/45       | 843                 | 675                   |
| <sup>1</sup> Dominion Energy Inc.    | 5.950% | 6/15/35       | 855                 | 877                   |
| <sup>1</sup> Dominion Energy Inc.    | 3.300% | 4/15/41       | 1,629               | 1,198                 |
| <sup>1</sup> Dominion Energy Inc.    | 4.900% | 8/1/41        | 1,143               | 1,021                 |
| <sup>1</sup> Dominion Energy Inc.    | 4.050% | 9/15/42       | 1,080               | 850                   |
| Dominion Energy Inc.                 | 4.700% | 12/1/44       | 1,091               | 921                   |
| <sup>1</sup> Dominion Energy Inc.    | 4.600% | 3/15/49       | 715                 | 589                   |
| <sup>1</sup> Dominion Energy Inc.    | 4.850% | 8/15/52       | 529                 | 454                   |
| Dominion Energy Inc.                 | 6.625% | 5/15/55       | 1,500               | 1,527                 |
| Dominion Energy South Carolina Inc.  | 6.050% | 1/15/38       | 565                 | 588                   |
| Dominion Energy South Carolina Inc.  | 5.450% | 2/1/41        | 705                 | 687                   |
| Dominion Energy South Carolina Inc.  | 4.600% | 6/15/43       | 787                 | 683                   |
| Dominion Energy South Carolina Inc.  | 5.100% | 6/1/65        | 1,421               | 1,275                 |
| <sup>1</sup> DTE Electric Co.        | 4.000% | 4/1/43        | 645                 | 524                   |
| DTE Electric Co.                     | 4.300% | 7/1/44        | 570                 | 479                   |
| DTE Electric Co.                     | 3.700% | 3/15/45       | 1,259               | 965                   |
| DTE Electric Co.                     | 3.750% | 8/15/47       | 1,232               | 927                   |
| <sup>1</sup> DTE Electric Co.        | 4.050% | 5/15/48       | 296                 | 236                   |
| DTE Electric Co.                     | 3.950% | 3/1/49        | 1,588               | 1,240                 |
| DTE Electric Co.                     | 2.950% | 3/1/50        | 837                 | 543                   |
| <sup>1</sup> DTE Electric Co.        | 3.250% | 4/1/51        | 959                 | 652                   |
| DTE Electric Co.                     | 5.400% | 4/1/53        | 520                 | 504                   |
| Duke Energy Carolinas LLC            | 6.100% | 6/1/37        | 1,037               | 1,079                 |
| Duke Energy Carolinas LLC            | 6.000% | 1/15/38       | 1,555               | 1,614                 |
| Duke Energy Carolinas LLC            | 6.050% | 4/15/38       | 1,387               | 1,458                 |
| Duke Energy Carolinas LLC            | 5.300% | 2/15/40       | 1,158               | 1,132                 |
| Duke Energy Carolinas LLC            | 4.250% | 12/15/41      | 1,226               | 1,036                 |
| Duke Energy Carolinas LLC            | 4.000% | 9/30/42       | 1,515               | 1,226                 |
| Duke Energy Carolinas LLC            | 3.750% | 6/1/45        | 520                 | 397                   |
| Duke Energy Carolinas LLC            | 3.875% | 3/15/46       | 1,405               | 1,086                 |
| Duke Energy Carolinas LLC            | 3.700% | 12/1/47       | 820                 | 606                   |
| Duke Energy Carolinas LLC            | 3.950% | 3/15/48       | 1,576               | 1,207                 |
| Duke Energy Carolinas LLC            | 3.200% | 8/15/49       | 1,045               | 695                   |
| Duke Energy Carolinas LLC            | 3.450% | 4/15/51       | 1,465               | 1,009                 |
| Duke Energy Carolinas LLC            | 5.350% | 1/15/53       | 1,133               | 1,076                 |
| Duke Energy Carolinas LLC            | 5.400% | 1/15/54       | 515                 | 494                   |
| Duke Energy Corp.                    | 3.300% | 6/15/41       | 731                 | 535                   |
| Duke Energy Corp.                    | 3.750% | 9/1/46        | 2,252               | 1,656                 |
| Duke Energy Corp.                    | 3.950% | 8/15/47       | 1,147               | 852                   |
| Duke Energy Corp.                    | 4.200% | 6/15/49       | 1,075               | 827                   |
| Duke Energy Corp.                    | 3.500% | 6/15/51       | 2,120               | 1,431                 |
| Duke Energy Corp.                    | 5.000% | 8/15/52       | 2,300               | 2,005                 |
| Duke Energy Corp.                    | 6.100% | 9/15/53       | 725                 | 735                   |
| Duke Energy Corp.                    | 5.800% | 6/15/54       | 1,990               | 1,939                 |
| Duke Energy Florida LLC              | 6.350% | 9/15/37       | 1,411               | 1,499                 |
| Duke Energy Florida LLC              | 6.400% | 6/15/38       | 1,772               | 1,905                 |
| Duke Energy Florida LLC              | 5.650% | 4/1/40        | 638                 | 639                   |
| Duke Energy Florida LLC              | 3.400% | 10/1/46       | 1,322               | 934                   |
| Duke Energy Florida LLC              | 4.200% | 7/15/48       | 1,022               | 816                   |
| Duke Energy Florida LLC              | 3.000% | 12/15/51      | 1,100               | 684                   |
| Duke Energy Florida LLC              | 5.950% | 11/15/52      | 940                 | 955                   |
| Duke Energy Florida LLC              | 6.200% | 11/15/53      | 910                 | 958                   |
| Duke Energy Indiana LLC              | 6.120% | 10/15/35      | 876                 | 920                   |
| Duke Energy Indiana LLC              | 6.350% | 8/15/38       | 871                 | 933                   |
| <sup>1</sup> Duke Energy Indiana LLC | 4.900% | 7/15/43       | 930                 | 840                   |
| Duke Energy Indiana LLC              | 3.750% | 5/15/46       | 715                 | 532                   |
| <sup>1</sup> Duke Energy Indiana LLC | 3.250% | 10/1/49       | 930                 | 623                   |
| Duke Energy Indiana LLC              | 2.750% | 4/1/50        | 1,033               | 622                   |
| Duke Energy Ohio Inc.                | 3.700% | 6/15/46       | 824                 | 608                   |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Duke Energy Ohio Inc.                     | 4.300% | 2/1/49        | 748                 | 598                   |
| Duke Energy Ohio Inc.                     | 5.650% | 4/1/53        | 770                 | 751                   |
| Duke Energy Ohio Inc.                     | 5.550% | 3/15/54       | 320                 | 309                   |
| Duke Energy Progress LLC                  | 6.300% | 4/1/38        | 828                 | 877                   |
| Duke Energy Progress LLC                  | 4.100% | 5/15/42       | 959                 | 784                   |
| Duke Energy Progress LLC                  | 4.100% | 3/15/43       | 487                 | 396                   |
| Duke Energy Progress LLC                  | 4.150% | 12/1/44       | 1,279               | 1,038                 |
| Duke Energy Progress LLC                  | 4.200% | 8/15/45       | 1,444               | 1,167                 |
| Duke Energy Progress LLC                  | 3.700% | 10/15/46      | 777                 | 574                   |
| Duke Energy Progress LLC                  | 3.600% | 9/15/47       | 597                 | 433                   |
| Duke Energy Progress LLC                  | 2.500% | 8/15/50       | 582                 | 336                   |
| Duke Energy Progress LLC                  | 2.900% | 8/15/51       | 1,155               | 710                   |
| Duke Energy Progress LLC                  | 4.000% | 4/1/52        | 1,057               | 805                   |
| Duke Energy Progress LLC                  | 5.350% | 3/15/53       | 1,402               | 1,324                 |
| El Paso Electric Co.                      | 5.000% | 12/1/44       | 600                 | 512                   |
| Emera US Finance LP                       | 4.750% | 6/15/46       | 2,032               | 1,683                 |
| Entergy Arkansas LLC                      | 4.200% | 4/1/49        | 727                 | 577                   |
| Entergy Arkansas LLC                      | 2.650% | 6/15/51       | 1,305               | 771                   |
| Entergy Arkansas LLC                      | 3.350% | 6/15/52       | 977                 | 654                   |
| Entergy Arkansas LLC                      | 5.750% | 6/1/54        | 1,270               | 1,257                 |
| Entergy Corp.                             | 3.750% | 6/15/50       | 1,170               | 829                   |
| Entergy Louisiana LLC                     | 4.950% | 1/15/45       | 1,491               | 1,317                 |
| Entergy Louisiana LLC                     | 4.200% | 9/1/48        | 929                 | 738                   |
| Entergy Louisiana LLC                     | 4.200% | 4/1/50        | 597                 | 469                   |
| Entergy Louisiana LLC                     | 2.900% | 3/15/51       | 1,406               | 863                   |
| Entergy Louisiana LLC                     | 4.750% | 9/15/52       | 605                 | 520                   |
| Entergy Louisiana LLC                     | 5.700% | 3/15/54       | 1,345               | 1,328                 |
| Entergy Mississippi LLC                   | 3.850% | 6/1/49        | 822                 | 611                   |
| Entergy Mississippi LLC                   | 5.850% | 6/1/54        | 800                 | 805                   |
| Entergy Texas Inc.                        | 4.500% | 3/30/39       | 580                 | 514                   |
| Entergy Texas Inc.                        | 3.550% | 9/30/49       | 986                 | 692                   |
| Entergy Texas Inc.                        | 5.800% | 9/1/53        | 650                 | 650                   |
| Entergy Texas Inc.                        | 5.550% | 9/15/54       | 760                 | 737                   |
| Essential Utilities Inc.                  | 4.276% | 5/1/49        | 990                 | 775                   |
| Essential Utilities Inc.                  | 3.351% | 4/15/50       | 1,389               | 912                   |
| Essential Utilities Inc.                  | 5.300% | 5/1/52        | 905                 | 822                   |
| Evergy Kansas Central Inc.                | 4.125% | 3/1/42        | 1,493               | 1,216                 |
| Evergy Kansas Central Inc.                | 4.100% | 4/1/43        | 1,070               | 859                   |
| Evergy Kansas Central Inc.                | 4.250% | 12/1/45       | 857                 | 690                   |
| Evergy Kansas Central Inc.                | 3.450% | 4/15/50       | 447                 | 308                   |
| Evergy Metro Inc.                         | 5.300% | 10/1/41       | 955                 | 902                   |
| Evergy Metro Inc.                         | 4.200% | 6/15/47       | 632                 | 498                   |
| Evergy Metro Inc.                         | 4.200% | 3/15/48       | 655                 | 519                   |
| <sup>1</sup> Evergy Metro Inc.            | 4.125% | 4/1/49        | 945                 | 731                   |
| Eversource Energy                         | 3.450% | 1/15/50       | 1,570               | 1,074                 |
| Exelon Corp.                              | 5.625% | 6/15/35       | 1,225               | 1,229                 |
| Exelon Corp.                              | 5.100% | 6/15/45       | 1,613               | 1,458                 |
| Exelon Corp.                              | 4.700% | 4/15/50       | 337                 | 284                   |
| Exelon Corp.                              | 4.100% | 3/15/52       | 510                 | 388                   |
| Exelon Corp.                              | 5.600% | 3/15/53       | 2,080               | 2,003                 |
| <sup>1</sup> FirstEnergy Corp.            | 4.850% | 7/15/47       | 695                 | 590                   |
| <sup>1</sup> FirstEnergy Corp.            | 3.400% | 3/1/50        | 2,155               | 1,458                 |
| <sup>3</sup> FirstEnergy Transmission LLC | 5.000% | 1/15/35       | 700                 | 676                   |
| Florida Power & Light Co.                 | 4.950% | 6/1/35        | 985                 | 956                   |
| Florida Power & Light Co.                 | 5.650% | 2/1/37        | 993                 | 1,014                 |
| Florida Power & Light Co.                 | 5.950% | 2/1/38        | 535                 | 560                   |
| Florida Power & Light Co.                 | 5.960% | 4/1/39        | 985                 | 1,029                 |
| Florida Power & Light Co.                 | 5.690% | 3/1/40        | 1,179               | 1,203                 |
| Florida Power & Light Co.                 | 5.250% | 2/1/41        | 990                 | 957                   |
| Florida Power & Light Co.                 | 4.125% | 2/1/42        | 1,060               | 882                   |
| Florida Power & Light Co.                 | 4.050% | 6/1/42        | 1,169               | 962                   |
| Florida Power & Light Co.                 | 4.050% | 10/1/44       | 762                 | 619                   |
| Florida Power & Light Co.                 | 3.700% | 12/1/47       | 1,189               | 889                   |
| Florida Power & Light Co.                 | 3.950% | 3/1/48        | 1,238               | 971                   |
| Florida Power & Light Co.                 | 4.125% | 6/1/48        | 1,040               | 831                   |
| Florida Power & Light Co.                 | 3.990% | 3/1/49        | 1,080               | 845                   |
| Florida Power & Light Co.                 | 3.150% | 10/1/49       | 962                 | 647                   |
| Florida Power & Light Co.                 | 2.875% | 12/4/51       | 2,119               | 1,327                 |
| Florida Power & Light Co.                 | 5.300% | 4/1/53        | 1,897               | 1,806                 |
| Florida Power & Light Co.                 | 5.600% | 6/15/54       | 760                 | 758                   |



|                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Georgia Power Co.                                | 4.750% | 9/1/40        | 825                 | 752                   |
| Georgia Power Co.                                             | 4.300% | 3/15/42       | 2,553               | 2,171                 |
| Georgia Power Co.                                             | 4.300% | 3/15/43       | 634                 | 530                   |
| <sup>1</sup> Georgia Power Co.                                | 3.700% | 1/30/50       | 1,455               | 1,065                 |
| <sup>1</sup> Georgia Power Co.                                | 3.250% | 3/15/51       | 1,390               | 935                   |
| Iberdrola International BV                                    | 6.750% | 7/15/36       | 706                 | 780                   |
| <sup>1</sup> Idaho Power Co.                                  | 4.200% | 3/1/48        | 561                 | 443                   |
| <sup>1</sup> Idaho Power Co.                                  | 5.500% | 3/15/53       | 675                 | 648                   |
| <sup>1</sup> Idaho Power Co.                                  | 5.800% | 4/1/54        | 985                 | 983                   |
| <sup>1</sup> Indiana Michigan Power Co.                       | 4.550% | 3/15/46       | 995                 | 839                   |
| <sup>1</sup> Indiana Michigan Power Co.                       | 3.750% | 7/1/47        | 649                 | 480                   |
| Indiana Michigan Power Co.                                    | 3.250% | 5/1/51        | 989                 | 648                   |
| Indiana Michigan Power Co.                                    | 5.625% | 4/1/53        | 840                 | 818                   |
| Interstate Power & Light Co.                                  | 6.250% | 7/15/39       | 514                 | 543                   |
| Interstate Power & Light Co.                                  | 3.700% | 9/15/46       | 790                 | 584                   |
| Interstate Power & Light Co.                                  | 3.100% | 11/30/51      | 731                 | 465                   |
| Interstate Power & Light Co.                                  | 5.450% | 9/30/54       | 500                 | 473                   |
| ITC Holdings Corp.                                            | 5.300% | 7/1/43        | 451                 | 413                   |
| <sup>3</sup> Jersey Central Power & Light Co.                 | 5.100% | 1/15/35       | 500                 | 488                   |
| <sup>1</sup> John Sevier Combined Cycle Generation LLC        | 4.626% | 1/15/42       | 760                 | 701                   |
| Johnsonville Aeroderivative Combustion Turbine Generation LLC | 5.078% | 10/1/54       | 1,175               | 1,129                 |
| Kentucky Utilities Co.                                        | 5.125% | 11/1/40       | 974                 | 921                   |
| Kentucky Utilities Co.                                        | 4.375% | 10/1/45       | 977                 | 809                   |
| Kentucky Utilities Co.                                        | 3.300% | 6/1/50        | 1,115               | 750                   |
| Louisville Gas & Electric Co.                                 | 4.250% | 4/1/49        | 930                 | 738                   |
| MidAmerican Energy Co.                                        | 4.800% | 9/15/43       | 1,428               | 1,281                 |
| MidAmerican Energy Co.                                        | 4.250% | 5/1/46        | 970                 | 798                   |
| MidAmerican Energy Co.                                        | 3.950% | 8/1/47        | 1,646               | 1,280                 |
| MidAmerican Energy Co.                                        | 3.650% | 8/1/48        | 2,220               | 1,644                 |
| MidAmerican Energy Co.                                        | 4.250% | 7/15/49       | 1,478               | 1,199                 |
| MidAmerican Energy Co.                                        | 5.850% | 9/15/54       | 680                 | 691                   |
| MidAmerican Energy Co.                                        | 5.300% | 2/1/55        | 1,840               | 1,733                 |
| <sup>1</sup> Mississippi Power Co.                            | 4.250% | 3/15/42       | 995                 | 828                   |
| National Grid USA                                             | 5.803% | 4/1/35        | 738                 | 737                   |
| National Rural Utilities Cooperative Finance Corp.            | 4.400% | 11/1/48       | 760                 | 620                   |
| National Rural Utilities Cooperative Finance Corp.            | 4.300% | 3/15/49       | 988                 | 799                   |
| <sup>1</sup> Nevada Power Co.                                 | 6.650% | 4/1/36        | 1,403               | 1,501                 |
| <sup>1</sup> Nevada Power Co.                                 | 6.750% | 7/1/37        | 547                 | 599                   |
| <sup>1</sup> Nevada Power Co.                                 | 3.125% | 8/1/50        | 900                 | 574                   |
| <sup>1</sup> Nevada Power Co.                                 | 5.900% | 5/1/53        | 590                 | 589                   |
| Nevada Power Co.                                              | 6.000% | 3/15/54       | 885                 | 903                   |
| NextEra Energy Capital Holdings Inc.                          | 5.250% | 2/28/53       | 2,265               | 2,080                 |
| NextEra Energy Capital Holdings Inc.                          | 5.550% | 3/15/54       | 1,610               | 1,540                 |
| NiSource Inc.                                                 | 5.950% | 6/15/41       | 998                 | 1,009                 |
| NiSource Inc.                                                 | 5.250% | 2/15/43       | 1,420               | 1,324                 |
| NiSource Inc.                                                 | 4.800% | 2/15/44       | 777                 | 685                   |
| NiSource Inc.                                                 | 5.650% | 2/1/45        | 1,030               | 1,005                 |
| NiSource Inc.                                                 | 4.375% | 5/15/47       | 932                 | 760                   |
| NiSource Inc.                                                 | 3.950% | 3/30/48       | 966                 | 735                   |
| NiSource Inc.                                                 | 6.375% | 3/31/55       | 700                 | 697                   |
| Northern States Power Co.                                     | 6.250% | 6/1/36        | 885                 | 955                   |
| Northern States Power Co.                                     | 6.200% | 7/1/37        | 1,012               | 1,078                 |
| Northern States Power Co.                                     | 5.350% | 11/1/39       | 620                 | 609                   |
| Northern States Power Co.                                     | 4.125% | 5/15/44       | 885                 | 722                   |
| Northern States Power Co.                                     | 4.000% | 8/15/45       | 904                 | 714                   |
| Northern States Power Co.                                     | 3.600% | 9/15/47       | 510                 | 376                   |
| Northern States Power Co.                                     | 2.900% | 3/1/50        | 965                 | 616                   |
| Northern States Power Co.                                     | 2.600% | 6/1/51        | 565                 | 337                   |
| Northern States Power Co.                                     | 3.200% | 4/1/52        | 620                 | 415                   |
| Northern States Power Co.                                     | 4.500% | 6/1/52        | 985                 | 829                   |
| Northern States Power Co.                                     | 5.100% | 5/15/53       | 1,175               | 1,085                 |
| Northern States Power Co.                                     | 5.400% | 3/15/54       | 620                 | 598                   |
| Northern States Power Co.                                     | 5.650% | 6/15/54       | 1,125               | 1,123                 |
| NorthWestern Corp.                                            | 4.176% | 11/15/44      | 949                 | 757                   |
| NSTAR Electric Co.                                            | 5.500% | 3/15/40       | 847                 | 830                   |
| NSTAR Electric Co.                                            | 4.400% | 3/1/44        | 985                 | 829                   |
| NSTAR Electric Co.                                            | 4.950% | 9/15/52       | 781                 | 700                   |
| Oglethorpe Power Corp.                                        | 5.950% | 11/1/39       | 610                 | 615                   |
| Oglethorpe Power Corp.                                        | 5.375% | 11/1/40       | 952                 | 900                   |
| Oglethorpe Power Corp.                                        | 4.500% | 4/1/47        | 650                 | 531                   |



|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Oglethorpe Power Corp.                       | 5.050% | 10/1/48       | 982                 | 863                   |
| Oglethorpe Power Corp.                       | 5.250% | 9/1/50        | 690                 | 615                   |
| Oglethorpe Power Corp.                       | 6.200% | 12/1/53       | 770                 | 791                   |
| <sup>3</sup> Oglethorpe Power Corp.          | 5.800% | 6/1/54        | 650                 | 637                   |
| Ohio Edison Co.                              | 6.875% | 7/15/36       | 585                 | 644                   |
| Ohio Power Co.                               | 4.150% | 4/1/48        | 785                 | 601                   |
| Ohio Power Co.                               | 4.000% | 6/1/49        | 934                 | 700                   |
| <sup>1</sup> Ohio Power Co.                  | 2.900% | 10/1/51       | 475                 | 285                   |
| Oklahoma Gas & Electric Co.                  | 4.150% | 4/1/47        | 876                 | 690                   |
| Oklahoma Gas & Electric Co.                  | 3.850% | 8/15/47       | 665                 | 497                   |
| Oklahoma Gas & Electric Co.                  | 5.600% | 4/1/53        | 985                 | 958                   |
| Oncor Electric Delivery Co. LLC              | 7.500% | 9/1/38        | 728                 | 854                   |
| Oncor Electric Delivery Co. LLC              | 5.250% | 9/30/40       | 960                 | 928                   |
| Oncor Electric Delivery Co. LLC              | 4.550% | 12/1/41       | 1,345               | 1,178                 |
| Oncor Electric Delivery Co. LLC              | 3.750% | 4/1/45        | 710                 | 544                   |
| Oncor Electric Delivery Co. LLC              | 3.800% | 9/30/47       | 339                 | 257                   |
| Oncor Electric Delivery Co. LLC              | 4.100% | 11/15/48      | 914                 | 722                   |
| Oncor Electric Delivery Co. LLC              | 3.800% | 6/1/49        | 972                 | 733                   |
| Oncor Electric Delivery Co. LLC              | 3.700% | 5/15/50       | 592                 | 432                   |
| Oncor Electric Delivery Co. LLC              | 2.700% | 11/15/51      | 894                 | 527                   |
| Oncor Electric Delivery Co. LLC              | 4.950% | 9/15/52       | 860                 | 767                   |
| Oncor Electric Delivery Co. LLC              | 5.350% | 10/1/52       | 712                 | 672                   |
| <sup>3</sup> Oncor Electric Delivery Co. LLC | 5.550% | 6/15/54       | 1,930               | 1,876                 |
| ONE Gas Inc.                                 | 4.658% | 2/1/44        | 1,070               | 934                   |
| ONE Gas Inc.                                 | 4.500% | 11/1/48       | 853                 | 705                   |
| Pacific Gas & Electric Co.                   | 4.500% | 7/1/40        | 3,519               | 3,031                 |
| Pacific Gas & Electric Co.                   | 3.300% | 8/1/40        | 900                 | 672                   |
| Pacific Gas & Electric Co.                   | 4.200% | 6/1/41        | 1,550               | 1,261                 |
| Pacific Gas & Electric Co.                   | 4.750% | 2/15/44       | 2,125               | 1,810                 |
| Pacific Gas & Electric Co.                   | 4.300% | 3/15/45       | 800                 | 637                   |
| Pacific Gas & Electric Co.                   | 4.000% | 12/1/46       | 860                 | 648                   |
| Pacific Gas & Electric Co.                   | 3.950% | 12/1/47       | 1,380               | 1,029                 |
| Pacific Gas & Electric Co.                   | 4.950% | 7/1/50        | 6,322               | 5,478                 |
| Pacific Gas & Electric Co.                   | 3.500% | 8/1/50        | 4,945               | 3,389                 |
| Pacific Gas & Electric Co.                   | 5.250% | 3/1/52        | 985                 | 883                   |
| Pacific Gas & Electric Co.                   | 6.750% | 1/15/53       | 1,205               | 1,313                 |
| Pacific Gas & Electric Co.                   | 6.700% | 4/1/53        | 1,515               | 1,641                 |
| Pacific Gas & Electric Co.                   | 5.900% | 10/1/54       | 1,835               | 1,814                 |
| PacifiCorp                                   | 5.250% | 6/15/35       | 557                 | 548                   |
| PacifiCorp                                   | 6.100% | 8/1/36        | 875                 | 907                   |
| PacifiCorp                                   | 6.250% | 10/15/37      | 728                 | 762                   |
| PacifiCorp                                   | 6.350% | 7/15/38       | 995                 | 1,038                 |
| PacifiCorp                                   | 6.000% | 1/15/39       | 922                 | 939                   |
| PacifiCorp                                   | 4.100% | 2/1/42        | 692                 | 555                   |
| PacifiCorp                                   | 4.125% | 1/15/49       | 1,357               | 1,054                 |
| PacifiCorp                                   | 4.150% | 2/15/50       | 1,424               | 1,100                 |
| PacifiCorp                                   | 3.300% | 3/15/51       | 1,505               | 977                   |
| PacifiCorp                                   | 2.900% | 6/15/52       | 943                 | 561                   |
| PacifiCorp                                   | 5.350% | 12/1/53       | 1,695               | 1,554                 |
| PacifiCorp                                   | 5.500% | 5/15/54       | 1,313               | 1,227                 |
| PacifiCorp                                   | 5.800% | 1/15/55       | 2,325               | 2,263                 |
| PECO Energy Co.                              | 5.950% | 10/1/36       | 780                 | 814                   |
| PECO Energy Co.                              | 4.150% | 10/1/44       | 858                 | 705                   |
| PECO Energy Co.                              | 3.700% | 9/15/47       | 1,313               | 981                   |
| PECO Energy Co.                              | 3.900% | 3/1/48        | 683                 | 528                   |
| PECO Energy Co.                              | 3.000% | 9/15/49       | 815                 | 532                   |
| PECO Energy Co.                              | 3.050% | 3/15/51       | 680                 | 438                   |
| PECO Energy Co.                              | 2.850% | 9/15/51       | 1,017               | 628                   |
| PECO Energy Co.                              | 4.600% | 5/15/52       | 679                 | 582                   |
| PECO Energy Co.                              | 5.250% | 9/15/54       | 655                 | 619                   |
| Piedmont Natural Gas Co. Inc.                | 5.100% | 2/15/35       | 705                 | 683                   |
| Piedmont Natural Gas Co. Inc.                | 4.650% | 8/1/43        | 445                 | 384                   |
| Piedmont Natural Gas Co. Inc.                | 3.640% | 11/1/46       | 463                 | 331                   |
| Piedmont Natural Gas Co. Inc.                | 3.350% | 6/1/50        | 1,040               | 686                   |
| Piedmont Natural Gas Co. Inc.                | 5.050% | 5/15/52       | 870                 | 762                   |
| Potomac Electric Power Co.                   | 6.500% | 11/15/37      | 755                 | 826                   |
| Potomac Electric Power Co.                   | 4.150% | 3/15/43       | 900                 | 742                   |
| Potomac Electric Power Co.                   | 5.500% | 3/15/54       | 730                 | 706                   |
| PPL Electric Utilities Corp.                 | 6.250% | 5/15/39       | 612                 | 661                   |
| PPL Electric Utilities Corp.                 | 4.150% | 10/1/45       | 950                 | 778                   |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| PPL Electric Utilities Corp.                   | 3.950% | 6/1/47        | 713                 | 559                   |
| PPL Electric Utilities Corp.                   | 4.150% | 6/15/48       | 851                 | 685                   |
| PPL Electric Utilities Corp.                   | 5.250% | 5/15/53       | 905                 | 863                   |
| Progress Energy Inc.                           | 6.000% | 12/1/39       | 635                 | 643                   |
| <sup>1</sup> Public Service Co. of Colorado    | 6.250% | 9/1/37        | 1,466               | 1,547                 |
| Public Service Co. of Colorado                 | 6.500% | 8/1/38        | 341                 | 368                   |
| Public Service Co. of Colorado                 | 3.600% | 9/15/42       | 895                 | 680                   |
| Public Service Co. of Colorado                 | 4.300% | 3/15/44       | 300                 | 246                   |
| Public Service Co. of Colorado                 | 3.800% | 6/15/47       | 975                 | 723                   |
| Public Service Co. of Colorado                 | 4.100% | 6/15/48       | 929                 | 722                   |
| Public Service Co. of Colorado                 | 4.050% | 9/15/49       | 331                 | 254                   |
| <sup>1</sup> Public Service Co. of Colorado    | 2.700% | 1/15/51       | 837                 | 496                   |
| <sup>1</sup> Public Service Co. of Colorado    | 4.500% | 6/1/52        | 893                 | 739                   |
| Public Service Co. of Colorado                 | 5.250% | 4/1/53        | 1,644               | 1,527                 |
| Public Service Co. of Colorado                 | 5.750% | 5/15/54       | 580                 | 579                   |
| Public Service Co. of New Hampshire            | 3.600% | 7/1/49        | 790                 | 573                   |
| Public Service Co. of New Hampshire            | 5.150% | 1/15/53       | 637                 | 589                   |
| Public Service Co. of Oklahoma                 | 5.200% | 1/15/35       | 900                 | 872                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 5.800% | 5/1/37        | 788                 | 811                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.950% | 5/1/42        | 850                 | 691                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/42        | 645                 | 502                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.800% | 3/1/46        | 1,612               | 1,246                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.600% | 12/1/47       | 931                 | 685                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 4.050% | 5/1/48        | 1,407               | 1,116                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.850% | 5/1/49        | 845                 | 647                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.200% | 8/1/49        | 447                 | 305                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 2.700% | 5/1/50        | 526                 | 320                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 2.050% | 8/1/50        | 859                 | 452                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 5.125% | 3/15/53       | 677                 | 629                   |
| Public Service Electric & Gas Co.              | 5.450% | 8/1/53        | 708                 | 689                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 5.450% | 3/1/54        | 485                 | 469                   |
| Public Service Electric & Gas Co.              | 5.300% | 8/1/54        | 1,325               | 1,258                 |
| Puget Sound Energy Inc.                        | 6.274% | 3/15/37       | 347                 | 366                   |
| Puget Sound Energy Inc.                        | 5.757% | 10/1/39       | 310                 | 312                   |
| Puget Sound Energy Inc.                        | 5.795% | 3/15/40       | 900                 | 900                   |
| Puget Sound Energy Inc.                        | 5.638% | 4/15/41       | 685                 | 671                   |
| Puget Sound Energy Inc.                        | 4.300% | 5/20/45       | 864                 | 703                   |
| Puget Sound Energy Inc.                        | 4.223% | 6/15/48       | 1,320               | 1,057                 |
| Puget Sound Energy Inc.                        | 3.250% | 9/15/49       | 491                 | 327                   |
| Puget Sound Energy Inc.                        | 5.685% | 6/15/54       | 825                 | 809                   |
| San Diego Gas & Electric Co.                   | 6.000% | 6/1/39        | 735                 | 763                   |
| San Diego Gas & Electric Co.                   | 4.500% | 8/15/40       | 983                 | 878                   |
| <sup>1</sup> San Diego Gas & Electric Co.      | 3.750% | 6/1/47        | 900                 | 672                   |
| San Diego Gas & Electric Co.                   | 4.150% | 5/15/48       | 980                 | 778                   |
| <sup>1</sup> San Diego Gas & Electric Co.      | 3.320% | 4/15/50       | 1,127               | 759                   |
| San Diego Gas & Electric Co.                   | 3.700% | 3/15/52       | 1,040               | 749                   |
| San Diego Gas & Electric Co.                   | 5.350% | 4/1/53        | 1,405               | 1,323                 |
| San Diego Gas & Electric Co.                   | 5.550% | 4/15/54       | 1,535               | 1,488                 |
| Sempra                                         | 3.800% | 2/1/38        | 1,764               | 1,457                 |
| Sempra                                         | 6.000% | 10/15/39      | 1,384               | 1,409                 |
| Sempra                                         | 4.000% | 2/1/48        | 1,537               | 1,164                 |
| Sempra                                         | 6.400% | 10/1/54       | 500                 | 495                   |
| Sempra                                         | 6.550% | 4/1/55        | 850                 | 843                   |
| Sierra Pacific Power Co.                       | 5.900% | 3/15/54       | 790                 | 791                   |
| <sup>1</sup> Southern California Edison Co.    | 5.750% | 4/1/35        | 1,028               | 1,050                 |
| <sup>1</sup> Southern California Edison Co.    | 5.350% | 7/15/35       | 1,075               | 1,065                 |
| Southern California Edison Co.                 | 5.625% | 2/1/36        | 698                 | 696                   |
| <sup>1</sup> Southern California Edison Co.    | 5.550% | 1/15/37       | 761                 | 755                   |
| <sup>1</sup> Southern California Edison Co.    | 5.950% | 2/1/38        | 920                 | 940                   |
| Southern California Edison Co.                 | 6.050% | 3/15/39       | 615                 | 635                   |
| Southern California Edison Co.                 | 5.500% | 3/15/40       | 1,188               | 1,156                 |
| Southern California Edison Co.                 | 4.500% | 9/1/40        | 1,082               | 946                   |
| Southern California Edison Co.                 | 4.050% | 3/15/42       | 1,159               | 937                   |
| Southern California Edison Co.                 | 4.650% | 10/1/43       | 1,740               | 1,501                 |
| <sup>1</sup> Southern California Edison Co.    | 3.600% | 2/1/45        | 685                 | 505                   |
| Southern California Edison Co.                 | 4.000% | 4/1/47        | 2,635               | 2,027                 |
| <sup>1</sup> Southern California Edison Co.    | 4.125% | 3/1/48        | 680                 | 530                   |
| <sup>1</sup> Southern California Edison Co.    | 4.875% | 3/1/49        | 1,226               | 1,067                 |
| Southern California Edison Co.                 | 3.650% | 2/1/50        | 2,050               | 1,465                 |
| <sup>1</sup> Southern California Edison Co.    | 2.950% | 2/1/51        | 1,890               | 1,185                 |

|              |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|---------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> | Southern California Edison Co.  | 3.650% | 6/1/51        | 920                 | 651                   |
|              | Southern California Edison Co.  | 3.450% | 2/1/52        | 1,240               | 838                   |
| <sup>1</sup> | Southern California Edison Co.  | 5.450% | 6/1/52        | 685                 | 643                   |
|              | Southern California Edison Co.  | 5.700% | 3/1/53        | 860                 | 835                   |
|              | Southern California Edison Co.  | 5.875% | 12/1/53       | 620                 | 617                   |
|              | Southern California Edison Co.  | 5.750% | 4/15/54       | 355                 | 349                   |
|              | Southern California Gas Co.     | 5.125% | 11/15/40      | 811                 | 771                   |
|              | Southern California Gas Co.     | 3.750% | 9/15/42       | 413                 | 322                   |
| <sup>1</sup> | Southern California Gas Co.     | 4.125% | 6/1/48        | 968                 | 760                   |
| <sup>1</sup> | Southern California Gas Co.     | 4.300% | 1/15/49       | 201                 | 163                   |
| <sup>1</sup> | Southern California Gas Co.     | 3.950% | 2/15/50       | 903                 | 684                   |
|              | Southern California Gas Co.     | 6.350% | 11/15/52      | 970                 | 1,042                 |
|              | Southern California Gas Co.     | 5.750% | 6/1/53        | 1,070               | 1,063                 |
|              | Southern California Gas Co.     | 5.600% | 4/1/54        | 370                 | 362                   |
|              | Southern Co.                    | 4.850% | 3/15/35       | 1,750               | 1,670                 |
|              | Southern Co.                    | 4.250% | 7/1/36        | 880                 | 790                   |
|              | Southern Co.                    | 4.400% | 7/1/46        | 3,407               | 2,817                 |
|              | Southern Co. Gas Capital Corp.  | 5.875% | 3/15/41       | 932                 | 941                   |
|              | Southern Co. Gas Capital Corp.  | 4.400% | 6/1/43        | 915                 | 768                   |
|              | Southern Co. Gas Capital Corp.  | 3.950% | 10/1/46       | 1,010               | 779                   |
|              | Southern Co. Gas Capital Corp.  | 4.400% | 5/30/47       | 850                 | 697                   |
|              | Southern Power Co.              | 5.150% | 9/15/41       | 991                 | 923                   |
|              | Southern Power Co.              | 5.250% | 7/15/43       | 821                 | 758                   |
| <sup>1</sup> | Southern Power Co.              | 4.950% | 12/15/46      | 864                 | 754                   |
|              | Southwest Gas Corp.             | 3.800% | 9/29/46       | 760                 | 557                   |
|              | Southwest Gas Corp.             | 4.150% | 6/1/49        | 815                 | 617                   |
|              | Southwestern Electric Power Co. | 6.200% | 3/15/40       | 980                 | 1,007                 |
| <sup>1</sup> | Southwestern Electric Power Co. | 3.900% | 4/1/45        | 875                 | 651                   |
| <sup>1</sup> | Southwestern Electric Power Co. | 3.850% | 2/1/48        | 781                 | 562                   |
|              | Southwestern Electric Power Co. | 3.250% | 11/1/51       | 1,318               | 837                   |
|              | Southwestern Public Service Co. | 4.500% | 8/15/41       | 806                 | 690                   |
|              | Southwestern Public Service Co. | 3.400% | 8/15/46       | 610                 | 425                   |
|              | Southwestern Public Service Co. | 3.700% | 8/15/47       | 635                 | 460                   |
| <sup>1</sup> | Southwestern Public Service Co. | 4.400% | 11/15/48      | 575                 | 466                   |
| <sup>1</sup> | Southwestern Public Service Co. | 3.150% | 5/1/50        | 981                 | 635                   |
|              | Southwestern Public Service Co. | 6.000% | 6/1/54        | 1,050               | 1,061                 |
|              | Tampa Electric Co.              | 4.350% | 5/15/44       | 580                 | 478                   |
|              | Tampa Electric Co.              | 4.300% | 6/15/48       | 689                 | 552                   |
|              | Tampa Electric Co.              | 4.450% | 6/15/49       | 980                 | 805                   |
|              | Tampa Electric Co.              | 3.625% | 6/15/50       | 883                 | 628                   |
|              | Tampa Electric Co.              | 3.450% | 3/15/51       | 635                 | 432                   |
|              | Toledo Edison Co.               | 6.150% | 5/15/37       | 617                 | 649                   |
|              | Tucson Electric Power Co.       | 4.850% | 12/1/48       | 915                 | 793                   |
|              | Tucson Electric Power Co.       | 5.500% | 4/15/53       | 800                 | 760                   |
|              | Union Electric Co.              | 5.300% | 8/1/37        | 709                 | 704                   |
|              | Union Electric Co.              | 8.450% | 3/15/39       | 626                 | 792                   |
|              | Union Electric Co.              | 3.900% | 9/15/42       | 1,156               | 923                   |
|              | Union Electric Co.              | 3.650% | 4/15/45       | 640                 | 482                   |
|              | Union Electric Co.              | 4.000% | 4/1/48        | 495                 | 383                   |
|              | Union Electric Co.              | 3.250% | 10/1/49       | 826                 | 568                   |
|              | Union Electric Co.              | 2.625% | 3/15/51       | 972                 | 573                   |
|              | Union Electric Co.              | 3.900% | 4/1/52        | 870                 | 665                   |
|              | Union Electric Co.              | 5.450% | 3/15/53       | 1,405               | 1,343                 |
|              | Union Electric Co.              | 5.250% | 1/15/54       | 500                 | 466                   |
|              | Union Electric Co.              | 5.125% | 3/15/55       | 650                 | 595                   |
| <sup>1</sup> | Virginia Electric & Power Co.   | 6.000% | 1/15/36       | 1,567               | 1,623                 |
| <sup>1</sup> | Virginia Electric & Power Co.   | 6.000% | 5/15/37       | 1,538               | 1,591                 |
|              | Virginia Electric & Power Co.   | 6.350% | 11/30/37      | 1,091               | 1,160                 |
|              | Virginia Electric & Power Co.   | 4.000% | 1/15/43       | 1,111               | 885                   |
| <sup>1</sup> | Virginia Electric & Power Co.   | 4.650% | 8/15/43       | 424                 | 371                   |
| <sup>1</sup> | Virginia Electric & Power Co.   | 4.200% | 5/15/45       | 1,174               | 945                   |
| <sup>1</sup> | Virginia Electric & Power Co.   | 4.000% | 11/15/46      | 1,305               | 1,011                 |
| <sup>1</sup> | Virginia Electric & Power Co.   | 3.800% | 9/15/47       | 1,678               | 1,252                 |
|              | Virginia Electric & Power Co.   | 4.600% | 12/1/48       | 885                 | 743                   |
|              | Virginia Electric & Power Co.   | 3.300% | 12/1/49       | 652                 | 441                   |
|              | Virginia Electric & Power Co.   | 2.450% | 12/15/50      | 887                 | 499                   |
|              | Virginia Electric & Power Co.   | 2.950% | 11/15/51      | 2,017               | 1,253                 |
| <sup>1</sup> | Virginia Electric & Power Co.   | 4.625% | 5/15/52       | 1,592               | 1,338                 |
|              | Virginia Electric & Power Co.   | 5.450% | 4/1/53        | 890                 | 847                   |
|              | Virginia Electric & Power Co.   | 5.700% | 8/15/53       | 1,035               | 1,022                 |

|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Virginia Electric & Power Co.                                    | 5.550% | 8/15/54       | 420                 | 406                   |
| <sup>1</sup> Washington Gas Light Co.                            | 3.796% | 9/15/46       | 895                 | 672                   |
| <sup>1</sup> Washington Gas Light Co.                            | 3.650% | 9/15/49       | 780                 | 559                   |
| Wisconsin Electric Power Co.                                     | 5.700% | 12/1/36       | 625                 | 647                   |
| Wisconsin Electric Power Co.                                     | 4.300% | 10/15/48      | 612                 | 503                   |
| Wisconsin Electric Power Co.                                     | 5.050% | 10/1/54       | 750                 | 681                   |
| Wisconsin Power & Light Co.                                      | 6.375% | 8/15/37       | 605                 | 642                   |
| Wisconsin Power & Light Co.                                      | 3.650% | 4/1/50        | 670                 | 478                   |
| Wisconsin Public Service Corp.                                   | 3.671% | 12/1/42       | 625                 | 483                   |
| Wisconsin Public Service Corp.                                   | 4.752% | 11/1/44       | 929                 | 822                   |
| Wisconsin Public Service Corp.                                   | 2.850% | 12/1/51       | 810                 | 499                   |
| Xcel Energy Inc.                                                 | 6.500% | 7/1/36        | 927                 | 989                   |
| Xcel Energy Inc.                                                 | 3.500% | 12/1/49       | 966                 | 663                   |
|                                                                  |        |               |                     | <b>493,214</b>        |
| <b>Total Corporate Bonds (Cost \$4,385,920)</b>                  |        |               |                     | <b>3,688,591</b>      |
| <b>Sovereign Bonds (2.8%)</b>                                    |        |               |                     |                       |
| <sup>1</sup> African Development Bank                            | 5.750% | Perpetual     | 735                 | 704                   |
| Equinor ASA                                                      | 3.625% | 4/6/40        | 999                 | 805                   |
| Equinor ASA                                                      | 5.100% | 8/17/40       | 1,050               | 1,009                 |
| Equinor ASA                                                      | 4.250% | 11/23/41      | 1,555               | 1,339                 |
| Equinor ASA                                                      | 3.950% | 5/15/43       | 1,659               | 1,361                 |
| Equinor ASA                                                      | 4.800% | 11/8/43       | 1,270               | 1,166                 |
| Equinor ASA                                                      | 3.250% | 11/18/49      | 1,768               | 1,205                 |
| Equinor ASA                                                      | 3.700% | 4/6/50        | 2,448               | 1,809                 |
| European Investment Bank                                         | 4.875% | 2/15/36       | 1,028               | 1,042                 |
| Export-Import Bank of Korea                                      | 2.500% | 6/29/41       | 955                 | 662                   |
| <sup>1</sup> Inter-American Development Bank                     | 3.875% | 10/28/41      | 939                 | 816                   |
| Inter-American Development Bank                                  | 3.200% | 8/7/42        | 449                 | 353                   |
| Inter-American Development Bank                                  | 4.375% | 1/24/44       | 889                 | 816                   |
| <sup>1</sup> International Bank for Reconstruction & Development | 4.750% | 2/15/35       | 835                 | 836                   |
| <sup>4</sup> KFW                                                 | 0.000% | 4/18/36       | 3,171               | 1,854                 |
| <sup>4</sup> KFW                                                 | 0.000% | 6/29/37       | 3,129               | 1,721                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 7.625% | 3/21/36       | 1,479               | 1,725                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 4.125% | 11/20/45      | 1,268               | 1,059                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 5.100% | 6/18/50       | 6,707               | 6,146                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 4.975% | 4/20/55       | 4,534               | 4,007                 |
| <sup>1</sup> Oriental Republic of Uruguay                        | 5.250% | 9/10/60       | 2,230               | 2,028                 |
| Province of British Columbia                                     | 7.250% | 9/1/36        | 655                 | 774                   |
| <sup>1</sup> Republic of Chile                                   | 4.950% | 1/5/36        | 2,992               | 2,834                 |
| <sup>1</sup> Republic of Chile                                   | 3.100% | 5/7/41        | 4,587               | 3,284                 |
| <sup>1</sup> Republic of Chile                                   | 4.340% | 3/7/42        | 3,756               | 3,153                 |
| Republic of Chile                                                | 3.860% | 6/21/47       | 898                 | 671                   |
| <sup>1</sup> Republic of Chile                                   | 3.500% | 1/25/50       | 4,190               | 2,890                 |
| <sup>1</sup> Republic of Chile                                   | 4.000% | 1/31/52       | 1,565               | 1,170                 |
| <sup>1</sup> Republic of Chile                                   | 5.330% | 1/5/54        | 2,615               | 2,416                 |
| <sup>1</sup> Republic of Chile                                   | 3.100% | 1/22/61       | 3,509               | 2,067                 |
| <sup>1</sup> Republic of Chile                                   | 3.250% | 9/21/71       | 1,346               | 794                   |
| <sup>1</sup> Republic of Hungary                                 | 7.625% | 3/29/41       | 2,669               | 2,948                 |
| Republic of Indonesia                                            | 4.350% | 1/11/48       | 3,260               | 2,730                 |
| Republic of Indonesia                                            | 5.350% | 2/11/49       | 1,537               | 1,491                 |
| Republic of Indonesia                                            | 3.700% | 10/30/49      | 1,905               | 1,409                 |
| Republic of Indonesia                                            | 3.500% | 2/14/50       | 1,390               | 992                   |
| Republic of Indonesia                                            | 4.200% | 10/15/50      | 2,815               | 2,267                 |
| Republic of Indonesia                                            | 3.050% | 3/12/51       | 3,648               | 2,356                 |
| <sup>1</sup> Republic of Indonesia                               | 4.300% | 3/31/52       | 1,320               | 1,068                 |
| <sup>1</sup> Republic of Indonesia                               | 5.450% | 9/20/52       | 975                 | 937                   |
| <sup>1</sup> Republic of Indonesia                               | 5.650% | 1/11/53       | 1,350               | 1,332                 |
| <sup>1</sup> Republic of Indonesia                               | 5.100% | 2/10/54       | 1,665               | 1,529                 |
| <sup>1</sup> Republic of Indonesia                               | 5.150% | 9/10/54       | 570                 | 525                   |
| <sup>1</sup> Republic of Indonesia                               | 3.200% | 9/23/61       | 1,073               | 661                   |
| Republic of Indonesia                                            | 4.450% | 4/15/70       | 1,781               | 1,428                 |
| Republic of Indonesia                                            | 3.350% | 3/12/71       | 1,315               | 819                   |
| <sup>1</sup> Republic of Italy                                   | 4.000% | 10/17/49      | 4,008               | 2,864                 |
| <sup>1</sup> Republic of Italy                                   | 3.875% | 5/6/51        | 4,490               | 3,035                 |
| Republic of Korea                                                | 4.125% | 6/10/44       | 1,838               | 1,591                 |
| Republic of Korea                                                | 3.875% | 9/20/48       | 689                 | 561                   |
| <sup>1</sup> Republic of Panama                                  | 6.400% | 2/14/35       | 3,850               | 3,490                 |
| <sup>1</sup> Republic of Panama                                  | 6.700% | 1/26/36       | 1,532               | 1,423                 |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Republic of Panama    | 6.875% | 1/31/36       | 2,231               | 2,091                 |
| <sup>1</sup> Republic of Panama    | 8.000% | 3/1/38        | 1,940               | 1,944                 |
| <sup>1</sup> Republic of Panama    | 4.500% | 5/15/47       | 1,805               | 1,157                 |
| <sup>1</sup> Republic of Panama    | 4.500% | 4/16/50       | 4,457               | 2,754                 |
| <sup>1</sup> Republic of Panama    | 4.300% | 4/29/53       | 3,283               | 1,922                 |
| <sup>1</sup> Republic of Panama    | 6.853% | 3/28/54       | 2,385               | 2,033                 |
| <sup>1</sup> Republic of Panama    | 4.500% | 4/1/56        | 4,410               | 2,613                 |
| <sup>1</sup> Republic of Panama    | 7.875% | 3/1/57        | 1,140               | 1,098                 |
| <sup>1</sup> Republic of Panama    | 3.870% | 7/23/60       | 5,270               | 2,754                 |
| <sup>1</sup> Republic of Panama    | 4.500% | 1/19/63       | 2,600               | 1,523                 |
| <sup>1</sup> Republic of Peru      | 5.375% | 2/8/35        | 2,045               | 1,960                 |
| <sup>1</sup> Republic of Peru      | 6.550% | 3/14/37       | 1,832               | 1,914                 |
| <sup>1</sup> Republic of Peru      | 3.300% | 3/11/41       | 2,128               | 1,534                 |
| <sup>1</sup> Republic of Peru      | 5.625% | 11/18/50      | 4,231               | 3,953                 |
| <sup>1</sup> Republic of Peru      | 3.550% | 3/10/51       | 2,968               | 1,982                 |
| <sup>1</sup> Republic of Peru      | 5.875% | 8/8/54        | 2,955               | 2,807                 |
| <sup>1</sup> Republic of Peru      | 2.780% | 12/1/60       | 3,362               | 1,771                 |
| <sup>1</sup> Republic of Peru      | 3.600% | 1/15/72       | 1,697               | 1,034                 |
| <sup>1</sup> Republic of Peru      | 3.230% | 7/28/21       | 1,727               | 907                   |
| <sup>1</sup> Republic of Poland    | 5.500% | 4/4/53        | 4,320               | 3,975                 |
| <sup>1</sup> Republic of Poland    | 5.500% | 3/18/54       | 6,050               | 5,557                 |
| Republic of the Philippines        | 4.750% | 3/5/35        | 1,100               | 1,040                 |
| Republic of the Philippines        | 5.000% | 1/13/37       | 2,300               | 2,215                 |
| Republic of the Philippines        | 3.950% | 1/20/40       | 3,514               | 2,914                 |
| Republic of the Philippines        | 3.700% | 3/1/41        | 3,060               | 2,428                 |
| Republic of the Philippines        | 3.700% | 2/2/42        | 3,745               | 2,942                 |
| Republic of the Philippines        | 2.950% | 5/5/45        | 2,305               | 1,539                 |
| Republic of the Philippines        | 2.650% | 12/10/45      | 2,522               | 1,589                 |
| Republic of the Philippines        | 3.200% | 7/6/46        | 3,905               | 2,702                 |
| Republic of the Philippines        | 4.200% | 3/29/47       | 1,900               | 1,535                 |
| Republic of the Philippines        | 5.950% | 10/13/47      | 1,165               | 1,203                 |
| Republic of the Philippines        | 5.500% | 1/17/48       | 2,028               | 1,965                 |
| Republic of the Philippines        | 5.600% | 5/14/49       | 1,810               | 1,771                 |
| Republic of the Philippines        | 5.175% | 9/5/49        | 1,455               | 1,344                 |
| <sup>1</sup> State of Israel       | 4.500% | 1/30/43       | 2,618               | 2,172                 |
| <sup>1</sup> State of Israel       | 4.125% | 1/17/48       | 1,765               | 1,336                 |
| <sup>1</sup> State of Israel       | 3.375% | 1/15/50       | 3,392               | 2,197                 |
| <sup>1</sup> State of Israel       | 3.875% | 7/3/50        | 3,425               | 2,416                 |
| <sup>1</sup> State of Israel       | 5.750% | 3/12/54       | 5,030               | 4,594                 |
| <sup>1</sup> State of Israel       | 4.500% | 4/3/20        | 1,363               | 947                   |
| <sup>1</sup> United Mexican States | 6.350% | 2/9/35        | 4,687               | 4,575                 |
| <sup>1</sup> United Mexican States | 6.000% | 5/7/36        | 6,646               | 6,248                 |
| United Mexican States              | 6.050% | 1/11/40       | 4,523               | 4,185                 |
| <sup>1</sup> United Mexican States | 4.280% | 8/14/41       | 4,357               | 3,211                 |
| <sup>1</sup> United Mexican States | 4.750% | 3/8/44        | 5,766               | 4,373                 |
| United Mexican States              | 5.550% | 1/21/45       | 4,692               | 4,060                 |
| United Mexican States              | 4.600% | 1/23/46       | 3,915               | 2,826                 |
| United Mexican States              | 4.350% | 1/15/47       | 1,949               | 1,357                 |
| United Mexican States              | 4.600% | 2/10/48       | 2,997               | 2,147                 |
| <sup>1</sup> United Mexican States | 4.500% | 1/31/50       | 3,462               | 2,432                 |
| <sup>1</sup> United Mexican States | 5.000% | 4/27/51       | 4,375               | 3,282                 |
| <sup>1</sup> United Mexican States | 4.400% | 2/12/52       | 3,865               | 2,605                 |
| <sup>1</sup> United Mexican States | 6.338% | 5/4/53        | 4,323               | 3,839                 |
| <sup>1</sup> United Mexican States | 6.400% | 5/7/54        | 4,180               | 3,750                 |
| <sup>1</sup> United Mexican States | 3.771% | 5/24/61       | 5,142               | 2,930                 |
| <sup>1</sup> United Mexican States | 5.750% | 10/12/10      | 4,521               | 3,461                 |

**Total Sovereign Bonds (Cost \$283,226)****229,385****Taxable Municipal Bonds (2.1%)**

|                                                                                   |        |         |       |       |
|-----------------------------------------------------------------------------------|--------|---------|-------|-------|
| Alabama Federal AID Highway Finance Authority SO Revenue                          | 2.650% | 9/1/37  | 750   | 584   |
| Alameda County CA Joint Powers Authority Lease Revenue                            | 7.046% | 12/1/44 | 575   | 645   |
| American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)               | 6.449% | 2/15/44 | 755   | 794   |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 7.834% | 2/15/41 | 395   | 466   |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 8.084% | 2/15/50 | 1,270 | 1,601 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.918% | 4/1/40  | 330   | 367   |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.263% | 4/1/49  | 2,185 | 2,309 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 7.043% | 4/1/50  | 1,330 | 1,525 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.907% | 10/1/50 | 635   | 721   |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 3.126% | 4/1/55  | 750   | 491   |



|                                                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Broward County FL Airport System Revenue                                                               | 3.477% | 10/1/43       | 745                 | 594                   |
| California GO                                                                                          | 4.600% | 4/1/38        | 1,350               | 1,256                 |
| California GO                                                                                          | 7.550% | 4/1/39        | 5,095               | 6,022                 |
| California GO                                                                                          | 7.300% | 10/1/39       | 3,005               | 3,422                 |
| California GO                                                                                          | 7.350% | 11/1/39       | 1,450               | 1,658                 |
| California GO                                                                                          | 7.625% | 3/1/40        | 2,365               | 2,787                 |
| California GO                                                                                          | 7.600% | 11/1/40       | 3,710               | 4,418                 |
| California GO                                                                                          | 5.200% | 3/1/43        | 500                 | 484                   |
| California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)              | 4.353% | 6/1/41        | 200                 | 177                   |
| California State Taxable Various Purpose GO                                                            | 5.125% | 3/1/38        | 1,200               | 1,174                 |
| California State University Systemwide Revenue                                                         | 3.899% | 11/1/47       | 200                 | 163                   |
| California State University Systemwide Revenue                                                         | 2.897% | 11/1/51       | 650                 | 450                   |
| California State University Systemwide Revenue                                                         | 2.975% | 11/1/51       | 1,085               | 726                   |
| California State University Systemwide Revenue                                                         | 2.719% | 11/1/52       | 725                 | 476                   |
| California State University Systemwide Revenue                                                         | 2.939% | 11/1/52       | 725                 | 483                   |
| California State University Systemwide Revenue                                                         | 5.183% | 11/1/53       | 300                 | 287                   |
| Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue                              | 5.491% | 11/1/39       | 800                 | 799                   |
| Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue                                 | 3.204% | 1/15/51       | 650                 | 448                   |
| Chicago IL Metropolitan Water Reclamation District GO                                                  | 5.720% | 12/1/38       | 1,245               | 1,250                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 6.395% | 1/1/40        | 650                 | 683                   |
| Chicago IL O'Hare International Airport Revenue                                                        | 4.472% | 1/1/49        | 300                 | 263                   |
| Chicago IL O'Hare International Airport Revenue                                                        | 4.572% | 1/1/54        | 690                 | 604                   |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.899% | 12/1/40       | 3,632               | 4,001                 |
| Clark County NV Airport System Revenue                                                                 | 6.820% | 7/1/45        | 800                 | 891                   |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.864% | 6/1/38        | 1,000               | 889                   |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.807% | 6/1/41        | 975                 | 813                   |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 2.991% | 6/1/42        | 670                 | 494                   |
| Dallas County TX Hospital District GO                                                                  | 5.621% | 8/15/44       | 675                 | 664                   |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.999% | 12/1/44       | 795                 | 808                   |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.022% | 12/1/48       | 990                 | 906                   |
| Dallas TX Convention Center Hotel Development Corp. Hotel Revenue                                      | 7.088% | 1/1/42        | 715                 | 787                   |
| <sup>5</sup> Dallas TX Independent School District GO                                                  | 6.450% | 2/15/35       | 1,495               | 1,510                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.994% | 11/1/38       | 955                 | 784                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 3.089% | 11/1/40       | 625                 | 480                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 3.144% | 11/1/45       | 575                 | 429                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.843% | 11/1/46       | 625                 | 439                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.919% | 11/1/50       | 800                 | 555                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 4.087% | 11/1/51       | 600                 | 497                   |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 4.507% | 11/1/51       | 400                 | 347                   |
| District of Columbia Water & Sewer Authority Public Utility Revenue                                    | 4.814% | 10/1/14       | 715                 | 613                   |
| East Bay CA Municipal Utility District Water System Revenue                                            | 5.874% | 6/1/40        | 850                 | 873                   |
| Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                                   | 4.094% | 1/15/49       | 1,165               | 927                   |
| <sup>6</sup> Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                      | 3.924% | 1/15/53       | 300                 | 230                   |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.637% | 4/1/57        | 2,058               | 2,196                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.655% | 4/1/57        | 1,902               | 2,040                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 7.055% | 4/1/57        | 412                 | 452                   |
| Georgia Water & Wastewater Revenue                                                                     | 2.257% | 11/1/35       | 500                 | 399                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.487% | 6/1/36        | 500                 | 412                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.115% | 6/1/38        | 1,000               | 798                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.714% | 6/1/41        | 750                 | 578                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.293% | 6/1/42        | 800                 | 602                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.000% | 6/1/46        | 780                 | 725                   |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 4.214% | 6/1/50        | 1,450               | 1,074                 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue                                           | 5.184% | 10/1/42       | 875                 | 854                   |
| Grand Parkway Transportation Corp. Texas System Toll Revenue                                           | 3.236% | 10/1/52       | 2,000               | 1,388                 |
| Houston TX GO                                                                                          | 3.961% | 3/1/47        | 1,135               | 955                   |
| Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2) | 2.861% | 9/1/46        | 400                 | 276                   |
| Illinois GO                                                                                            | 6.630% | 2/1/35        | 1,371               | 1,421                 |
| Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)                       | 3.051% | 1/1/51        | 900                 | 646                   |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                             | 4.532% | 1/1/35        | 1,050               | 1,020                 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                             | 2.833% | 1/1/38        | 700                 | 556                   |
| Kansas Development Finance Authority Revenue                                                           | 4.927% | 4/15/45       | 800                 | 755                   |
| <sup>7</sup> Kansas Development Finance Authority Revenue                                              | 2.774% | 5/1/51        | 600                 | 405                   |
| Los Angeles CA Community College District GO                                                           | 6.750% | 8/1/49        | 1,040               | 1,157                 |
| <sup>6</sup> Los Angeles CA Department of Airports International Revenue                               | 4.242% | 5/15/48       | 500                 | 427                   |
| Los Angeles CA Department of Water & Power Revenue                                                     | 6.574% | 7/1/45        | 975                 | 1,057                 |
| Los Angeles CA Department of Water & Power Revenue                                                     | 6.603% | 7/1/50        | 675                 | 743                   |
| Los Angeles County CA Public Works Financing Authority Lease Revenue                                   | 7.618% | 8/1/40        | 525                 | 611                   |



|                                                                                                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.475% | 8/1/39        | 1,400               | 1,304                 |
| Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.198% | 12/1/39       | 2,500               | 2,474                 |
| Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue                                   | 6.250% | 5/15/43       | 545                 | 566                   |
| Maryland Economic Development Corp. Revenue                                                                                    | 5.942% | 5/31/57       | 575                 | 585                   |
| Maryland Economic Development Corp. Revenue (Prince George's County Public Schools)                                            | 5.433% | 5/31/56       | 636                 | 611                   |
| Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.052% | 7/1/40        | 750                 | 552                   |
| Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.197% | 7/1/50        | 575                 | 389                   |
| Massachusetts GO                                                                                                               | 5.456% | 12/1/39       | 1,485               | 1,477                 |
| Massachusetts GO                                                                                                               | 2.900% | 9/1/49        | 580                 | 393                   |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 5.715% | 8/15/39       | 1,005               | 1,019                 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 3.395% | 10/15/40      | 960                 | 777                   |
| Massachusetts Transportation Fund Revenue                                                                                      | 5.731% | 6/1/40        | 865                 | 864                   |
| Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue                      | 6.731% | 7/1/43        | 575                 | 613                   |
| Metropolitan Transportation Authority NY Revenue                                                                               | 5.175% | 11/15/49      | 80                  | 69                    |
| Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue                                                      | 7.462% | 10/1/46       | 730                 | 864                   |
| Miami-Dade County FL Aviation Revenue (Miami International Airport)                                                            | 4.280% | 10/1/41       | 1,605               | 1,424                 |
| Michigan Finance Authority Revenue (Trinity Health Credit Group)                                                               | 3.384% | 12/1/40       | 1,170               | 936                   |
| Michigan State University Revenue                                                                                              | 4.165% | 8/15/22       | 850                 | 626                   |
| Michigan Strategic Fund Ltd. Obligation Revenue                                                                                | 3.225% | 9/1/47        | 700                 | 520                   |
| Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.229% | 5/15/50       | 900                 | 634                   |
| Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.652% | 8/15/57       | 575                 | 424                   |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue                                                   | 6.561% | 12/15/40      | 805                 | 859                   |
| New Jersey Turnpike Authority Revenue                                                                                          | 7.414% | 1/1/40        | 2,264               | 2,594                 |
| New Jersey Turnpike Authority Revenue                                                                                          | 7.102% | 1/1/41        | 3,210               | 3,585                 |
| New York City NY GO                                                                                                            | 4.610% | 9/1/37        | 525                 | 498                   |
| New York City NY GO                                                                                                            | 5.517% | 10/1/37       | 775                 | 769                   |
| New York City NY GO                                                                                                            | 6.271% | 12/1/37       | 850                 | 892                   |
| New York City NY GO                                                                                                            | 5.264% | 10/1/44       | 525                 | 511                   |
| New York City NY GO                                                                                                            | 5.094% | 10/1/49       | 675                 | 640                   |
| New York City NY GO                                                                                                            | 5.263% | 10/1/52       | 300                 | 291                   |
| New York City NY GO                                                                                                            | 5.828% | 10/1/53       | 1,400               | 1,465                 |
| New York City NY GO                                                                                                            | 5.114% | 10/1/54       | 750                 | 710                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.750% | 6/15/41       | 625                 | 618                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.724% | 6/15/42       | 530                 | 521                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.952% | 6/15/42       | 600                 | 604                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 6.011% | 6/15/42       | 530                 | 537                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.440% | 6/15/43       | 935                 | 885                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.882% | 6/15/44       | 985                 | 977                   |
| New York City NY Transitional Finance Authority Future Tax Revenue                                                             | 5.508% | 8/1/37        | 700                 | 690                   |
| New York City NY Transitional Finance Authority Future Tax Revenue                                                             | 5.572% | 11/1/38       | 850                 | 844                   |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)                                                   | 6.668% | 11/15/39      | 740                 | 789                   |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)                                                   | 6.814% | 11/15/40      | 440                 | 472                   |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)                                                    | 7.336% | 11/15/39      | 1,310               | 1,531                 |
| New York State Dormitory Authority Revenue (Personal Income Tax)                                                               | 5.628% | 3/15/39       | 1,380               | 1,381                 |
| New York State Dormitory Authority Revenue (Personal Income Tax)                                                               | 5.600% | 3/15/40       | 770                 | 764                   |
| New York State Thruway Authority General Revenue                                                                               | 2.900% | 1/1/35        | 435                 | 371                   |
| New York State Urban Development Corp. Revenue (Personal Income Tax)                                                           | 5.770% | 3/15/39       | 935                 | 944                   |
| North Texas Tollway Authority System Revenue                                                                                   | 6.718% | 1/1/49        | 1,360               | 1,511                 |
| Ohio State University General Receipts Revenue                                                                                 | 4.910% | 6/1/40        | 1,250               | 1,170                 |
| Ohio State University General Receipts Revenue                                                                                 | 4.800% | 6/1/11        | 872                 | 742                   |
| Ohio Turnpike Commission Revenue                                                                                               | 3.216% | 2/15/48       | 975                 | 708                   |
| Oklahoma Development Finance Authority Revenue                                                                                 | 4.851% | 2/1/45        | 600                 | 567                   |
| Oklahoma Development Finance Authority Revenue                                                                                 | 4.380% | 11/1/45       | 1,000               | 910                   |
| Oklahoma Development Finance Authority Revenue                                                                                 | 4.714% | 5/1/52        | 1,140               | 1,038                 |
| Pennsylvania State University Revenue                                                                                          | 2.790% | 9/1/43        | 750                 | 561                   |
| Pennsylvania State University Revenue                                                                                          | 2.840% | 9/1/50        | 780                 | 524                   |
| Pennsylvania Turnpike Commission Revenue                                                                                       | 5.511% | 12/1/45       | 595                 | 576                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 5.647% | 11/1/40       | 675                 | 690                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 5.647% | 11/1/40       | 715                 | 731                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 4.960% | 8/1/46        | 1,000               | 940                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 5.310% | 8/1/46        | 875                 | 835                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 4.031% | 9/1/48        | 675                 | 547                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 3.139% | 2/15/51       | 800                 | 565                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 4.926% | 10/1/51       | 1,720               | 1,595                 |
| Port Authority of New York & New Jersey Revenue                                                                                | 5.072% | 7/15/53       | 750                 | 709                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 3.175% | 7/15/60       | 900                 | 578                   |
| Port Authority of New York & New Jersey Revenue                                                                                | 4.458% | 10/1/62       | 3,770               | 3,167                 |

|                                                                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Port Authority of New York & New Jersey Revenue                                              | 4.810% | 10/15/65      | 1,050               | 943                   |
| Port Authority of New York & New Jersey Revenue                                              | 3.287% | 8/1/69        | 535                 | 340                   |
| Regional Transportation District of Colorado Sales Tax Revenue                               | 5.844% | 11/1/50       | 710                 | 719                   |
| Riverside CA Pension Obligation Taxable Revenue Bonds                                        | 3.857% | 6/1/45        | 575                 | 488                   |
| Rutgers State University New Jersey Revenue                                                  | 5.665% | 5/1/40        | 660                 | 656                   |
| Rutgers State University New Jersey Revenue                                                  | 3.270% | 5/1/43        | 400                 | 315                   |
| Rutgers State University New Jersey Revenue                                                  | 3.915% | 5/1/19        | 455                 | 309                   |
| Sales Tax Securitization Corp. Illinois Revenue                                              | 3.587% | 1/1/43        | 1,190               | 977                   |
| Sales Tax Securitization Corp. Illinois Revenue                                              | 3.820% | 1/1/48        | 550                 | 435                   |
| Sales Tax Securitization Corp. Illinois Revenue                                              | 4.787% | 1/1/48        | 650                 | 594                   |
| Salt River Projects Arizona Agricultural Improvement & Power District Revenue                | 4.839% | 1/1/41        | 945                 | 873                   |
| San Antonio TX Electric & Gas Systems Revenue                                                | 5.985% | 2/1/39        | 750                 | 776                   |
| San Antonio TX Electric & Gas Systems Revenue                                                | 5.808% | 2/1/41        | 550                 | 550                   |
| San Antonio TX Electric & Gas Systems Revenue                                                | 4.427% | 2/1/42        | 750                 | 691                   |
| San Diego County CA Regional Transportation Commission Sales Tax Revenue                     | 5.911% | 4/1/48        | 590                 | 599                   |
| San Diego County CA Water Authority Revenue                                                  | 6.138% | 5/1/49        | 925                 | 956                   |
| San Francisco CA City & County Public Utilities Commission Water Revenue                     | 6.950% | 11/1/50       | 515                 | 570                   |
| South Carolina Public Service Authority Revenue                                              | 6.454% | 1/1/50        | 800                 | 852                   |
| Texas GO                                                                                     | 5.517% | 4/1/39        | 2,165               | 2,164                 |
| Texas Natural Gas Securitization Finance Corp. Revenue                                       | 5.102% | 4/1/35        | 2,340               | 2,345                 |
| Texas Natural Gas Securitization Finance Corp. Revenue                                       | 5.169% | 4/1/41        | 3,300               | 3,250                 |
| Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)     | 3.922% | 12/31/49      | 1,525               | 1,207                 |
| Texas Transportation Commission GO                                                           | 4.681% | 4/1/40        | 450                 | 416                   |
| <sup>6</sup> Tucson City AZ COP                                                              | 2.856% | 7/1/47        | 625                 | 443                   |
| University of California Regents Medical Center Pooled Revenue                               | 6.548% | 5/15/48       | 1,075               | 1,155                 |
| University of California Regents Medical Center Pooled Revenue                               | 6.583% | 5/15/49       | 675                 | 725                   |
| University of California Regents Medical Center Pooled Revenue                               | 3.006% | 5/15/50       | 1,425               | 931                   |
| University of California Regents Medical Center Pooled Revenue                               | 4.563% | 5/15/53       | 1,375               | 1,184                 |
| University of California Regents Medical Center Pooled Revenue                               | 3.256% | 5/15/60       | 1,560               | 1,006                 |
| University of California Regents Medical Center Pooled Revenue                               | 3.706% | 5/15/20       | 565                 | 354                   |
| University of California Revenue                                                             | 3.071% | 5/15/51       | 1,000               | 660                   |
| University of California Revenue                                                             | 4.858% | 5/15/12       | 1,440               | 1,197                 |
| University of California Revenue                                                             | 4.767% | 5/15/15       | 800                 | 652                   |
| University of Michigan Revenue                                                               | 2.437% | 4/1/40        | 905                 | 646                   |
| University of Michigan Revenue                                                               | 2.562% | 4/1/50        | 500                 | 308                   |
| University of Michigan Revenue                                                               | 3.504% | 4/1/52        | 600                 | 442                   |
| University of Michigan Revenue                                                               | 3.504% | 4/1/52        | 500                 | 368                   |
| University of Michigan Revenue                                                               | 4.454% | 4/1/22        | 2,075               | 1,628                 |
| University of Nebraska Student Fee Revenue                                                   | 3.037% | 10/1/49       | 775                 | 546                   |
| <sup>7</sup> University of Oregon Revenue                                                    | 3.424% | 3/1/60        | 650                 | 451                   |
| University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue | 3.555% | 9/15/19       | 675                 | 425                   |
| University of Texas Financing System Revenue                                                 | 4.794% | 8/15/46       | 1,075               | 1,007                 |
| University of Texas Financing System Revenue                                                 | 3.354% | 8/15/47       | 800                 | 594                   |
| University of Texas Financing System Revenue                                                 | 2.439% | 8/15/49       | 600                 | 358                   |
| University of Texas Permanent University Fund Revenue                                        | 3.376% | 7/1/47        | 690                 | 518                   |
| University of Texas Permanent University Fund Revenue                                        | 3.100% | 7/1/49        | 1,000               | 727                   |
| University of Virginia Revenue                                                               | 2.256% | 9/1/50        | 1,675               | 967                   |
| University of Virginia Revenue                                                               | 4.179% | 9/1/17        | 875                 | 655                   |
| Wisconsin General Fund Annual Appropriation Revenue                                          | 3.954% | 5/1/36        | 875                 | 794                   |
| <b>Total Taxable Municipal Bonds (Cost \$196,912)</b>                                        |        |               |                     | <b>177,904</b>        |

|                                                             | Coupon | Shares  | Market Value* (\$000) |
|-------------------------------------------------------------|--------|---------|-----------------------|
| <b>Temporary Cash Investments (0.2%)</b>                    |        |         |                       |
| <b>Money Market Fund (0.2%)</b>                             |        |         |                       |
| <sup>8</sup> Vanguard Market Liquidity Fund (Cost \$15,956) | 4.466% | 159,577 | 15,957                |
| <b>Total Investments (99.0%) (Cost \$10,013,637)</b>        |        |         | <b>8,206,279</b>      |
| <b>Other Assets and Liabilities—Net (1.0%)</b>              |        |         | <b>82,739</b>         |
| <b>Net Assets (100%)</b>                                    |        |         | <b>8,289,018</b>      |

Cost is in \$000.

\* See Note A in Notes to Financial Statements.

- 1 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 2 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$30,476,000, representing 0.4% of net assets.
- 4 Guaranteed by the Federal Republic of Germany.
- 5 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 6 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 7 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 8 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

SO—Special Obligation.

## Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount           |
|-----------------------------------------------------------|------------------|
| <b>Assets</b>                                             |                  |
| Investments in Securities, at Value                       |                  |
| Unaffiliated Issuers (Cost \$9,997,681)                   | 8,190,322        |
| Affiliated Issuers (Cost \$15,956)                        | 15,957           |
| Total Investments in Securities                           | 8,206,279        |
| Investment in Vanguard                                    | 233              |
| Receivables for Investment Securities Sold                | 34,383           |
| Receivables for Accrued Income                            | 98,831           |
| Receivables for Capital Shares Issued                     | 1,248            |
| Other Assets                                              | 9                |
| <b>Total Assets</b>                                       | <b>8,340,983</b> |
| <b>Liabilities</b>                                        |                  |
| Due to Custodian                                          | 547              |
| Payables for Investment Securities Purchased              | 48,721           |
| Payables for Capital Shares Redeemed                      | 1,440            |
| Payables for Distributions                                | 1,083            |
| Payables to Vanguard                                      | 174              |
| <b>Total Liabilities</b>                                  | <b>51,965</b>    |
| <b>Net Assets</b>                                         | <b>8,289,018</b> |

At December 31, 2024, net assets consisted of:

|                                     |                  |
|-------------------------------------|------------------|
| Paid-in Capital                     | 11,295,570       |
| Total Distributable Earnings (Loss) | (3,006,552)      |
| <b>Net Assets</b>                   | <b>8,289,018</b> |

### ETF Shares—Net Assets

|                                                                                                               |                |
|---------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 79,200,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 5,419,140      |
| <b>Net Asset Value Per Share—ETF Shares</b>                                                                   | <b>\$68.42</b> |

### Admiral™ Shares—Net Assets

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 166,263,120 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,728,081      |
| <b>Net Asset Value Per Share—Admiral Shares</b>                                                                | <b>\$10.39</b> |

### Institutional Shares—Net Assets

|                                                                                                               |                |
|---------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 91,002,658 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 945,749        |
| <b>Net Asset Value Per Share—Institutional Shares</b>                                                         | <b>\$10.39</b> |

### Institutional Plus Shares—Net Assets

|                                                                                                               |                |
|---------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 18,864,260 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 196,048        |
| <b>Net Asset Value Per Share—Institutional Plus Shares</b>                                                    | <b>\$10.39</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                        | Year Ended<br>December 31, 2024 |
|------------------------------------------------------------------------|---------------------------------|
|                                                                        | (\$000)                         |
| <b>Investment Income</b>                                               |                                 |
| <b>Income</b>                                                          |                                 |
| Interest <sup>1</sup>                                                  | 395,660                         |
| Total Income                                                           | 395,660                         |
| <b>Expenses</b>                                                        |                                 |
| The Vanguard Group—Note B                                              |                                 |
| Investment Advisory Services                                           | 166                             |
| Management and Administrative—ETF Shares                               | 1,191                           |
| Management and Administrative—Admiral Shares                           | 1,055                           |
| Management and Administrative—Institutional Shares                     | 378                             |
| Management and Administrative—Institutional Plus Shares                | 125                             |
| Marketing and Distribution—ETF Shares                                  | 264                             |
| Marketing and Distribution—Admiral Shares                              | 74                              |
| Marketing and Distribution—Institutional Shares                        | 22                              |
| Marketing and Distribution—Institutional Plus Shares                   | 5                               |
| Custodian Fees                                                         | 81                              |
| Auditing Fees                                                          | 41                              |
| Shareholders' Reports and Proxy Fees—ETF Shares                        | 639                             |
| Shareholders' Reports and Proxy Fees—Admiral Shares                    | 103                             |
| Shareholders' Reports and Proxy Fees—Institutional Shares              | 4                               |
| Shareholders' Reports and Proxy Fees—Institutional Plus Shares         | 1                               |
| Trustees' Fees and Expenses                                            | 5                               |
| Other Expenses                                                         | 23                              |
| Total Expenses                                                         | 4,177                           |
| <b>Net Investment Income</b>                                           | <b>391,483</b>                  |
| <b>Realized Net Gain (Loss)</b>                                        |                                 |
| Investment Securities Sold <sup>1,2</sup>                              | (450,054)                       |
| Futures Contracts                                                      | (110)                           |
| Swap Contracts                                                         | (85)                            |
| <b>Realized Net Gain (Loss)</b>                                        | <b>(450,249)</b>                |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                                 |
| Investment Securities <sup>1</sup>                                     | (344,949)                       |
| Futures Contracts                                                      | 5                               |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>(344,944)</b>                |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>(403,710)</b>                |

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$1,458,000, (\$3,000), and \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$87,115,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                  |
|-----------------------------------------------------------------|-------------------------|------------------|
|                                                                 | 2024                    | 2023             |
|                                                                 | (\$000)                 | (\$000)          |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                  |
| <b>Operations</b>                                               |                         |                  |
| Net Investment Income                                           | 391,483                 | 361,029          |
| Realized Net Gain (Loss)                                        | (450,249)               | (455,925)        |
| Change in Unrealized Appreciation (Depreciation)                | (344,944)               | 669,944          |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (403,710)               | 575,048          |
| <b>Distributions</b>                                            |                         |                  |
| ETF Shares                                                      | (254,955)               | (226,089)        |
| Admiral Shares                                                  | (81,767)                | (79,077)         |
| Institutional Shares                                            | (38,786)                | (40,088)         |
| Institutional Plus Shares                                       | (16,131)                | (15,253)         |
| Total Distributions                                             | (391,639)               | (360,507)        |
| <b>Capital Share Transactions</b>                               |                         |                  |
| ETF Shares                                                      | (284,346)               | 1,902,016        |
| Admiral Shares                                                  | (60,605)                | 6,689            |
| Institutional Shares                                            | 95,815                  | (68,159)         |
| Institutional Plus Shares                                       | (152,239)               | 8,508            |
| Net Increase (Decrease) from Capital Share Transactions         | (401,375)               | 1,849,054        |
| Total Increase (Decrease)                                       | (1,196,724)             | 2,063,595        |
| <b>Net Assets</b>                                               |                         |                  |
| <b>Beginning of Period</b>                                      | <b>9,485,742</b>        | <b>7,422,147</b> |
| <b>End of Period</b>                                            | <b>8,289,018</b>        | <b>9,485,742</b> |

See accompanying Notes, which are an integral part of the Financial Statements.



## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                       |                      |                 |
|--------------------------------------------------------|-------------------------|--------------------|-----------------------|----------------------|-----------------|
|                                                        | 2024                    | 2023               | 2022                  | 2021                 | 2020            |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$74.61</b>          | <b>\$72.35</b>     | <b>\$103.14</b>       | <b>\$109.58</b>      | <b>\$99.92</b>  |
| <b>Investment Operations</b>                           |                         |                    |                       |                      |                 |
| Net Investment Income <sup>1</sup>                     | 3.180                   | 3.075              | 2.916                 | 2.966                | 3.242           |
| Net Realized and Unrealized Gain (Loss) on Investments | (6.165) <sup>2</sup>    | 2.216 <sup>2</sup> | (30.687) <sup>2</sup> | (5.939) <sup>2</sup> | 12.817          |
| Total from Investment Operations                       | (2.985)                 | 5.291              | (27.771)              | (2.973)              | 16.059          |
| <b>Distributions</b>                                   |                         |                    |                       |                      |                 |
| Dividends from Net Investment Income                   | (3.205)                 | (3.031)            | (2.915)               | (2.955)              | (3.236)         |
| Distributions from Realized Capital Gains              | —                       | —                  | (.104)                | (.512)               | (3.163)         |
| Total Distributions                                    | (3.205)                 | (3.031)            | (3.019)               | (3.467)              | (6.399)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$68.42</b>          | <b>\$74.61</b>     | <b>\$72.35</b>        | <b>\$103.14</b>      | <b>\$109.58</b> |
| <b>Total Return</b>                                    | <b>-4.09%</b>           | <b>7.53%</b>       | <b>-27.20%</b>        | <b>-2.63%</b>        | <b>16.24%</b>   |

### Ratios/Supplemental Data

|                                                      |         |         |                    |         |         |
|------------------------------------------------------|---------|---------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$5,419 | \$6,237 | \$4,218            | \$6,271 | \$5,808 |
| Ratio of Total Expenses to Average Net Assets        | 0.04%   | 0.04%   | 0.04% <sup>3</sup> | 0.04%   | 0.05%   |
| Ratio of Net Investment Income to Average Net Assets | 4.44%   | 4.25%   | 3.54%              | 2.88%   | 2.96%   |
| Portfolio Turnover Rate <sup>4</sup>                 | 26%     | 25%     | 25%                | 30%     | 48%     |

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.02, \$.01, \$.01, and \$.02.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                    |                |                |
|--------------------------------------------------------|-------------------------|----------------|--------------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022               | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$11.33</b>          | <b>\$10.99</b> | <b>\$15.67</b>     | <b>\$16.65</b> | <b>\$15.18</b> |
| <b>Investment Operations</b>                           |                         |                |                    |                |                |
| Net Investment Income <sup>1</sup>                     | .480                    | .463           | .439               | .446           | .490           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.941)                  | .339           | (4.664)            | (.902)         | 1.950          |
| Total from Investment Operations                       | (.461)                  | .802           | (4.225)            | (.456)         | 2.440          |
| <b>Distributions</b>                                   |                         |                |                    |                |                |
| Dividends from Net Investment Income                   | (.479)                  | (.462)         | (.439)             | (.446)         | (.490)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.016)             | (.078)         | (.480)         |
| Total Distributions                                    | (.479)                  | (.462)         | (.455)             | (.524)         | (.970)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.39</b>          | <b>\$11.33</b> | <b>\$10.99</b>     | <b>\$15.67</b> | <b>\$16.65</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-4.16%</b>           | <b>7.52%</b>   | <b>-27.22%</b>     | <b>-2.66%</b>  | <b>16.23%</b>  |
| <b>Ratios/Supplemental Data</b>                        |                         |                |                    |                |                |
| Net Assets, End of Period (Millions)                   | \$1,728                 | \$1,949        | \$1,884            | \$2,831        | \$3,267        |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                   | 0.07%          | 0.07% <sup>3</sup> | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 4.41%                   | 4.21%          | 3.52%              | 2.86%          | 2.95%          |
| Portfolio Turnover Rate <sup>4</sup>                   | 26%                     | 25%            | 25%                | 30%            | 48%            |

<sup>1</sup> Calculated based on average shares outstanding.

<sup>2</sup> Total returns do not include transaction or account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction and account service fees.

<sup>3</sup> The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

<sup>4</sup> Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$11.33</b>          | <b>\$10.99</b> | <b>\$15.67</b> | <b>\$16.65</b> | <b>\$15.18</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .482                    | .465           | .442           | .449           | .494           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.940)                  | .340           | (4.665)        | (.902)         | 1.949          |
| Total from Investment Operations                       | (.458)                  | .805           | (4.223)        | (.453)         | 2.443          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.482)                  | (.465)         | (.441)         | (.449)         | (.493)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.016)         | (.078)         | (.480)         |
| Total Distributions                                    | (.482)                  | (.465)         | (.457)         | (.527)         | (.973)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.39</b>          | <b>\$11.33</b> | <b>\$10.99</b> | <b>\$15.67</b> | <b>\$16.65</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-4.13%</b>           | <b>7.54%</b>   | <b>-27.20%</b> | <b>-2.64%</b>  | <b>16.25%</b>  |

### Ratios/Supplemental Data

|                                                      |       |       |                    |         |         |
|------------------------------------------------------|-------|-------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$946 | \$922 | \$963              | \$1,501 | \$1,649 |
| Ratio of Total Expenses to Average Net Assets        | 0.05% | 0.05% | 0.05% <sup>3</sup> | 0.05%   | 0.05%   |
| Ratio of Net Investment Income to Average Net Assets | 4.44% | 4.24% | 3.53%              | 2.88%   | 2.98%   |
| Portfolio Turnover Rate <sup>4</sup>                 | 26%   | 25%   | 25%                | 30%     | 48%     |

1 Calculated based on average shares outstanding.

2 Total returns do not include transaction fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$11.33</b>          | <b>\$10.99</b> | <b>\$15.67</b> | <b>\$16.65</b> | <b>\$15.18</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .483                    | .467           | .442           | .452           | .498           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.940)                  | .339           | (4.664)        | (.903)         | 1.947          |
| Total from Investment Operations                       | (.457)                  | .806           | (4.222)        | (.451)         | 2.445          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.483)                  | (.466)         | (.442)         | (.451)         | (.495)         |
| Distributions from Realized Capital Gains              | —                       | —              | (.016)         | (.078)         | (.480)         |
| Total Distributions                                    | (.483)                  | (.466)         | (.458)         | (.529)         | (.975)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.39</b>          | <b>\$11.33</b> | <b>\$10.99</b> | <b>\$15.67</b> | <b>\$16.65</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-4.12%</b>           | <b>7.55%</b>   | <b>-27.20%</b> | <b>-2.63%</b>  | <b>16.26%</b>  |

### Ratios/Supplemental Data

|                                                      |       |       |                    |         |         |
|------------------------------------------------------|-------|-------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$196 | \$377 | \$357              | \$1,052 | \$1,362 |
| Ratio of Total Expenses to Average Net Assets        | 0.04% | 0.04% | 0.04% <sup>3</sup> | 0.04%   | 0.04%   |
| Ratio of Net Investment Income to Average Net Assets | 4.44% | 4.25% | 3.50%              | 2.90%   | 3.02%   |
| Portfolio Turnover Rate <sup>4</sup>                 | 26%   | 25%   | 25%                | 30%     | 48%     |

1 Calculated based on average shares outstanding.

2 Total returns do not include transaction fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Notes to Financial Statements

Vanguard Long-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers four classes of shares: ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on NYSE Arca; they can be purchased and sold through a broker.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2024, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at December 31, 2024.

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

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

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the year ended December 31, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period. The fund had no open credit default swap contracts at December 31, 2024.

**4. Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

**5. Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

**6. Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

**7. Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold. Fees assessed on capital share transactions are credited to paid-in capital.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$233,000, representing less than 0.01% of the fund's net assets and 0.09% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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



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

The following table summarizes the market value of the fund's investments as of December 31, 2024, based on the inputs used to value them:

|                                        | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000) |
|----------------------------------------|--------------------|--------------------|--------------------|------------------|
| <b>Investments</b>                     |                    |                    |                    |                  |
| <b>Assets</b>                          |                    |                    |                    |                  |
| U.S. Government and Agency Obligations | —                  | 4,094,442          | —                  | 4,094,442        |
| Corporate Bonds                        | —                  | 3,688,591          | —                  | 3,688,591        |
| Sovereign Bonds                        | —                  | 229,385            | —                  | 229,385          |
| Taxable Municipal Bonds                | —                  | 177,904            | —                  | 177,904          |
| Temporary Cash Investments             | 15,957             | —                  | —                  | 15,957           |
| <b>Total</b>                           | <b>15,957</b>      | <b>8,190,322</b>   | <b>—</b>           | <b>8,206,279</b> |

**D.** Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the year ended December 31, 2024, were:

|                                                                        | Interest<br>Rate<br>Contracts<br>(\$000) | Credit<br>Contracts<br>(\$000) | Total<br>(\$000) |
|------------------------------------------------------------------------|------------------------------------------|--------------------------------|------------------|
| <b>Realized Net Gain (Loss) on Derivatives</b>                         |                                          |                                |                  |
| Futures Contracts                                                      | (110)                                    | —                              | (110)            |
| Swap Contracts                                                         | —                                        | (85)                           | (85)             |
| <b>Realized Net Gain (Loss) on Derivatives</b>                         | <b>(110)</b>                             | <b>(85)</b>                    | <b>(195)</b>     |
| <b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b> |                                          |                                |                  |
| Futures Contracts                                                      | 5                                        | —                              | 5                |
| <b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b> | <b>5</b>                                 | <b>—</b>                       | <b>5</b>         |

**E.** Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions and swap agreements were reclassified between the following accounts:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Paid-in Capital                            | (88,592)          |
| <b>Total Distributable Earnings (Loss)</b> | <b>88,592</b>     |

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000)  |
|-------------------------------|--------------------|
| Undistributed Ordinary Income | 728                |
| Undistributed Long-Term Gains | —                  |
| Net Unrealized Gains (Losses) | (1,849,798)        |
| Capital Loss Carryforwards    | (1,157,482)        |
| Qualified Late-Year Losses    | —                  |
| Other Temporary Differences   | —                  |
| <b>Total</b>                  | <b>(3,006,552)</b> |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 391,639                   | 360,507                   |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 391,639                   | 360,507                   |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 10,056,077        |
| Gross Unrealized Appreciation              | 14,197            |
| Gross Unrealized Depreciation              | (1,863,995)       |
| Net Unrealized Appreciation (Depreciation) | (1,849,798)       |

**F.** During the year ended December 31, 2024, the fund purchased \$711,864,000 of investment securities and sold \$1,029,320,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,550,300,000 and \$1,338,281,000, respectively. In addition, the fund purchased and sold investment securities of \$1,585,876,000 and \$1,865,367,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2024, such purchases were \$0 and sales were \$5,631,000, resulting in net realized gain of \$532,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

**G.** Capital share transactions for each class of shares were:

|                                                   | Year Ended December 31, |                 |                   |                 |
|---------------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                                   | 2024                    |                 | 2023              |                 |
|                                                   | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>ETF Shares</b>                                 |                         |                 |                   |                 |
| Issued <sup>1</sup>                               | 1,611,901               | 22,200          | 2,648,183         | 35,700          |
| Issued in Lieu of Cash Distributions              | —                       | —               | —                 | —               |
| Redeemed                                          | (1,896,247)             | (26,600)        | (746,167)         | (10,400)        |
| Net Increase (Decrease)—ETF Shares                | (284,346)               | (4,400)         | 1,902,016         | 25,300          |
| <b>Admiral Shares</b>                             |                         |                 |                   |                 |
| Issued <sup>1</sup>                               | 232,853                 | 21,249          | 226,113           | 20,674          |
| Issued in Lieu of Cash Distributions              | 70,430                  | 6,506           | 68,335            | 6,226           |
| Redeemed                                          | (363,888)               | (33,567)        | (287,759)         | (26,276)        |
| Net Increase (Decrease)—Admiral Shares            | (60,605)                | (5,812)         | 6,689             | 624             |
| <b>Institutional Shares</b>                       |                         |                 |                   |                 |
| Issued <sup>1</sup>                               | 354,809                 | 33,119          | 97,764            | 8,964           |
| Issued in Lieu of Cash Distributions              | 36,681                  | 3,389           | 38,701            | 3,528           |
| Redeemed                                          | (295,675)               | (26,869)        | (204,624)         | (18,789)        |
| Net Increase (Decrease)—Institutional Shares      | 95,815                  | 9,639           | (68,159)          | (6,297)         |
| <b>Institutional Plus Shares</b>                  |                         |                 |                   |                 |
| Issued <sup>1</sup>                               | 32,149                  | 3,024           | 10,042            | 932             |
| Issued in Lieu of Cash Distributions              | 15,667                  | 1,445           | 15,253            | 1,391           |
| Redeemed                                          | (200,055)               | (18,901)        | (16,787)          | (1,489)         |
| Net Increase (Decrease)—Institutional Plus Shares | (152,239)               | (14,432)        | 8,508             | 834             |

<sup>1</sup> Includes purchase fees for fiscal 2024 and 2023 of \$2,368,000 and \$1,599,000, respectively (fund totals).

**H.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

**I.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**J.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Short-Term Bond Index Fund, Vanguard Intermediate-Term Bond Index Fund and Vanguard Long-Term Bond Index Fund

## ***Opinions on the Financial Statements***

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of Vanguard Short-Term Bond Index Fund, Vanguard Intermediate-Term Bond Index Fund and Vanguard Long-Term Bond Index Fund (three of the funds constituting Vanguard Bond Index Funds, hereafter collectively referred to as the "Funds") as of December 31, 2024, the related statements of operations for the year ended December 31, 2024, the statements of changes in net assets for each of the two years in the period ended December 31, 2024, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2024 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of December 31, 2024, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended December 31, 2024 and each of the financial highlights for each of the five years in the period ended December 31, 2024 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinions***

These financial statements are the responsibility of the Funds' management. Our responsibility is to express an opinion on the Funds' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2024 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 20, 2025

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

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#### Tax information (unaudited)

The following amounts for the fiscal year, or if subsequently determined to be different, the maximum amounts allowable by law, are hereby designated as interest earned from obligations of the U.S. government which is generally exempt from state income tax.

| Fund                              | (\$000)   |
|-----------------------------------|-----------|
| Short-Term Bond Index Fund        | 1,285,906 |
| Intermediate-Term Bond Index Fund | 736,167   |
| Long-Term Bond Index Fund         | 163,861   |

The following percentages, or if subsequently determined to be different, the maximum percentages allowable by law, are hereby designated as ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

| Fund                              | Percentage |
|-----------------------------------|------------|
| Short-Term Bond Index Fund        | 100.0%     |
| Intermediate-Term Bond Index Fund | 100.0      |
| Long-Term Bond Index Fund         | 100.0      |

The following percentages, or if subsequently determined to be different, the maximum percentages allowable by law, are hereby designated as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

| Fund                              | Percentage |
|-----------------------------------|------------|
| Short-Term Bond Index Fund        | 89.8%      |
| Intermediate-Term Bond Index Fund | 89.0       |
| Long-Term Bond Index Fund         | 91.0       |

**Financial Statements**  
**For the year ended December 31, 2024**  
**Vanguard Total Bond Market Index Fund**



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## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (67.4%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (46.9%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 0.375% | 1/31/26       | 825,485             | 791,950               |
| United States Treasury Note/Bond                      | 4.250% | 1/31/26       | 442,062             | 442,062               |
| United States Treasury Note/Bond                      | 1.625% | 2/15/26       | 649,502             | 630,930               |
| United States Treasury Note/Bond                      | 4.000% | 2/15/26       | 505,410             | 504,067               |
| United States Treasury Note/Bond                      | 0.500% | 2/28/26       | 455,614             | 436,464               |
| United States Treasury Note/Bond                      | 4.625% | 2/28/26       | 1,345,760           | 1,351,227             |
| United States Treasury Note/Bond                      | 4.625% | 3/15/26       | 452,983             | 454,894               |
| United States Treasury Note/Bond                      | 0.750% | 3/31/26       | 816,960             | 782,494               |
| United States Treasury Note/Bond                      | 2.250% | 3/31/26       | 273,185             | 266,526               |
| United States Treasury Note/Bond                      | 4.500% | 3/31/26       | 868,163             | 870,605               |
| United States Treasury Note/Bond                      | 3.750% | 4/15/26       | 491,552             | 488,403               |
| United States Treasury Note/Bond                      | 0.750% | 4/30/26       | 1,400,442           | 1,337,641             |
| United States Treasury Note/Bond                      | 2.375% | 4/30/26       | 338,330             | 330,136               |
| United States Treasury Note/Bond                      | 4.875% | 4/30/26       | 831,930             | 838,429               |
| United States Treasury Note/Bond                      | 1.625% | 5/15/26       | 896,794             | 865,547               |
| United States Treasury Note/Bond                      | 3.625% | 5/15/26       | 541,902             | 537,414               |
| United States Treasury Note/Bond                      | 0.750% | 5/31/26       | 1,062,175           | 1,011,556             |
| United States Treasury Note/Bond                      | 2.125% | 5/31/26       | 322,175             | 312,812               |
| United States Treasury Note/Bond                      | 4.875% | 5/31/26       | 1,195,129           | 1,205,027             |
| United States Treasury Note/Bond                      | 4.125% | 6/15/26       | 383,123             | 382,465               |
| United States Treasury Note/Bond                      | 0.875% | 6/30/26       | 672,039             | 639,487               |
| United States Treasury Note/Bond                      | 1.875% | 6/30/26       | 323,845             | 312,814               |
| United States Treasury Note/Bond                      | 4.625% | 6/30/26       | 861,682             | 866,394               |
| United States Treasury Note/Bond                      | 4.500% | 7/15/26       | 726,676             | 729,287               |
| United States Treasury Note/Bond                      | 0.625% | 7/31/26       | 699,509             | 661,036               |
| United States Treasury Note/Bond                      | 1.875% | 7/31/26       | 302,795             | 291,913               |
| United States Treasury Note/Bond                      | 4.375% | 7/31/26       | 1,010,701           | 1,012,596             |
| United States Treasury Note/Bond                      | 1.500% | 8/15/26       | 697,414             | 667,556               |
| United States Treasury Note/Bond                      | 4.375% | 8/15/26       | 487,871             | 488,786               |
| United States Treasury Note/Bond                      | 6.750% | 8/15/26       | 32,360              | 33,538                |
| United States Treasury Note/Bond                      | 0.750% | 8/31/26       | 832,664             | 786,347               |
| United States Treasury Note/Bond                      | 1.375% | 8/31/26       | 325,567             | 310,713               |
| United States Treasury Note/Bond                      | 3.750% | 8/31/26       | 592,136             | 587,602               |
| United States Treasury Note/Bond                      | 4.625% | 9/15/26       | 520,960             | 524,053               |
| United States Treasury Note/Bond                      | 0.875% | 9/30/26       | 614,200             | 579,651               |
| United States Treasury Note/Bond                      | 1.625% | 9/30/26       | 229,185             | 219,194               |
| United States Treasury Note/Bond                      | 3.500% | 9/30/26       | 920,372             | 909,011               |
| United States Treasury Note/Bond                      | 4.625% | 10/15/26      | 513,234             | 516,442               |
| United States Treasury Note/Bond                      | 1.125% | 10/31/26      | 596,012             | 563,511               |
| United States Treasury Note/Bond                      | 1.625% | 10/31/26      | 341,660             | 326,072               |
| United States Treasury Note/Bond                      | 4.125% | 10/31/26      | 1,399,194           | 1,396,352             |
| United States Treasury Note/Bond                      | 2.000% | 11/15/26      | 372,646             | 357,624               |
| United States Treasury Note/Bond                      | 4.625% | 11/15/26      | 677,065             | 681,508               |
| United States Treasury Note/Bond                      | 6.500% | 11/15/26      | 50,779              | 52,897                |
| United States Treasury Note/Bond                      | 1.250% | 11/30/26      | 770,100             | 728,105               |
| United States Treasury Note/Bond                      | 1.625% | 11/30/26      | 294,060             | 280,000               |
| <sup>1</sup> United States Treasury Note/Bond         | 4.250% | 11/30/26      | 2,439,184           | 2,439,184             |
| United States Treasury Note/Bond                      | 4.375% | 12/15/26      | 484,751             | 485,963               |
| United States Treasury Note/Bond                      | 1.250% | 12/31/26      | 703,755             | 663,729               |
| United States Treasury Note/Bond                      | 1.750% | 12/31/26      | 389,629             | 371,243               |
| United States Treasury Note/Bond                      | 4.000% | 1/15/27       | 621,128             | 618,119               |
| United States Treasury Note/Bond                      | 1.500% | 1/31/27       | 1,007,674           | 952,882               |
| United States Treasury Note/Bond                      | 2.250% | 2/15/27       | 599,105             | 574,953               |
| United States Treasury Note/Bond                      | 4.125% | 2/15/27       | 536,161             | 534,737               |
| United States Treasury Note/Bond                      | 6.625% | 2/15/27       | 35,785              | 37,524                |
| United States Treasury Note/Bond                      | 1.125% | 2/28/27       | 98,100              | 91,831                |
| United States Treasury Note/Bond                      | 1.875% | 2/28/27       | 660,415             | 628,323               |
| United States Treasury Note/Bond                      | 4.250% | 3/15/27       | 871,180             | 871,180               |
| United States Treasury Note/Bond                      | 0.625% | 3/31/27       | 138,794             | 128,146               |
| United States Treasury Note/Bond                      | 2.500% | 3/31/27       | 633,578             | 610,116               |

|   |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | United States Treasury Note/Bond | 4.500% | 4/15/27       | 681,939             | 685,455               |
|   | United States Treasury Note/Bond | 0.500% | 4/30/27       | 457,923             | 420,073               |
|   | United States Treasury Note/Bond | 2.750% | 4/30/27       | 628,130             | 607,323               |
|   | United States Treasury Note/Bond | 2.375% | 5/15/27       | 741,704             | 710,297               |
|   | United States Treasury Note/Bond | 4.500% | 5/15/27       | 824,602             | 828,854               |
|   | United States Treasury Note/Bond | 0.500% | 5/31/27       | 637,670             | 583,070               |
|   | United States Treasury Note/Bond | 2.625% | 5/31/27       | 659,450             | 634,927               |
|   | United States Treasury Note/Bond | 4.625% | 6/15/27       | 427,362             | 431,035               |
|   | United States Treasury Note/Bond | 0.500% | 6/30/27       | 481,700             | 439,175               |
|   | United States Treasury Note/Bond | 3.250% | 6/30/27       | 543,980             | 531,315               |
|   | United States Treasury Note/Bond | 4.375% | 7/15/27       | 447,255             | 448,513               |
|   | United States Treasury Note/Bond | 0.375% | 7/31/27       | 689,234             | 624,188               |
|   | United States Treasury Note/Bond | 2.750% | 7/31/27       | 1,006,702           | 969,737               |
|   | United States Treasury Note/Bond | 2.250% | 8/15/27       | 510,174             | 484,904               |
|   | United States Treasury Note/Bond | 3.750% | 8/15/27       | 471,457             | 465,564               |
|   | United States Treasury Note/Bond | 6.375% | 8/15/27       | 33,585              | 35,238                |
|   | United States Treasury Note/Bond | 0.500% | 8/31/27       | 644,910             | 584,248               |
|   | United States Treasury Note/Bond | 3.125% | 8/31/27       | 577,464             | 560,952               |
|   | United States Treasury Note/Bond | 3.375% | 9/15/27       | 718,428             | 702,151               |
|   | United States Treasury Note/Bond | 0.375% | 9/30/27       | 804,577             | 723,994               |
|   | United States Treasury Note/Bond | 4.125% | 9/30/27       | 530,129             | 528,141               |
|   | United States Treasury Note/Bond | 3.875% | 10/15/27      | 758,633             | 750,810               |
|   | United States Treasury Note/Bond | 0.500% | 10/31/27      | 601,852             | 541,667               |
|   | United States Treasury Note/Bond | 4.125% | 10/31/27      | 498,878             | 497,007               |
|   | United States Treasury Note/Bond | 2.250% | 11/15/27      | 758,959             | 717,572               |
|   | United States Treasury Note/Bond | 4.125% | 11/15/27      | 1,090,870           | 1,086,438             |
|   | United States Treasury Note/Bond | 0.625% | 11/30/27      | 734,020             | 661,077               |
|   | United States Treasury Note/Bond | 3.875% | 11/30/27      | 861,844             | 852,283               |
|   | United States Treasury Note/Bond | 4.000% | 12/15/27      | 287,845             | 285,686               |
|   | United States Treasury Note/Bond | 0.625% | 12/31/27      | 653,185             | 586,642               |
|   | United States Treasury Note/Bond | 3.875% | 12/31/27      | 540,577             | 534,580               |
|   | United States Treasury Note/Bond | 0.750% | 1/31/28       | 801,552             | 720,144               |
|   | United States Treasury Note/Bond | 3.500% | 1/31/28       | 700,134             | 684,272               |
|   | United States Treasury Note/Bond | 2.750% | 2/15/28       | 707,756             | 675,907               |
|   | United States Treasury Note/Bond | 1.125% | 2/29/28       | 686,030             | 622,358               |
|   | United States Treasury Note/Bond | 4.000% | 2/29/28       | 404,119             | 400,583               |
|   | United States Treasury Note/Bond | 1.250% | 3/31/28       | 632,945             | 574,892               |
|   | United States Treasury Note/Bond | 3.625% | 3/31/28       | 681,765             | 667,917               |
|   | United States Treasury Note/Bond | 1.250% | 4/30/28       | 1,090,953           | 987,994               |
|   | United States Treasury Note/Bond | 3.500% | 4/30/28       | 462,526             | 450,963               |
|   | United States Treasury Note/Bond | 2.875% | 5/15/28       | 761,736             | 727,696               |
|   | United States Treasury Note/Bond | 1.250% | 5/31/28       | 865,900             | 782,151               |
|   | United States Treasury Note/Bond | 3.625% | 5/31/28       | 741,465             | 725,245               |
|   | United States Treasury Note/Bond | 1.250% | 6/30/28       | 666,983             | 601,118               |
|   | United States Treasury Note/Bond | 4.000% | 6/30/28       | 352,536             | 348,956               |
| 1 | United States Treasury Note/Bond | 1.000% | 7/31/28       | 794,506             | 707,359               |
|   | United States Treasury Note/Bond | 4.125% | 7/31/28       | 406,071             | 403,343               |
|   | United States Treasury Note/Bond | 2.875% | 8/15/28       | 1,093,909           | 1,040,752             |
|   | United States Treasury Note/Bond | 5.500% | 8/15/28       | 55,365              | 57,571                |
|   | United States Treasury Note/Bond | 1.125% | 8/31/28       | 784,274             | 699,597               |
|   | United States Treasury Note/Bond | 4.375% | 8/31/28       | 526,648             | 527,224               |
|   | United States Treasury Note/Bond | 1.250% | 9/30/28       | 712,115             | 636,453               |
|   | United States Treasury Note/Bond | 4.625% | 9/30/28       | 625,504             | 631,564               |
|   | United States Treasury Note/Bond | 1.375% | 10/31/28      | 682,850             | 611,791               |
|   | United States Treasury Note/Bond | 4.875% | 10/31/28      | 605,772             | 616,752               |
|   | United States Treasury Note/Bond | 3.125% | 11/15/28      | 817,900             | 782,628               |
|   | United States Treasury Note/Bond | 5.250% | 11/15/28      | 45,485              | 46,807                |
|   | United States Treasury Note/Bond | 1.500% | 11/30/28      | 740,490             | 665,168               |
|   | United States Treasury Note/Bond | 4.375% | 11/30/28      | 881,680             | 882,369               |
|   | United States Treasury Note/Bond | 1.375% | 12/31/28      | 683,301             | 609,419               |
|   | United States Treasury Note/Bond | 3.750% | 12/31/28      | 689,438             | 674,141               |
|   | United States Treasury Note/Bond | 1.750% | 1/31/29       | 681,906             | 615,846               |
|   | United States Treasury Note/Bond | 4.000% | 1/31/29       | 730,217             | 720,405               |
|   | United States Treasury Note/Bond | 2.625% | 2/15/29       | 798,322             | 746,431               |
|   | United States Treasury Note/Bond | 5.250% | 2/15/29       | 52,478              | 54,298                |
|   | United States Treasury Note/Bond | 1.875% | 2/28/29       | 649,645             | 588,538               |
|   | United States Treasury Note/Bond | 4.250% | 2/28/29       | 792,457             | 788,990               |
|   | United States Treasury Note/Bond | 2.375% | 3/31/29       | 647,600             | 597,816               |
|   | United States Treasury Note/Bond | 4.125% | 3/31/29       | 797,691             | 790,213               |
|   | United States Treasury Note/Bond | 2.875% | 4/30/29       | 624,328             | 587,746               |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond   | 4.625% | 4/30/29       | 709,345             | 716,438               |
| United States Treasury Note/Bond   | 2.375% | 5/15/29       | 791,063             | 729,261               |
| United States Treasury Note/Bond   | 2.750% | 5/31/29       | 622,985             | 582,588               |
| United States Treasury Note/Bond   | 4.500% | 5/31/29       | 805,580             | 809,734               |
| United States Treasury Note/Bond   | 3.250% | 6/30/29       | 657,743             | 627,733               |
| United States Treasury Note/Bond   | 4.250% | 6/30/29       | 783,809             | 779,767               |
| United States Treasury Note/Bond   | 2.625% | 7/31/29       | 744,259             | 690,533               |
| United States Treasury Note/Bond   | 4.000% | 7/31/29       | 523,112             | 515,102               |
| United States Treasury Note/Bond   | 1.625% | 8/15/29       | 587,928             | 521,970               |
| United States Treasury Note/Bond   | 6.125% | 8/15/29       | 59,381              | 63,547                |
| United States Treasury Note/Bond   | 3.125% | 8/31/29       | 239,729             | 227,143               |
| United States Treasury Note/Bond   | 3.625% | 8/31/29       | 552,082             | 534,829               |
| United States Treasury Note/Bond   | 3.500% | 9/30/29       | 861,719             | 829,539               |
| United States Treasury Note/Bond   | 3.875% | 9/30/29       | 476,877             | 466,594               |
| United States Treasury Note/Bond   | 4.000% | 10/31/29      | 427,175             | 420,100               |
| United States Treasury Note/Bond   | 4.125% | 10/31/29      | 816,875             | 807,813               |
| United States Treasury Note/Bond   | 1.750% | 11/15/29      | 373,612             | 331,347               |
| United States Treasury Note/Bond   | 3.875% | 11/30/29      | 524,670             | 513,029               |
| United States Treasury Note/Bond   | 4.125% | 11/30/29      | 628,102             | 621,232               |
| United States Treasury Note/Bond   | 3.875% | 12/31/29      | 460,514             | 450,009               |
| United States Treasury Note/Bond   | 4.375% | 12/31/29      | 469,700             | 469,627               |
| United States Treasury Note/Bond   | 3.500% | 1/31/30       | 443,495             | 425,617               |
| United States Treasury Note/Bond   | 1.500% | 2/15/30       | 516,259             | 448,339               |
| United States Treasury Note/Bond   | 4.000% | 2/28/30       | 511,995             | 502,715               |
| United States Treasury Note/Bond   | 3.625% | 3/31/30       | 387,860             | 373,861               |
| United States Treasury Note/Bond   | 3.500% | 4/30/30       | 400,915             | 383,813               |
| United States Treasury Note/Bond   | 0.625% | 5/15/30       | 1,166,867           | 957,743               |
| United States Treasury Note/Bond   | 6.250% | 5/15/30       | 47,443              | 51,476                |
| United States Treasury Note/Bond   | 3.750% | 5/31/30       | 714,821             | 692,036               |
| United States Treasury Note/Bond   | 3.750% | 6/30/30       | 440,635             | 426,383               |
| United States Treasury Note/Bond   | 4.000% | 7/31/30       | 393,132             | 385,024               |
| 1 United States Treasury Note/Bond | 0.625% | 8/15/30       | 1,445,659           | 1,174,598             |
| United States Treasury Note/Bond   | 4.125% | 8/31/30       | 487,455             | 480,143               |
| United States Treasury Note/Bond   | 4.625% | 9/30/30       | 488,561             | 493,294               |
| United States Treasury Note/Bond   | 4.875% | 10/31/30      | 432,445             | 442,175               |
| United States Treasury Note/Bond   | 0.875% | 11/15/30      | 1,397,599           | 1,143,847             |
| United States Treasury Note/Bond   | 4.375% | 11/30/30      | 473,200             | 471,647               |
| United States Treasury Note/Bond   | 3.750% | 12/31/30      | 509,805             | 491,325               |
| United States Treasury Note/Bond   | 4.000% | 1/31/31       | 572,774             | 559,171               |
| United States Treasury Note/Bond   | 1.125% | 2/15/31       | 1,365,326           | 1,126,821             |
| United States Treasury Note/Bond   | 5.375% | 2/15/31       | 295,202             | 308,670               |
| United States Treasury Note/Bond   | 4.250% | 2/28/31       | 544,474             | 538,519               |
| United States Treasury Note/Bond   | 4.125% | 3/31/31       | 549,942             | 540,146               |
| United States Treasury Note/Bond   | 4.625% | 4/30/31       | 574,360             | 579,475               |
| United States Treasury Note/Bond   | 1.625% | 5/15/31       | 1,346,397           | 1,136,233             |
| United States Treasury Note/Bond   | 4.625% | 5/31/31       | 510,019             | 514,482               |
| United States Treasury Note/Bond   | 4.250% | 6/30/31       | 521,396             | 515,041               |
| United States Treasury Note/Bond   | 4.125% | 7/31/31       | 631,937             | 619,594               |
| 1 United States Treasury Note/Bond | 1.250% | 8/15/31       | 1,493,140           | 1,218,776             |
| United States Treasury Note/Bond   | 3.750% | 8/31/31       | 723,179             | 693,122               |
| United States Treasury Note/Bond   | 3.625% | 9/30/31       | 524,959             | 499,121               |
| United States Treasury Note/Bond   | 4.125% | 10/31/31      | 557,720             | 546,217               |
| United States Treasury Note/Bond   | 1.375% | 11/15/31      | 1,749,624           | 1,430,317             |
| United States Treasury Note/Bond   | 4.125% | 11/30/31      | 542,219             | 530,866               |
| United States Treasury Note/Bond   | 4.500% | 12/31/31      | 793,450             | 794,442               |
| 1 United States Treasury Note/Bond | 1.875% | 2/15/32       | 1,655,587           | 1,393,280             |
| United States Treasury Note/Bond   | 2.875% | 5/15/32       | 1,345,406           | 1,209,183             |
| United States Treasury Note/Bond   | 2.750% | 8/15/32       | 1,401,995           | 1,244,052             |
| United States Treasury Note/Bond   | 4.125% | 11/15/32      | 1,223,692           | 1,194,056             |
| United States Treasury Note/Bond   | 3.500% | 2/15/33       | 1,268,228           | 1,180,245             |
| 1 United States Treasury Note/Bond | 3.375% | 5/15/33       | 1,317,601           | 1,211,369             |
| 1 United States Treasury Note/Bond | 3.875% | 8/15/33       | 1,501,599           | 1,429,804             |
| 1 United States Treasury Note/Bond | 4.500% | 11/15/33      | 1,443,413           | 1,437,549             |
| United States Treasury Note/Bond   | 4.000% | 2/15/34       | 1,490,308           | 1,427,668             |
| United States Treasury Note/Bond   | 4.375% | 5/15/34       | 1,496,850           | 1,474,865             |
| United States Treasury Note/Bond   | 3.875% | 8/15/34       | 1,452,216           | 1,374,159             |
| United States Treasury Note/Bond   | 4.250% | 11/15/34      | 1,017,861           | 991,937               |
| United States Treasury Note/Bond   | 4.500% | 2/15/36       | 232,158             | 231,723               |
| United States Treasury Note/Bond   | 4.750% | 2/15/37       | 39,225              | 39,764                |
| United States Treasury Note/Bond   | 5.000% | 5/15/37       | 60,925              | 63,076                |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 4.375% | 2/15/38       | 144,063             | 140,079               |
| United States Treasury Note/Bond | 4.500% | 5/15/38       | 171,012             | 168,367               |
| United States Treasury Note/Bond | 3.500% | 2/15/39       | 147,391             | 129,128               |
| United States Treasury Note/Bond | 4.250% | 5/15/39       | 128,544             | 121,996               |
| United States Treasury Note/Bond | 4.500% | 8/15/39       | 122,972             | 119,667               |
| United States Treasury Note/Bond | 4.375% | 11/15/39      | 210,599             | 201,879               |
| United States Treasury Note/Bond | 4.625% | 2/15/40       | 205,527             | 202,316               |
| United States Treasury Note/Bond | 1.125% | 5/15/40       | 443,276             | 266,658               |
| United States Treasury Note/Bond | 4.375% | 5/15/40       | 336,181             | 321,631               |
| United States Treasury Note/Bond | 1.125% | 8/15/40       | 606,205             | 361,450               |
| United States Treasury Note/Bond | 3.875% | 8/15/40       | 211,862             | 190,709               |
| United States Treasury Note/Bond | 1.375% | 11/15/40      | 691,449             | 427,834               |
| United States Treasury Note/Bond | 4.250% | 11/15/40      | 160,292             | 150,674               |
| United States Treasury Note/Bond | 1.875% | 2/15/41       | 933,342             | 624,902               |
| United States Treasury Note/Bond | 4.750% | 2/15/41       | 30,880              | 30,745                |
| United States Treasury Note/Bond | 2.250% | 5/15/41       | 810,599             | 575,019               |
| United States Treasury Note/Bond | 1.750% | 8/15/41       | 892,415             | 577,560               |
| United States Treasury Note/Bond | 3.750% | 8/15/41       | 100,545             | 88,448                |
| United States Treasury Note/Bond | 2.000% | 11/15/41      | 791,620             | 531,622               |
| United States Treasury Note/Bond | 3.125% | 11/15/41      | 96,254              | 77,424                |
| United States Treasury Note/Bond | 2.375% | 2/15/42       | 565,868             | 402,739               |
| United States Treasury Note/Bond | 3.125% | 2/15/42       | 178,642             | 143,304               |
| United States Treasury Note/Bond | 3.000% | 5/15/42       | 163,799             | 128,480               |
| United States Treasury Note/Bond | 3.250% | 5/15/42       | 506,894             | 412,327               |
| United States Treasury Note/Bond | 2.750% | 8/15/42       | 268,969             | 201,979               |
| United States Treasury Note/Bond | 3.375% | 8/15/42       | 433,618             | 357,870               |
| United States Treasury Note/Bond | 2.750% | 11/15/42      | 283,400             | 211,664               |
| United States Treasury Note/Bond | 4.000% | 11/15/42      | 483,246             | 434,846               |
| United States Treasury Note/Bond | 3.125% | 2/15/43       | 306,658             | 242,164               |
| United States Treasury Note/Bond | 3.875% | 2/15/43       | 469,209             | 414,077               |
| United States Treasury Note/Bond | 2.875% | 5/15/43       | 327,885             | 248,270               |
| United States Treasury Note/Bond | 3.875% | 5/15/43       | 449,766             | 396,075               |
| United States Treasury Note/Bond | 3.625% | 8/15/43       | 306,820             | 259,934               |
| United States Treasury Note/Bond | 4.375% | 8/15/43       | 478,354             | 450,325               |
| United States Treasury Note/Bond | 3.750% | 11/15/43      | 352,191             | 303,214               |
| United States Treasury Note/Bond | 4.750% | 11/15/43      | 477,734             | 471,912               |
| United States Treasury Note/Bond | 3.625% | 2/15/44       | 336,062             | 283,447               |
| United States Treasury Note/Bond | 4.500% | 2/15/44       | 478,820             | 457,273               |
| United States Treasury Note/Bond | 3.375% | 5/15/44       | 333,936             | 270,593               |
| United States Treasury Note/Bond | 4.625% | 5/15/44       | 444,042             | 430,721               |
| United States Treasury Note/Bond | 3.125% | 8/15/44       | 422,760             | 328,167               |
| United States Treasury Note/Bond | 4.125% | 8/15/44       | 356,992             | 323,301               |
| United States Treasury Note/Bond | 3.000% | 11/15/44      | 366,722             | 278,365               |
| United States Treasury Note/Bond | 4.625% | 11/15/44      | 461,720             | 447,868               |
| United States Treasury Note/Bond | 2.500% | 2/15/45       | 438,426             | 304,158               |
| United States Treasury Note/Bond | 3.000% | 5/15/45       | 281,052             | 212,370               |
| United States Treasury Note/Bond | 2.875% | 8/15/45       | 307,303             | 226,636               |
| United States Treasury Note/Bond | 3.000% | 11/15/45      | 178,075             | 133,890               |
| United States Treasury Note/Bond | 2.500% | 2/15/46       | 312,905             | 213,851               |
| United States Treasury Note/Bond | 2.500% | 5/15/46       | 416,785             | 283,739               |
| United States Treasury Note/Bond | 2.250% | 8/15/46       | 311,004             | 200,792               |
| United States Treasury Note/Bond | 2.875% | 11/15/46      | 334,022             | 242,688               |
| United States Treasury Note/Bond | 3.000% | 2/15/47       | 462,950             | 343,162               |
| United States Treasury Note/Bond | 3.000% | 5/15/47       | 270,609             | 200,081               |
| United States Treasury Note/Bond | 2.750% | 8/15/47       | 411,833             | 289,699               |
| United States Treasury Note/Bond | 2.750% | 11/15/47      | 418,769             | 293,923               |
| United States Treasury Note/Bond | 3.000% | 2/15/48       | 525,706             | 385,737               |
| United States Treasury Note/Bond | 3.125% | 5/15/48       | 558,934             | 418,851               |
| United States Treasury Note/Bond | 3.000% | 8/15/48       | 596,922             | 436,126               |
| United States Treasury Note/Bond | 3.375% | 11/15/48      | 591,152             | 461,930               |
| United States Treasury Note/Bond | 3.000% | 2/15/49       | 593,331             | 431,834               |
| United States Treasury Note/Bond | 2.875% | 5/15/49       | 600,875             | 426,246               |
| United States Treasury Note/Bond | 2.250% | 8/15/49       | 481,754             | 298,461               |
| United States Treasury Note/Bond | 2.375% | 11/15/49      | 503,261             | 319,964               |
| United States Treasury Note/Bond | 2.000% | 2/15/50       | 688,385             | 399,909               |
| United States Treasury Note/Bond | 1.250% | 5/15/50       | 640,505             | 303,840               |
| United States Treasury Note/Bond | 1.375% | 8/15/50       | 898,339             | 438,221               |
| United States Treasury Note/Bond | 1.625% | 11/15/50      | 811,967             | 423,619               |
| United States Treasury Note/Bond | 1.875% | 2/15/51       | 947,230             | 527,193               |
| United States Treasury Note/Bond | 2.375% | 5/15/51       | 993,693             | 625,406               |



|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 2.000% | 8/15/51       | 987,676             | 564,519               |
| United States Treasury Note/Bond | 1.875% | 11/15/51      | 937,553             | 517,412               |
| United States Treasury Note/Bond | 2.250% | 2/15/52       | 912,137             | 553,411               |
| United States Treasury Note/Bond | 2.875% | 5/15/52       | 817,247             | 571,818               |
| United States Treasury Note/Bond | 3.000% | 8/15/52       | 795,345             | 571,157               |
| United States Treasury Note/Bond | 4.000% | 11/15/52      | 683,084             | 595,564               |
| United States Treasury Note/Bond | 3.625% | 2/15/53       | 816,681             | 664,064               |
| United States Treasury Note/Bond | 3.625% | 5/15/53       | 828,859             | 674,614               |
| United States Treasury Note/Bond | 4.125% | 8/15/53       | 808,310             | 720,785               |
| United States Treasury Note/Bond | 4.750% | 11/15/53      | 607,268             | 601,290               |
| United States Treasury Note/Bond | 4.250% | 2/15/54       | 1,147,148           | 1,047,669             |
| United States Treasury Note/Bond | 4.625% | 5/15/54       | 825,574             | 803,258               |
| United States Treasury Note/Bond | 4.250% | 8/15/54       | 836,514             | 765,149               |
| United States Treasury Note/Bond | 4.500% | 11/15/54      | 728,515             | 695,504               |

**160,438,678****Agency Bonds and Notes (0.8%)**

|                                                 |        |          |         |         |
|-------------------------------------------------|--------|----------|---------|---------|
| <sup>2,3</sup> AID-Israel                       | 5.500% | 9/18/33  | 10,195  | 10,617  |
| Federal Farm Credit Banks                       | 4.000% | 1/13/26  | 11,000  | 10,969  |
| Federal Farm Credit Banks                       | 3.875% | 2/2/26   | 7,890   | 7,856   |
| Federal Farm Credit Banks                       | 4.625% | 3/5/26   | 3,590   | 3,604   |
| Federal Farm Credit Banks                       | 4.750% | 3/9/26   | 9,915   | 9,968   |
| Federal Farm Credit Banks                       | 4.750% | 5/8/26   | 10,825  | 10,889  |
| Federal Farm Credit Banks                       | 4.375% | 6/23/26  | 54,773  | 54,839  |
| Federal Farm Credit Banks                       | 4.500% | 8/14/26  | 32,860  | 32,959  |
| Federal Farm Credit Banks                       | 4.875% | 8/28/26  | 5,806   | 5,858   |
| Federal Farm Credit Banks                       | 3.875% | 10/16/26 | 3,079   | 3,056   |
| Federal Farm Credit Banks                       | 4.750% | 5/6/27   | 16,716  | 16,862  |
| Federal Farm Credit Banks                       | 4.500% | 5/20/27  | 17,097  | 17,153  |
| Federal Farm Credit Banks                       | 4.000% | 8/6/27   | 22,756  | 22,555  |
| Federal Farm Credit Banks                       | 3.750% | 8/16/27  | 13,201  | 13,002  |
| Federal Farm Credit Banks                       | 4.500% | 6/7/28   | 12,705  | 12,733  |
| Federal Farm Credit Banks                       | 4.500% | 9/22/28  | 500     | 501     |
| Federal Farm Credit Banks                       | 4.250% | 12/15/28 | 6,248   | 6,206   |
| Federal Farm Credit Banks                       | 4.125% | 3/20/29  | 16,570  | 16,371  |
| Federal Farm Credit Banks                       | 4.750% | 4/30/29  | 7,570   | 7,661   |
| Federal Farm Credit Banks                       | 3.500% | 9/10/29  | 4,989   | 4,788   |
| <sup>2</sup> Federal Farm Credit Banks          | 5.680% | 8/12/33  | 250     | 249     |
| <sup>2</sup> Federal Home Loan Banks            | 0.750% | 2/24/26  | 4,150   | 3,986   |
| <sup>2</sup> Federal Home Loan Banks            | 0.960% | 3/5/26   | 230     | 221     |
| <sup>2</sup> Federal Home Loan Banks            | 1.000% | 3/23/26  | 34      | 33      |
| Federal Home Loan Banks                         | 0.875% | 6/12/26  | 2,000   | 1,905   |
| Federal Home Loan Banks                         | 4.375% | 6/12/26  | 14,345  | 14,362  |
| Federal Home Loan Banks                         | 3.625% | 9/4/26   | 11,300  | 11,176  |
| Federal Home Loan Banks                         | 4.625% | 9/11/26  | 3,780   | 3,799   |
| Federal Home Loan Banks                         | 4.000% | 10/9/26  | 9,450   | 9,400   |
| Federal Home Loan Banks                         | 4.625% | 11/17/26 | 48,605  | 48,883  |
| Federal Home Loan Banks                         | 1.250% | 12/21/26 | 98,265  | 92,624  |
| Federal Home Loan Banks                         | 4.125% | 1/15/27  | 30,170  | 30,049  |
| <sup>2</sup> Federal Home Loan Banks            | 2.010% | 2/17/27  | 450     | 428     |
| <sup>2</sup> Federal Home Loan Banks            | 0.900% | 2/26/27  | 460     | 427     |
| Federal Home Loan Banks                         | 4.750% | 4/9/27   | 34,305  | 34,602  |
| Federal Home Loan Banks                         | 3.250% | 6/9/28   | 7,175   | 6,908   |
| Federal Home Loan Banks                         | 4.000% | 6/30/28  | 87,150  | 86,009  |
| Federal Home Loan Banks                         | 3.250% | 11/16/28 | 388,020 | 372,432 |
| Federal Home Loan Banks                         | 4.750% | 12/8/28  | 2,660   | 2,690   |
| Federal Home Loan Banks                         | 4.750% | 3/10/34  | 9,680   | 9,656   |
| Federal Home Loan Banks                         | 5.625% | 3/14/36  | 40      | 42      |
| Federal Home Loan Banks                         | 5.500% | 7/15/36  | 56,545  | 59,952  |
| <sup>2,4</sup> Federal Home Loan Mortgage Corp. | 0.700% | 12/23/25 | 80      | 77      |
| <sup>2,4</sup> Federal Home Loan Mortgage Corp. | 6.750% | 9/15/29  | 191,931 | 210,389 |
| <sup>4</sup> Federal Home Loan Mortgage Corp.   | 6.750% | 3/15/31  | 97,319  | 108,474 |
| <sup>4</sup> Federal Home Loan Mortgage Corp.   | 6.250% | 7/15/32  | 17,879  | 19,724  |
| <sup>4</sup> Federal National Mortgage Assn.    | 2.125% | 4/24/26  | 106,990 | 104,066 |
| <sup>4</sup> Federal National Mortgage Assn.    | 1.875% | 9/24/26  | 90,350  | 86,720  |
| <sup>2,4</sup> Federal National Mortgage Assn.  | 5.050% | 2/12/27  | 500     | 500     |
| <sup>4</sup> Federal National Mortgage Assn.    | 0.750% | 10/8/27  | 279,770 | 253,625 |
| <sup>2,4</sup> Federal National Mortgage Assn.  | 5.250% | 8/21/28  | 1,000   | 1,001   |
| <sup>4</sup> Federal National Mortgage Assn.    | 6.250% | 5/15/29  | 42,514  | 45,540  |
| <sup>4</sup> Federal National Mortgage Assn.    | 7.125% | 1/15/30  | 31,679  | 35,375  |



|   |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------|--------|---------------|---------------------|-----------------------|
| 4 | Federal National Mortgage Assn. | 7.250% | 5/15/30       | 76,687              | 86,568                |
| 4 | Federal National Mortgage Assn. | 0.875% | 8/5/30        | 298,665             | 245,676               |
| 4 | Federal National Mortgage Assn. | 6.625% | 11/15/30      | 33,570              | 37,097                |
| 4 | Federal National Mortgage Assn. | 5.625% | 7/15/37       | 12,835              | 13,745                |
| 2 | Private Export Funding Corp.    | 3.900% | 10/15/27      | 4,900               | 4,814                 |
| 2 | Private Export Funding Corp.    | 1.400% | 7/15/28       | 11,650              | 10,444                |
| 2 | Private Export Funding Corp.    | 4.300% | 12/15/28      | 5,750               | 5,679                 |
| 2 | Private Export Funding Corp.    | 3.650% | 3/15/30       | 4,650               | 4,448                 |
| 2 | Private Export Funding Corp.    | 4.600% | 2/15/34       | 5,425               | 5,340                 |
| 2 | Resolution Funding Corp.        | 8.625% | 1/15/30       | 110                 | 129                   |
| 2 | Tennessee Valley Authority      | 2.875% | 2/1/27        | 35,520              | 34,465                |
|   | Tennessee Valley Authority      | 3.875% | 3/15/28       | 42,205              | 41,500                |
|   | Tennessee Valley Authority      | 7.125% | 5/1/30        | 28,955              | 32,347                |
|   | Tennessee Valley Authority      | 1.500% | 9/15/31       | 14,225              | 11,685                |
| 2 | Tennessee Valley Authority      | 4.700% | 7/15/33       | 7,950               | 7,921                 |
|   | Tennessee Valley Authority      | 4.375% | 8/1/34        | 11,243              | 10,877                |
|   | Tennessee Valley Authority      | 4.650% | 6/15/35       | 15,509              | 15,315                |
|   | Tennessee Valley Authority      | 5.880% | 4/1/36        | 11,765              | 12,749                |
|   | Tennessee Valley Authority      | 6.150% | 1/15/38       | 3,275               | 3,617                 |
|   | Tennessee Valley Authority      | 5.500% | 6/15/38       | 3,060               | 3,191                 |
|   | Tennessee Valley Authority      | 5.250% | 9/15/39       | 39,840              | 40,630                |
|   | Tennessee Valley Authority      | 3.500% | 12/15/42      | 4,150               | 3,356                 |
|   | Tennessee Valley Authority      | 4.875% | 1/15/48       | 6,951               | 6,599                 |
|   | Tennessee Valley Authority      | 4.250% | 9/15/52       | 12,065              | 10,272                |
|   | Tennessee Valley Authority      | 5.375% | 4/1/56        | 31,885              | 32,460                |
|   | Tennessee Valley Authority      | 4.625% | 9/15/60       | 12,323              | 10,948                |
|   | Tennessee Valley Authority      | 4.250% | 9/15/65       | 33,025              | 27,181                |
|   |                                 |        |               |                     | <b>2,642,824</b>      |

**Conventional Mortgage-Backed Securities (19.7%)**

|     |                       |        |                  |           |           |
|-----|-----------------------|--------|------------------|-----------|-----------|
| 2,4 | Fannie Mae Pool       | 6.000% | 1/1/26–3/1/35    | 54        | 56        |
| 2,4 | Fannie Mae Pool       | 6.500% | 2/1/29–9/1/32    | 61        | 62        |
| 2,4 | Freddie Mac Gold Pool | 2.000% | 1/1/28–12/1/31   | 12,433    | 11,844    |
| 2,4 | Freddie Mac Gold Pool | 2.500% | 4/1/27–3/1/37    | 146,935   | 139,661   |
| 2,4 | Freddie Mac Gold Pool | 3.000% | 1/1/26–12/1/47   | 545,930   | 491,873   |
| 2,4 | Freddie Mac Gold Pool | 3.500% | 1/1/25–7/1/48    | 823,760   | 750,059   |
| 2,4 | Freddie Mac Gold Pool | 4.000% | 1/1/25–2/1/49    | 502,309   | 469,511   |
| 2,4 | Freddie Mac Gold Pool | 4.500% | 4/1/25–1/1/49    | 249,148   | 240,447   |
| 2,4 | Freddie Mac Gold Pool | 5.000% | 9/1/25–11/1/48   | 77,768    | 77,598    |
| 2,4 | Freddie Mac Gold Pool | 5.500% | 9/1/25–6/1/41    | 49,942    | 51,096    |
| 2,4 | Freddie Mac Gold Pool | 6.000% | 2/1/26–5/1/40    | 27,837    | 28,838    |
| 2,4 | Freddie Mac Gold Pool | 7.000% | 9/1/25–12/1/38   | 3,005     | 3,151     |
| 2,4 | Freddie Mac Gold Pool | 7.500% | 7/1/25–2/1/32    | 120       | 125       |
| 2,4 | Freddie Mac Gold Pool | 8.000% | 5/1/25–11/1/31   | 205       | 209       |
| 2,4 | Freddie Mac Gold Pool | 8.500% | 3/1/25–7/1/31    | 15        | 16        |
| 2,4 | Freddie Mac Gold Pool | 9.000% | 2/1/25–3/1/31    | 28        | 30        |
| 2   | Ginnie Mae I Pool     | 3.000% | 1/15/26–11/15/44 | 37,169    | 32,988    |
| 2   | Ginnie Mae I Pool     | 3.500% | 11/15/25–7/15/45 | 55,850    | 51,075    |
| 2   | Ginnie Mae I Pool     | 4.000% | 1/15/25–6/15/46  | 70,218    | 66,395    |
| 2   | Ginnie Mae I Pool     | 4.500% | 9/15/25–2/15/49  | 67,230    | 65,193    |
| 2   | Ginnie Mae I Pool     | 5.000% | 3/15/34–4/15/41  | 31,470    | 31,258    |
| 2   | Ginnie Mae I Pool     | 5.500% | 2/15/41          | 37        | 38        |
| 2   | Ginnie Mae I Pool     | 6.000% | 10/15/29–6/15/41 | 1,535     | 1,565     |
| 2   | Ginnie Mae I Pool     | 6.500% | 3/15/26–1/15/39  | 4,065     | 4,158     |
| 2   | Ginnie Mae I Pool     | 7.000% | 9/15/25–9/15/36  | 870       | 884       |
| 2   | Ginnie Mae I Pool     | 7.500% | 9/15/25–5/15/32  | 370       | 386       |
| 2   | Ginnie Mae I Pool     | 8.000% | 6/15/25–11/15/30 | 158       | 163       |
| 2   | Ginnie Mae I Pool     | 8.500% | 6/15/25–3/15/31  | 34        | 36        |
| 2   | Ginnie Mae I Pool     | 9.000% | 2/15/25–1/15/31  | 55        | 56        |
| 2   | Ginnie Mae II Pool    | 1.500% | 3/20/51–12/20/51 | 58,417    | 44,670    |
| 2   | Ginnie Mae II Pool    | 2.000% | 8/20/50–5/20/52  | 2,319,485 | 1,854,568 |
| 1,2 | Ginnie Mae II Pool    | 2.500% | 6/20/27–11/20/52 | 2,346,771 | 1,963,371 |
| 2   | Ginnie Mae II Pool    | 3.000% | 10/20/26–2/20/53 | 2,325,951 | 2,031,364 |
| 2,5 | Ginnie Mae II Pool    | 3.500% | 9/20/25–1/15/55  | 1,807,576 | 1,633,946 |
| 2   | Ginnie Mae II Pool    | 4.000% | 9/20/25–12/20/54 | 1,298,938 | 1,206,419 |
| 2,5 | Ginnie Mae II Pool    | 4.500% | 8/20/33–1/15/55  | 1,544,014 | 1,466,018 |
| 2,5 | Ginnie Mae II Pool    | 5.000% | 12/20/32–1/15/55 | 1,942,514 | 1,889,088 |
| 2,5 | Ginnie Mae II Pool    | 5.500% | 1/20/49–1/15/55  | 2,043,977 | 2,029,324 |
| 2,5 | Ginnie Mae II Pool    | 6.000% | 9/20/33–1/15/55  | 1,398,098 | 1,409,484 |
| 2   | Ginnie Mae II Pool    | 6.500% | 3/20/31–8/20/54  | 657,798   | 671,844   |

|       |                    | Coupon | Maturity Date    | Face Amount (\$000) | Market Value* (\$000) |
|-------|--------------------|--------|------------------|---------------------|-----------------------|
| 2     | Ginnie Mae II Pool | 7.000% | 3/20/28–9/20/54  | 155,116             | 159,299               |
| 2     | Ginnie Mae II Pool | 7.500% | 8/20/30–12/20/53 | 8,558               | 8,796                 |
| 2     | Ginnie Mae II Pool | 8.500% | 10/20/30         | 3                   | 3                     |
| 2,4   | UMBS Pool          | 1.500% | 7/1/35–6/1/52    | 2,971,162           | 2,348,967             |
| 2,4,5 | UMBS Pool          | 2.000% | 11/1/27–1/25/55  | 12,769,843          | 10,240,752            |
| 2,4,5 | UMBS Pool          | 2.500% | 11/1/26–1/25/55  | 8,956,507           | 7,453,273             |
| 2,4,5 | UMBS Pool          | 3.000% | 11/1/25–1/25/55  | 5,697,572           | 4,954,649             |
| 2,4,5 | UMBS Pool          | 3.500% | 8/1/25–1/25/55   | 3,380,724           | 3,044,290             |
| 2,4,5 | UMBS Pool          | 4.000% | 1/1/25–12/1/54   | 2,991,402           | 2,768,425             |
| 2,4,5 | UMBS Pool          | 4.500% | 3/1/25–1/25/55   | 2,598,623           | 2,467,644             |
| 2,4,5 | UMBS Pool          | 5.000% | 2/1/25–1/25/55   | 3,793,190           | 3,681,220             |
| 2,4,5 | UMBS Pool          | 5.500% | 5/1/25–1/25/55   | 4,759,942           | 4,720,009             |
| 2,4,5 | UMBS Pool          | 6.000% | 1/1/26–1/25/55   | 4,133,118           | 4,173,509             |
| 2,4   | UMBS Pool          | 6.500% | 11/1/52–12/1/54  | 2,249,189           | 2,311,448             |
| 2,4   | UMBS Pool          | 7.000% | 9/1/25–11/1/54   | 518,500             | 539,322               |
| 2,4   | UMBS Pool          | 7.500% | 7/1/25–1/1/54    | 33,275              | 34,910                |
| 2,4   | UMBS Pool          | 8.000% | 8/1/25–9/1/31    | 111                 | 116                   |
| 2,4   | UMBS Pool          | 8.500% | 2/1/25–5/1/32    | 54                  | 56                    |
| 2,4   | UMBS Pool          | 9.000% | 5/1/25–8/1/30    | 6                   | 6                     |

67,625,561

**Nonconventional Mortgage-Backed Securities (0.0%)**

|       |                                    |        |         |     |     |
|-------|------------------------------------|--------|---------|-----|-----|
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.155%  | 6.405% | 12/1/37 | 164 | 167 |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.185%  | 6.981% | 5/1/36  | 24  | 24  |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.190%  | 6.440% | 12/1/36 | 2   | 2   |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.235%  | 6.360% | 12/1/35 | 2   | 2   |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.268%  | 6.643% | 5/1/33  | 2   | 2   |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.268%  | 7.268% | 9/1/33  | 1   | 2   |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.275%  | 6.775% | 11/1/32 | 1   | 1   |
| 2,4,6 | Fannie Mae Pool, 1YR CMT + 2.313%  | 6.438% | 1/1/35  | 54  | 55  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.290% | 5.885% | 12/1/41 | 211 | 214 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.310% | 6.999% | 9/1/37  | 326 | 330 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.335% | 5.710% | 1/1/35  | 3   | 3   |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.432% | 7.067% | 7/1/36  | 112 | 114 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.460% | 5.835% | 2/1/37  | 1   | 1   |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.465% | 7.215% | 10/1/37 | 216 | 220 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.472% | 6.011% | 3/1/43  | 753 | 770 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.527% | 7.351% | 10/1/37 | 188 | 191 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.530% | 6.242% | 12/1/43 | 237 | 242 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.559% | 7.294% | 9/1/43  | 95  | 96  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.560% | 7.219% | 7/1/43  | 916 | 932 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.585% | 6.585% | 10/1/34 | 2   | 2   |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.597% | 6.472% | 11/1/33 | 53  | 54  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.598% | 6.975% | 6/1/43  | 260 | 265 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.612% | 6.449% | 1/1/42  | 264 | 270 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.621% | 6.334% | 4/1/37  | 6   | 6   |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.623% | 5.998% | 2/1/36  | 87  | 89  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.627% | 6.127% | 3/1/38  | 47  | 48  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.635% | 6.635% | 11/1/36 | 52  | 53  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.641% | 7.391% | 8/1/35  | 301 | 307 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.672% | 7.286% | 10/1/42 | 237 | 242 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.679% | 7.061% | 6/1/42  | 326 | 333 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.682% | 6.057% | 1/1/37  | 62  | 64  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.690% | 6.966% | 10/1/39 | 191 | 195 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.690% | 7.199% | 9/1/42  | 569 | 582 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.690% | 7.224% | 5/1/40  | 89  | 91  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.695% | 7.445% | 7/1/39  | 122 | 125 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.698% | 7.448% | 8/1/40  | 113 | 115 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.700% | 6.515% | 12/1/40 | 136 | 139 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.700% | 7.575% | 7/1/37  | 41  | 41  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.702% | 7.127% | 10/1/42 | 360 | 369 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.703% | 6.332% | 4/1/36  | 103 | 106 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.705% | 6.314% | 11/1/39 | 48  | 49  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.708% | 6.976% | 8/1/39  | 496 | 506 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.709% | 7.459% | 7/1/35  | 178 | 182 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.735% | 7.365% | 9/1/34  | 64  | 66  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.739% | 7.244% | 9/1/43  | 432 | 443 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.744% | 6.573% | 5/1/42  | 291 | 298 |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.744% | 6.619% | 12/1/33 | 23  | 23  |
| 2,4,6 | Fannie Mae Pool, RFUCCT1Y + 1.747% | 7.526% | 7/1/41  | 770 | 786 |

|                                                    | Coupon | Maturity Date   | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|-----------------|---------------------|-----------------------|
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.748%           | 6.379% | 5/1/35          | 69                  | 71                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.750%           | 6.178% | 2/1/36          | 77                  | 79                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.750%           | 7.500% | 10/1/40         | 154                 | 157                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.774%           | 6.399% | 4/1/36          | 29                  | 30                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.778%           | 6.588% | 5/1/42          | 33                  | 34                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.780%           | 6.280% | 2/1/41          | 177                 | 181                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.781%           | 6.967% | 7/1/42          | 274                 | 281                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.793%           | 7.304% | 3/1/42          | 145                 | 148                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.795%           | 6.446% | 3/1/42          | 399                 | 408                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.796%           | 6.804% | 8/1/42          | 838                 | 857                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.798%           | 6.674% | 11/1/39         | 151                 | 155                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.805%           | 6.669% | 11/1/41         | 479                 | 490                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.807%           | 6.333% | 3/1/41          | 250                 | 256                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 6.435% | 11/1/33–11/1/39 | 329                 | 336                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 6.685% | 12/1/40         | 87                  | 89                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 6.810% | 10/1/40         | 126                 | 129                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 7.586% | 9/1/33          | 2                   | 2                     |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.812%           | 6.463% | 2/1/41          | 154                 | 159                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.813%           | 6.650% | 1/1/42          | 64                  | 65                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.813%           | 6.717% | 11/1/41         | 245                 | 251                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.190% | 2/1/41          | 132                 | 136                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.654% | 12/1/41         | 332                 | 340                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.738% | 12/1/40         | 252                 | 258                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.815% | 11/1/40         | 193                 | 198                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 7.548% | 5/1/41          | 223                 | 228                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 7.565% | 6/1/41          | 62                  | 63                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.825%           | 6.575% | 3/1/41          | 138                 | 142                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.826%           | 7.701% | 7/1/38          | 120                 | 123                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.828%           | 7.374% | 9/1/40          | 124                 | 127                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.830%           | 6.377% | 4/1/41          | 354                 | 363                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.830%           | 7.705% | 6/1/41          | 230                 | 236                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.831%           | 7.163% | 2/1/42          | 305                 | 313                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.835%           | 6.424% | 1/1/40          | 88                  | 90                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.835%           | 7.210% | 5/1/40          | 82                  | 84                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.839%           | 6.582% | 12/1/39         | 214                 | 219                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.840%           | 7.590% | 8/1/39          | 205                 | 210                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.875%           | 6.913% | 4/1/37          | 18                  | 18                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.880%           | 7.072% | 11/1/34         | 116                 | 118                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.914%           | 7.289% | 4/1/37          | 179                 | 183                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.925%           | 7.425% | 10/1/37         | 2                   | 2                     |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 2.130%           | 7.397% | 10/1/36         | 144                 | 148                   |
| 2,4,6 Fannie Mae Pool, RFUCCT6M + 1.037%           | 6.473% | 4/1/37          | 270                 | 269                   |
| 2,4,6 Fannie Mae Pool, RFUCCT6M + 1.411%           | 6.424% | 7/1/34          | 32                  | 32                    |
| 2,4,6 Fannie Mae Pool, RFUCCT6M + 1.840%           | 7.090% | 8/1/37          | 257                 | 261                   |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 6.485% | 2/1/36          | 77                  | 78                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 6.662% | 11/1/34         | 268                 | 272                   |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 7.206% | 11/1/36         | 72                  | 74                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 7.250% | 5/1/36          | 50                  | 51                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.315%  | 7.315% | 12/1/34         | 17                  | 18                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.409%  | 6.909% | 11/1/33         | 1                   | 1                     |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.413%  | 6.551% | 10/1/36         | 204                 | 207                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.275% | 6.650% | 9/1/37          | 17                  | 17                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.468% | 6.122% | 3/1/37          | 5                   | 5                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.550% | 6.050% | 4/1/37          | 1                   | 1                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.570% | 6.056% | 3/1/37          | 16                  | 16                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 6.265% | 12/1/36         | 126                 | 128                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 7.085% | 11/1/43         | 109                 | 111                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 7.390% | 5/1/42          | 44                  | 45                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660% | 6.660% | 10/1/37         | 130                 | 132                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665% | 6.290% | 12/1/34         | 76                  | 77                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695% | 6.073% | 2/1/37          | 144                 | 148                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727% | 5.992% | 1/1/35          | 14                  | 14                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.735% | 5.985% | 12/1/35         | 42                  | 43                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743% | 6.369% | 12/1/36         | 128                 | 130                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745% | 5.995% | 12/1/40         | 228                 | 235                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 6.000% | 5/1/33          | 7                   | 8                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 6.399% | 3/1/36          | 7                   | 7                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 6.432% | 12/1/34         | 2                   | 2                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 7.125% | 5/1/38          | 34                  | 34                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.780% | 6.680% | 3/1/36          | 1                   | 1                     |

|                                                    | Coupon | Maturity Date     | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|-------------------|---------------------|-----------------------|
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.789% | 6.999% | 6/1/37            | 144                 | 147                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.793% | 7.267% | 6/1/41            | 7                   | 7                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.836% | 6.441% | 2/1/42            | 90                  | 92                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.843% | 7.276% | 3/1/42            | 60                  | 61                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855% | 6.480% | 5/1/37            | 67                  | 68                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.130% | 12/1/40           | 31                  | 32                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.201% | 1/1/41            | 370                 | 380                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.380% | 3/1/41            | 46                  | 47                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.311% | 5/1/40            | 39                  | 40                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.684% | 6/1/41            | 88                  | 89                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.755% | 6/1/40            | 235                 | 240                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881% | 7.598% | 6/1/40            | 66                  | 68                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.883% | 6.779% | 2/1/42            | 69                  | 71                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.883% | 7.633% | 8/1/37            | 133                 | 136                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.893% | 7.493% | 9/1/40            | 76                  | 77                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.896% | 6.748% | 12/1/39           | 44                  | 45                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900% | 6.700% | 11/1/40           | 217                 | 222                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900% | 7.775% | 6/1/40            | 47                  | 48                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.218% | 1/1/41            | 61                  | 63                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.382% | 2/1/41            | 69                  | 71                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.410% | 2/1/41            | 114                 | 116                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.995% | 6.451% | 3/1/37            | 174                 | 178                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085% | 6.585% | 3/1/38            | 61                  | 62                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355% | 6.606% | 6/1/37            | 239                 | 240                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355% | 6.855% | 5/1/37            | 9                   | 9                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.570% | 7.195% | 3/1/37            | 26                  | 26                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.665% | 7.226% | 1/1/37            | 307                 | 309                   |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 1.500%           | 3.750% | 10/20/38–12/20/43 | 1,878               | 1,902                 |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 1.500%           | 4.625% | 1/20/41–1/20/44   | 3,188               | 3,224                 |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 1.500%           | 4.875% | 6/20/29–6/20/43   | 1,454               | 1,465                 |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 1.500%           | 5.750% | 12/20/39–12/20/40 | 299                 | 303                   |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 1.500%           | 5.875% | 7/20/38           | 89                  | 90                    |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 2.000%           | 5.375% | 5/20/41           | 83                  | 84                    |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 2.000%           | 6.250% | 11/20/40          | 43                  | 44                    |
| 2,6 Ginnie Mae II Pool, 1YR CMT + 2.000%           | 7.125% | 5/20/41           | 110                 | 112                   |
|                                                    |        |                   |                     | <b>29,579</b>         |

**Total U.S. Government and Agency Obligations (Cost \$251,277,525)****230,736,642****Asset-Backed/Commercial Mortgage-Backed Securities (2.1%)**

|                                                              |        |          |        |        |
|--------------------------------------------------------------|--------|----------|--------|--------|
| 2 Ally Auto Receivables Trust Series 2022-1                  | 3.310% | 11/15/26 | 2,633  | 2,622  |
| 2 Ally Auto Receivables Trust Series 2022-1                  | 3.450% | 6/15/27  | 650    | 644    |
| 2 Ally Auto Receivables Trust Series 2022-2                  | 4.760% | 5/17/27  | 5,812  | 5,817  |
| 2 Ally Auto Receivables Trust Series 2022-2                  | 4.870% | 4/17/28  | 2,625  | 2,636  |
| 2 Ally Auto Receivables Trust Series 2023-1                  | 5.460% | 5/15/28  | 3,881  | 3,918  |
| 2 Ally Auto Receivables Trust Series 2023-1                  | 5.270% | 11/15/28 | 1,190  | 1,205  |
| 2 Ally Auto Receivables Trust Series 2024-2                  | 4.140% | 7/16/29  | 2,000  | 1,986  |
| 2 Ally Auto Receivables Trust Series 2024-2                  | 4.140% | 10/15/30 | 925    | 910    |
| 2 American Express Credit Account Master Trust Series 2022-2 | 3.390% | 5/15/27  | 49,500 | 49,280 |
| 2 American Express Credit Account Master Trust Series 2022-3 | 3.750% | 8/15/27  | 28,300 | 28,170 |
| 2 American Express Credit Account Master Trust Series 2022-4 | 4.950% | 10/15/27 | 12,686 | 12,733 |
| 2 American Express Credit Account Master Trust Series 2023-1 | 4.870% | 5/15/28  | 19,700 | 19,804 |
| 2 American Express Credit Account Master Trust Series 2023-2 | 4.800% | 5/15/30  | 5,700  | 5,740  |
| 2 American Express Credit Account Master Trust Series 2023-3 | 5.230% | 9/15/28  | 7,400  | 7,495  |
| 2 American Express Credit Account Master Trust Series 2023-4 | 5.150% | 9/15/30  | 7,400  | 7,530  |
| 2 American Express Credit Account Master Trust Series 2024-1 | 5.230% | 4/15/29  | 11,600 | 11,777 |
| 2 American Express Credit Account Master Trust Series 2024-2 | 5.240% | 4/15/31  | 10,100 | 10,317 |
| 2 AmeriCredit Automobile Receivables Trust Series 2021-1     | 0.890% | 10/19/26 | 645    | 639    |
| 2 AmeriCredit Automobile Receivables Trust Series 2021-3     | 0.760% | 8/18/26  | 11     | 10     |
| 2 AmeriCredit Automobile Receivables Trust Series 2021-3     | 1.170% | 8/18/27  | 525    | 519    |
| 2 AmeriCredit Automobile Receivables Trust Series 2021-3     | 1.410% | 8/18/27  | 1,150  | 1,109  |
| 2 AmeriCredit Automobile Receivables Trust Series 2023-1     | 5.620% | 11/18/27 | 3,425  | 3,450  |
| 2 AmeriCredit Automobile Receivables Trust Series 2023-1     | 5.800% | 12/18/28 | 1,500  | 1,527  |
| 2 AmeriCredit Automobile Receivables Trust Series 2024-1     | 5.430% | 1/18/29  | 3,450  | 3,487  |
| 2 AmeriCredit Automobile Receivables Trust Series 2024-1     | 5.380% | 6/18/29  | 3,000  | 3,035  |
| 2 BA Credit Card Trust Series 2022-A1                        | 3.530% | 11/15/27 | 8,270  | 8,232  |
| 2 BA Credit Card Trust Series 2023-A1                        | 4.790% | 5/15/28  | 14,500 | 14,564 |
| 2 BA Credit Card Trust Series 2024-A1                        | 4.930% | 5/15/29  | 13,625 | 13,757 |
| 2 Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.429% | 9/15/48  | 258    | 257    |
| 2 Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.705% | 9/15/48  | 4,100  | 4,059  |



|   |                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|------------------------|--------|---------------|---------------------|-----------------------|
| 2 | BANK Series 2017-BNK5  | 3.390% | 6/15/60       | 9,750               | 9,381                 |
| 2 | BANK Series 2017-BNK5  | 3.624% | 6/15/60       | 4,450               | 4,251                 |
| 2 | BANK Series 2017-BNK6  | 3.254% | 7/15/60       | 5,150               | 4,951                 |
| 2 | BANK Series 2017-BNK6  | 3.518% | 7/15/60       | 3,388               | 3,266                 |
| 2 | BANK Series 2017-BNK6  | 3.741% | 7/15/60       | 3,388               | 3,248                 |
| 2 | BANK Series 2017-BNK7  | 3.175% | 9/15/60       | 6,984               | 6,709                 |
| 2 | BANK Series 2017-BNK7  | 3.435% | 9/15/60       | 5,790               | 5,563                 |
| 2 | BANK Series 2017-BNK7  | 3.748% | 9/15/60       | 4,100               | 3,907                 |
| 2 | BANK Series 2017-BNK8  | 3.488% | 11/15/50      | 8,000               | 7,515                 |
| 2 | BANK Series 2017-BNK8  | 3.731% | 11/15/50      | 1,325               | 1,226                 |
| 2 | BANK Series 2017-BNK8  | 4.092% | 11/15/50      | 1,955               | 1,523                 |
| 2 | BANK Series 2017-BNK9  | 3.279% | 11/15/54      | 3,544               | 3,393                 |
| 2 | BANK Series 2017-BNK9  | 3.538% | 11/15/54      | 8,000               | 7,683                 |
| 2 | BANK Series 2018-BNK10 | 3.641% | 2/15/61       | 1,096               | 1,080                 |
| 2 | BANK Series 2018-BNK10 | 3.688% | 2/15/61       | 7,600               | 7,312                 |
| 2 | BANK Series 2018-BNK10 | 3.898% | 2/15/61       | 2,100               | 2,004                 |
| 2 | BANK Series 2018-BNK11 | 4.046% | 3/15/61       | 5,550               | 5,377                 |
| 2 | BANK Series 2018-BNK12 | 4.255% | 5/15/61       | 6,550               | 6,380                 |
| 2 | BANK Series 2018-BNK12 | 4.342% | 5/15/61       | 2,100               | 2,030                 |
| 2 | BANK Series 2018-BNK13 | 3.953% | 8/15/61       | 2,300               | 2,215                 |
| 2 | BANK Series 2018-BNK13 | 4.217% | 8/15/61       | 8,600               | 8,335                 |
| 2 | BANK Series 2018-BNK14 | 3.966% | 9/15/60       | 1,600               | 1,544                 |
| 2 | BANK Series 2018-BNK14 | 4.128% | 9/15/60       | 1,204               | 1,201                 |
| 2 | BANK Series 2018-BNK14 | 4.231% | 9/15/60       | 3,575               | 3,473                 |
| 2 | BANK Series 2018-BNK14 | 4.481% | 9/15/60       | 1,550               | 1,466                 |
| 2 | BANK Series 2018-BNK15 | 4.407% | 11/15/61      | 7,690               | 7,505                 |
| 2 | BANK Series 2019-BNK16 | 4.005% | 2/15/52       | 6,625               | 6,335                 |
| 2 | BANK Series 2019-BNK17 | 3.714% | 4/15/52       | 7,350               | 6,955                 |
| 2 | BANK Series 2019-BNK17 | 3.976% | 4/15/52       | 1,750               | 1,638                 |
| 2 | BANK Series 2019-BNK18 | 3.584% | 5/15/62       | 21,125              | 19,274                |
| 2 | BANK Series 2019-BNK18 | 3.826% | 5/15/62       | 2,575               | 2,326                 |
| 2 | BANK Series 2019-BNK19 | 3.183% | 8/15/61       | 15,850              | 14,205                |
| 2 | BANK Series 2019-BNK19 | 4.027% | 8/15/61       | 2,240               | 1,779                 |
| 2 | BANK Series 2019-BNK20 | 3.011% | 9/15/62       | 10,250              | 9,206                 |
| 2 | BANK Series 2019-BNK21 | 2.851% | 10/17/52      | 21,600              | 19,380                |
| 2 | BANK Series 2019-BNK21 | 3.093% | 10/17/52      | 4,325               | 3,824                 |
| 2 | BANK Series 2019-BNK22 | 2.978% | 11/15/62      | 16,943              | 15,285                |
| 2 | BANK Series 2019-BNK23 | 2.920% | 12/15/52      | 10,705              | 9,632                 |
| 2 | BANK Series 2019-BNK23 | 3.203% | 12/15/52      | 4,000               | 3,551                 |
| 2 | BANK Series 2019-BNK24 | 2.960% | 11/15/62      | 8,050               | 7,244                 |
| 2 | BANK Series 2019-BNK24 | 3.283% | 11/15/62      | 3,750               | 3,374                 |
| 2 | BANK Series 2020-BNK25 | 2.649% | 1/15/63       | 11,830              | 10,456                |
| 2 | BANK Series 2020-BNK25 | 2.841% | 1/15/63       | 3,685               | 3,204                 |
| 2 | BANK Series 2020-BNK26 | 2.403% | 3/15/63       | 10,460              | 9,116                 |
| 2 | BANK Series 2020-BNK26 | 2.687% | 3/15/63       | 3,310               | 2,831                 |
| 2 | BANK Series 2020-BNK27 | 2.144% | 4/15/63       | 9,540               | 8,062                 |
| 2 | BANK Series 2020-BNK27 | 2.551% | 4/15/63       | 2,825               | 2,371                 |
| 2 | BANK Series 2020-BNK28 | 1.844% | 3/15/63       | 2,810               | 2,354                 |
| 2 | BANK Series 2020-BNK29 | 1.997% | 11/15/53      | 6,188               | 5,087                 |
| 2 | BANK Series 2020-BNK30 | 1.925% | 12/15/53      | 4,700               | 3,874                 |
| 2 | BANK Series 2020-BNK30 | 2.111% | 12/15/53      | 550                 | 449                   |
| 2 | BANK Series 2021-BNK31 | 2.036% | 2/15/54       | 3,300               | 2,756                 |
| 2 | BANK Series 2021-BNK31 | 2.211% | 2/15/54       | 1,925               | 1,579                 |
| 2 | BANK Series 2021-BNK32 | 2.643% | 4/15/54       | 5,350               | 4,629                 |
| 2 | BANK Series 2021-BNK33 | 2.556% | 5/15/64       | 9,535               | 8,171                 |
| 2 | BANK Series 2021-BNK34 | 2.438% | 6/15/63       | 9,750               | 8,041                 |
| 2 | BANK Series 2021-BNK35 | 2.285% | 6/15/64       | 5,829               | 4,881                 |
| 2 | BANK Series 2021-BNK36 | 2.470% | 9/15/64       | 8,550               | 7,220                 |
| 2 | BANK Series 2021-BNK36 | 2.695% | 9/15/64       | 2,625               | 2,191                 |
| 2 | BANK Series 2021-BNK37 | 2.618% | 11/15/64      | 8,250               | 6,983                 |
| 2 | BANK Series 2022-BNK43 | 4.399% | 8/15/55       | 11,575              | 10,927                |
| 2 | BANK Series 2022-BNK43 | 4.830% | 8/15/55       | 2,375               | 2,254                 |
| 2 | BANK Series 2023-5YR2  | 6.656% | 7/15/56       | 7,750               | 8,120                 |
| 2 | BANK Series 2023-5YR2  | 7.140% | 7/15/56       | 2,575               | 2,712                 |
| 2 | BANK Series 2023-5YR3  | 6.724% | 9/15/56       | 3,850               | 4,049                 |
| 2 | BANK Series 2023-5YR3  | 7.315% | 9/15/56       | 4,059               | 4,322                 |
| 2 | BANK Series 2023-5YR3  | 7.315% | 9/15/56       | 2,000               | 2,113                 |
| 2 | BANK Series 2023-5YR4  | 6.500% | 12/15/56      | 1,082               | 1,130                 |
| 2 | BANK Series 2023-5YR4  | 7.274% | 12/15/56      | 650                 | 688                   |
| 2 | BANK Series 2023-BNK45 | 5.203% | 2/15/56       | 3,875               | 3,852                 |

|                                                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> BANK Series 2023-BNK45                                                   | 5.651% | 2/15/56       | 2,200               | 2,188                 |
| <sup>2</sup> BANK Series 2023-BNK46                                                   | 5.745% | 8/15/56       | 7,700               | 7,928                 |
| <sup>2</sup> BANK Series 2023-BNK46                                                   | 6.385% | 8/15/56       | 1,784               | 1,880                 |
| <sup>2</sup> BANK Series 2024-5YR9                                                    | 5.614% | 8/15/57       | 5,990               | 6,095                 |
| <sup>2</sup> BANK Series 2024-BNK47                                                   | 5.716% | 6/15/57       | 10,820              | 11,194                |
| <sup>2</sup> BANK Series 2024-BNK48                                                   | 5.053% | 10/15/57      | 6,800               | 6,693                 |
| <sup>2</sup> BANK Series 2024-BNK48                                                   | 5.355% | 10/15/57      | 5,800               | 5,708                 |
| <sup>2</sup> Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.574% | 2/15/50       | 9,108               | 8,854                 |
| <sup>2</sup> Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.748% | 2/15/50       | 3,542               | 3,418                 |
| <sup>2</sup> BANK Trust Series 2024-5YR6                                              | 6.225% | 5/15/57       | 32,500              | 33,776                |
| <sup>2</sup> BANK Trust Series 2024-5YR6                                              | 6.790% | 5/15/57       | 13,200              | 13,820                |
| <sup>2</sup> Barclays Commercial Mortgage Trust Series 2019-C3                        | 3.583% | 5/15/52       | 21,595              | 20,312                |
| <sup>2</sup> Barclays Commercial Mortgage Trust Series 2019-C4                        | 2.919% | 8/15/52       | 15,870              | 14,469                |
| <sup>2</sup> Barclays Commercial Mortgage Trust Series 2019-C4                        | 3.171% | 8/15/52       | 1,325               | 1,179                 |
| <sup>2</sup> Barclays Commercial Mortgage Trust Series 2019-C5                        | 3.063% | 11/15/52      | 8,975               | 8,205                 |
| <sup>2</sup> Barclays Commercial Mortgage Trust Series 2019-C5                        | 3.366% | 11/15/52      | 5,375               | 4,883                 |
| <sup>2</sup> Barclays Dryrock Issuance Trust Series 2022-1                            | 3.070% | 2/15/28       | 6,250               | 6,223                 |
| <sup>2</sup> Barclays Dryrock Issuance Trust Series 2023-1                            | 4.720% | 2/15/29       | 20,375              | 20,430                |
| <sup>2</sup> BBCMS Mortgage Trust Series 2017-C1                                      | 3.674% | 2/15/50       | 17,475              | 16,955                |
| <sup>2</sup> BBCMS Mortgage Trust Series 2017-C1                                      | 3.898% | 2/15/50       | 4,675               | 4,462                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2018-C2                                      | 4.314% | 12/15/51      | 8,350               | 8,130                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C6                                      | 2.639% | 2/15/53       | 7,635               | 6,761                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C6                                      | 2.840% | 2/15/53       | 2,000               | 1,754                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C7                                      | 2.037% | 4/15/53       | 2,520               | 2,161                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C8                                      | 2.040% | 10/15/53      | 8,225               | 6,951                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C8                                      | 2.398% | 10/15/53      | 1,685               | 1,424                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C9                                      | 2.299% | 2/15/54       | 9,525               | 8,107                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C11                                     | 2.322% | 9/15/54       | 3,175               | 2,672                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C11                                     | 2.536% | 9/15/54       | 1,325               | 1,094                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C12                                     | 2.689% | 11/15/54      | 5,225               | 4,472                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2022-C14                                     | 2.946% | 2/15/55       | 13,150              | 11,353                |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-5C23                                    | 6.675% | 12/15/56      | 1,000               | 1,053                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-5C23                                    | 7.455% | 12/15/56      | 250                 | 268                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C19                                     | 5.451% | 4/15/56       | 3,875               | 3,922                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C19                                     | 6.070% | 4/15/56       | 1,300               | 1,322                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C20                                     | 5.576% | 7/15/56       | 2,575               | 2,638                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C20                                     | 5.973% | 7/15/56       | 1,025               | 1,046                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21                                     | 6.000% | 9/15/56       | 7,700               | 8,103                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21                                     | 6.297% | 9/15/56       | 4,100               | 4,270                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21                                     | 6.297% | 9/15/56       | 1,300               | 1,334                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C22                                     | 6.804% | 11/15/56      | 5,200               | 5,768                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C22                                     | 7.126% | 11/15/56      | 1,550               | 1,706                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C25                                    | 5.946% | 3/15/57       | 8,030               | 8,276                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C27                                    | 6.014% | 7/15/57       | 2,000               | 2,067                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C27                                    | 6.410% | 7/15/57       | 2,500               | 2,589                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C24                                     | 5.419% | 2/15/57       | 3,100               | 3,144                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C24                                     | 5.867% | 2/15/57       | 500                 | 511                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C26                                     | 5.829% | 5/15/57       | 6,000               | 6,261                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C26                                     | 5.943% | 5/15/57       | 2,000               | 2,027                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C26                                     | 6.094% | 5/15/57       | 6,000               | 6,159                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C28                                     | 5.403% | 9/15/57       | 3,500               | 3,543                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C30                                     | 5.532% | 11/15/57      | 11,500              | 11,751                |
| <sup>2</sup> BBCMS Trust Series 2021-C10                                              | 2.492% | 7/15/54       | 9,500               | 8,211                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B1                                  | 3.666% | 1/15/51       | 7,960               | 7,633                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B1                                  | 3.878% | 1/15/51       | 2,600               | 2,450                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B2                                  | 3.882% | 2/15/51       | 17,575              | 16,851                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B2                                  | 4.084% | 2/15/51       | 8,225               | 7,725                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B3                                  | 4.025% | 4/10/51       | 13,150              | 12,638                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B4                                  | 4.121% | 7/15/51       | 18,625              | 18,022                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B4                                  | 4.311% | 7/15/51       | 3,250               | 3,114                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B5                                  | 4.208% | 7/15/51       | 8,850               | 8,592                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B5                                  | 4.419% | 7/15/51       | 1,750               | 1,673                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B6                                  | 4.261% | 10/10/51      | 4,025               | 3,883                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B6                                  | 4.441% | 10/10/51      | 1,250               | 1,196                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B7                                  | 4.510% | 5/15/53       | 22,400              | 21,727                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B8                                  | 4.232% | 1/15/52       | 10,690              | 10,234                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B8                                  | 4.532% | 1/15/52       | 3,400               | 3,226                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B9                                  | 3.751% | 3/15/52       | 2,671               | 2,558                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B9                                  | 4.016% | 3/15/52       | 6,281               | 5,969                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B10                                 | 3.717% | 3/15/62       | 6,100               | 5,769                 |



|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B10 | 3.979% | 3/15/62       | 2,600               | 2,414                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.281% | 5/15/52       | 2,400               | 2,238                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.542% | 5/15/52       | 15,840              | 14,653                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.784% | 5/15/52       | 4,225               | 3,853                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B13 | 2.952% | 8/15/57       | 3,600               | 3,267                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B14 | 3.049% | 12/15/62      | 13,650              | 12,333                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B15 | 2.928% | 12/15/72      | 13,355              | 11,890                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B16 | 2.732% | 2/15/53       | 25,275              | 22,504                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B16 | 2.944% | 2/15/53       | 1,295               | 1,119                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.211% | 3/15/53       | 1,869               | 1,773                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.289% | 3/15/53       | 5,530               | 4,735                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.583% | 3/15/53       | 1,655               | 1,413                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B19 | 1.850% | 9/15/53       | 3,375               | 2,810                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B19 | 2.148% | 9/15/53       | 1,125               | 909                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B20 | 2.034% | 10/15/53      | 6,725               | 5,542                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B20 | 2.375% | 10/15/53      | 555                 | 448                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B21 | 1.978% | 12/17/53      | 8,350               | 6,955                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B21 | 2.254% | 12/17/53      | 850                 | 705                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B22 | 1.973% | 1/15/54       | 6,100               | 5,035                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-IG1 | 2.687% | 9/15/43       | 7,900               | 6,472                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-IG1 | 2.909% | 9/15/43       | 2,640               | 1,981                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B23 | 2.070% | 2/15/54       | 12,150              | 9,982                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B23 | 2.274% | 2/15/54       | 4,400               | 3,491                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B24 | 2.584% | 3/15/54       | 7,550               | 6,380                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B24 | 2.780% | 3/15/54       | 1,625               | 1,351                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B25 | 2.577% | 4/15/54       | 7,850               | 6,633                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B25 | 2.847% | 4/15/54       | 3,675               | 3,026                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B26 | 2.613% | 6/15/54       | 5,275               | 4,451                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B28 | 2.224% | 8/15/54       | 5,275               | 4,381                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29 | 2.284% | 9/15/54       | 1,075               | 957                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29 | 2.388% | 9/15/54       | 3,175               | 2,669                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29 | 2.612% | 9/15/54       | 1,075               | 891                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B30 | 2.576% | 11/15/54      | 13,225              | 11,203                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B31 | 2.669% | 12/15/54      | 4,685               | 3,979                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B32 | 3.002% | 1/15/55       | 14,450              | 12,223                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B32 | 3.410% | 1/15/55       | 4,200               | 3,516                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B33 | 3.458% | 3/15/55       | 4,225               | 3,735                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B34 | 3.786% | 4/15/55       | 3,275               | 2,916                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B36 | 4.470% | 7/15/55       | 5,225               | 4,951                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B36 | 4.951% | 7/15/55       | 1,600               | 1,504                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-B39 | 5.754% | 7/15/56       | 12,925              | 13,359                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-B39 | 6.250% | 7/15/56       | 4,150               | 4,327                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V2  | 5.812% | 5/15/55       | 5,225               | 5,332                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V2  | 6.537% | 5/15/55       | 2,600               | 2,682                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V3  | 6.363% | 7/15/56       | 1,300               | 1,349                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V3  | 7.097% | 7/15/56       | 4,140               | 4,346                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V5  | 5.805% | 1/10/57       | 3,150               | 3,228                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V5  | 6.417% | 1/10/57       | 650                 | 672                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V6  | 5.926% | 3/15/57       | 5,250               | 5,396                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V6  | 6.384% | 3/15/57       | 4,250               | 4,386                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V10 | 5.277% | 9/15/57       | 5,925               | 5,945                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V10 | 5.725% | 9/15/57       | 2,500               | 2,520                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C1        | 3.374% | 2/15/55       | 3,675               | 3,243                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C2        | 4.808% | 7/15/54       | 4,275               | 4,190                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C3        | 5.313% | 9/15/54       | 13,125              | 13,140                |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C3        | 5.326% | 9/15/54       | 1,875               | 1,858                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C1       | 6.534% | 8/15/56       | 2,000               | 2,084                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C1       | 7.118% | 8/15/56       | 1,000               | 1,053                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C2       | 7.055% | 11/15/56      | 1,800               | 1,920                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C2       | 7.244% | 11/15/56      | 3,800               | 4,033                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C4        | 5.117% | 2/15/56       | 3,875               | 3,847                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C4        | 5.345% | 2/15/56       | 810                 | 809                   |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C5        | 5.765% | 6/15/56       | 3,100               | 3,179                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C5        | 6.162% | 6/15/56       | 1,000               | 1,027                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C6        | 5.956% | 9/15/56       | 7,720               | 8,087                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C6        | 6.550% | 9/15/56       | 2,580               | 2,731                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C7        | 6.674% | 12/15/56      | 2,200               | 2,353                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C3       | 5.739% | 2/15/57       | 5,150               | 5,258                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C3       | 6.286% | 2/15/57       | 900                 | 925                   |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4       | 6.526% | 5/15/57       | 4,850               | 5,098                 |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4                          | 6.866% | 5/15/57       | 9,550               | 10,004                |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4                          | 7.019% | 5/15/57       | 5,600               | 5,863                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C8                           | 5.598% | 3/15/57       | 8,685               | 8,908                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C9                           | 5.759% | 7/15/57       | 9,800               | 10,136                |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C9                           | 6.127% | 7/15/57       | 6,900               | 7,161                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C10                          | 5.478% | 11/15/57      | 2,530               | 2,569                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-1                       | 5.160% | 11/25/25      | 694                 | 694                   |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-1                       | 5.070% | 6/25/26       | 1,550               | 1,552                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-2                       | 5.990% | 9/25/26       | 1,917               | 1,930                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-2                       | 5.980% | 2/25/27       | 1,925               | 1,954                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-1                       | 4.980% | 3/25/27       | 8,175               | 8,219                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-1                       | 5.000% | 6/25/27       | 4,100               | 4,122                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-2                       | 4.180% | 10/25/27      | 2,300               | 2,282                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-2                       | 4.210% | 2/25/28       | 2,400               | 2,373                 |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2022-A                       | 3.210% | 8/25/26       | 737                 | 734                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2022-A                       | 3.440% | 12/26/28      | 550                 | 544                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2023-A                       | 5.470% | 2/25/28       | 1,811               | 1,828                 |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2023-A                       | 5.250% | 11/26/29      | 518                 | 525                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2024-A                       | 5.180% | 2/26/29       | 12,250              | 12,395                |
| <sup>2</sup> Bridgecrest Lending Auto Securitization Trust Series 2024-3 | 5.340% | 4/17/28       | 3,563               | 3,581                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF1       | 3.786% | 5/15/52       | 4,025               | 3,765                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF2       | 2.874% | 11/15/52      | 8,100               | 7,235                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF3       | 3.006% | 1/15/53       | 8,000               | 7,121                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF3       | 3.298% | 1/15/53       | 3,434               | 2,974                 |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2019-A3      | 2.060% | 8/15/28       | 19,866              | 19,113                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2021-A2      | 1.390% | 7/15/30       | 27,900              | 24,933                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2022-A1      | 2.800% | 3/15/27       | 28,450              | 28,344                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2022-A2      | 3.490% | 5/15/27       | 26,050              | 25,948                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2023-A1      | 4.420% | 5/15/28       | 20,850              | 20,852                |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2021-1      | 0.770% | 9/15/26       | 1,208               | 1,196                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2021-1      | 1.040% | 4/15/27       | 1,400               | 1,369                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-1      | 3.170% | 4/15/27       | 2,777               | 2,756                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-1      | 3.320% | 9/15/27       | 3,100               | 3,053                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-2      | 3.660% | 5/17/27       | 5,604               | 5,574                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-2      | 3.690% | 12/15/27      | 1,475               | 1,457                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2023-1      | 4.870% | 2/15/28       | 2,600               | 2,610                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2023-1      | 4.760% | 8/15/28       | 1,550               | 1,553                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2024-1      | 4.620% | 7/16/29       | 2,300               | 2,303                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2024-1      | 4.660% | 1/15/30       | 1,035               | 1,035                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-1                       | 0.530% | 10/15/26      | 534                 | 531                   |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-2                       | 0.810% | 12/15/26      | 1,410               | 1,394                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-4                       | 0.560% | 9/15/26       | 1,547               | 1,529                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-4                       | 0.820% | 4/15/27       | 1,325               | 1,282                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-1                       | 1.470% | 12/15/26      | 2,263               | 2,236                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-1                       | 1.700% | 8/16/27       | 2,625               | 2,539                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-2                       | 3.490% | 2/16/27       | 2,514               | 2,504                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-2                       | 3.620% | 9/15/27       | 1,425               | 1,410                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-1                       | 4.750% | 10/15/27      | 5,370               | 5,379                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-1                       | 4.650% | 1/16/29       | 2,050               | 2,051                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-2                       | 5.050% | 1/18/28       | 5,225               | 5,249                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-2                       | 5.010% | 11/15/28      | 1,550               | 1,559                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-3                       | 5.280% | 5/15/28       | 3,250               | 3,278                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-3                       | 5.260% | 2/15/29       | 2,080               | 2,107                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-4                       | 6.000% | 7/17/28       | 1,700               | 1,731                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-4                       | 5.960% | 5/15/29       | 2,050               | 2,106                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-1                       | 4.920% | 10/16/28      | 2,600               | 2,614                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-1                       | 4.940% | 8/15/29       | 900                 | 905                   |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-2                       | 5.510% | 11/15/29      | 4,250               | 4,331                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-3                       | 4.890% | 7/16/29       | 6,200               | 6,235                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-3                       | 4.850% | 1/15/30       | 4,100               | 4,118                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-4                       | 4.600% | 10/15/29      | 4,175               | 4,175                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-4                       | 4.640% | 4/15/30       | 1,600               | 1,595                 |
| <sup>2</sup> CarMax Select Receivables Trust Series 2024-A               | 5.400% | 11/15/28      | 1,400               | 1,416                 |
| <sup>2</sup> CarMax Select Receivables Trust Series 2024-A               | 5.350% | 1/15/30       | 1,250               | 1,262                 |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2021-P3               | 0.700% | 11/10/26      | 843                 | 836                   |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2021-P3               | 1.030% | 6/10/27       | 850                 | 821                   |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2024-P4               | 4.640% | 1/10/30       | 1,500               | 1,497                 |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2024-P4               | 4.740% | 12/10/30      | 1,250               | 1,243                 |
| <sup>2</sup> CD Mortgage Trust Series 2016-CD1                           | 2.724% | 8/10/49       | 9,075               | 8,575                 |
| <sup>2</sup> CD Mortgage Trust Series 2016-CD2                           | 3.526% | 11/10/49      | 7,300               | 6,998                 |

|                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> CD Mortgage Trust Series 2017-CD3                    | 3.631% | 2/10/50       | 9,773               | 9,233                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD3                    | 3.833% | 2/10/50       | 2,542               | 2,208                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD4                    | 3.514% | 5/10/50       | 5,133               | 4,871                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD4                    | 3.746% | 5/10/50       | 3,000               | 2,785                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD5                    | 3.431% | 8/15/50       | 3,500               | 3,366                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                    | 3.332% | 11/13/50      | 1,834               | 1,800                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                    | 3.456% | 11/13/50      | 6,575               | 6,295                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                    | 3.709% | 11/13/50      | 3,825               | 3,622                 |
| <sup>2</sup> CD Mortgage Trust Series 2018-CD7                    | 4.213% | 8/15/51       | 616                 | 610                   |
| <sup>2</sup> CD Mortgage Trust Series 2018-CD7                    | 4.279% | 8/15/51       | 7,375               | 7,147                 |
| <sup>2</sup> CD Mortgage Trust Series 2019-CD8                    | 2.657% | 8/15/57       | 6,810               | 6,163                 |
| <sup>2</sup> CD Mortgage Trust Series 2019-CD8                    | 2.912% | 8/15/57       | 18,130              | 16,233                |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C3       | 3.865% | 1/10/48       | 5,800               | 5,739                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C4       | 3.283% | 5/10/58       | 8,250               | 8,101                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C4       | 3.691% | 5/10/58       | 5,900               | 5,754                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C6       | 3.217% | 11/10/49      | 14,300              | 13,818                |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2017-C8       | 3.572% | 6/15/50       | 3,650               | 3,502                 |
| <sup>2</sup> CGMS Commercial Mortgage Trust Series 2017-B1        | 3.458% | 8/15/50       | 13,430              | 12,874                |
| <sup>2</sup> CGMS Commercial Mortgage Trust Series 2017-B1        | 3.711% | 8/15/50       | 2,675               | 2,557                 |
| <sup>2</sup> Chase Issuance Trust Series 2022-A1                  | 3.970% | 9/15/27       | 4,200               | 4,187                 |
| <sup>2</sup> Chase Issuance Trust Series 2023-A1                  | 5.160% | 9/15/28       | 8,740               | 8,843                 |
| <sup>2</sup> Chase Issuance Trust Series 2023-A2                  | 5.080% | 9/15/30       | 7,720               | 7,847                 |
| <sup>2</sup> Chase Issuance Trust Series 2024-A1                  | 4.600% | 1/16/29       | 13,300              | 13,334                |
| <sup>2</sup> Chase Issuance Trust Series 2024-A2                  | 4.630% | 1/15/31       | 7,200               | 7,191                 |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2007-A3   | 6.150% | 6/15/39       | 5,880               | 6,350                 |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2018-A7   | 3.960% | 10/13/30      | 12,840              | 12,523                |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2023-A1   | 5.230% | 12/8/27       | 1,700               | 1,711                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC29 | 3.758% | 4/10/48       | 4,365               | 4,281                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC31 | 3.762% | 6/10/48       | 4,625               | 4,588                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC33 | 3.515% | 9/10/58       | 2,619               | 2,603                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC33 | 3.778% | 9/10/58       | 5,725               | 5,663                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC35 | 3.549% | 11/10/48      | 2,195               | 2,166                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C1   | 3.003% | 5/10/49       | 692                 | 687                   |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C1   | 3.209% | 5/10/49       | 6,500               | 6,348                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C2   | 2.832% | 8/10/49       | 3,500               | 3,383                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-GC36 | 3.616% | 2/10/49       | 14,925              | 14,618                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-GC37 | 3.314% | 4/10/49       | 11,645              | 11,434                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-P4   | 2.646% | 7/10/49       | 3,115               | 3,022                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-P4   | 2.902% | 7/10/49       | 3,825               | 3,711                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.209% | 10/12/50      | 1,040               | 996                   |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.471% | 10/12/50      | 10,700              | 10,277                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.764% | 10/12/50      | 2,125               | 1,997                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-B2   | 3.744% | 3/10/51       | 2,415               | 2,339                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-B2   | 4.009% | 3/10/51       | 17,325              | 16,815                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-C5   | 3.963% | 6/10/51       | 3,995               | 3,856                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-C6   | 4.412% | 11/10/51      | 2,300               | 2,202                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-C7   | 3.102% | 12/15/72      | 7,722               | 7,043                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-GC41 | 2.869% | 8/10/56       | 22,410              | 20,155                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-GC43 | 3.038% | 11/10/52      | 16,100              | 14,359                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.717% | 2/15/53       | 14,355              | 12,595                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.918% | 2/15/53       | 2,655               | 2,272                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2022-GC48 | 4.579% | 5/15/54       | 6,775               | 6,562                 |
| <sup>2</sup> CNH Equipment Trust Series 2021-C                    | 0.810% | 12/15/26      | 1,128               | 1,112                 |
| <sup>2</sup> CNH Equipment Trust Series 2021-C                    | 1.160% | 10/16/28      | 700                 | 676                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-A                    | 2.940% | 7/15/27       | 1,603               | 1,589                 |
| <sup>2</sup> CNH Equipment Trust Series 2022-A                    | 3.030% | 3/15/29       | 1,450               | 1,408                 |
| <sup>2</sup> CNH Equipment Trust Series 2022-B                    | 3.890% | 8/16/27       | 801                 | 797                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-B                    | 3.910% | 3/15/28       | 675                 | 666                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-C                    | 5.150% | 4/17/28       | 1,945               | 1,957                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-A                    | 4.810% | 8/15/28       | 3,675               | 3,689                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-A                    | 4.770% | 10/15/30      | 775                 | 776                   |
| <sup>2</sup> CNH Equipment Trust Series 2023-B                    | 5.600% | 2/15/29       | 5,150               | 5,240                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-B                    | 5.460% | 3/17/31       | 1,050               | 1,073                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-A                    | 4.770% | 6/15/29       | 2,950               | 2,959                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-A                    | 4.800% | 7/15/31       | 1,200               | 1,201                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-B                    | 5.190% | 9/17/29       | 3,500               | 3,545                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-B                    | 5.230% | 11/17/31      | 2,500               | 2,530                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-C                    | 4.120% | 3/15/32       | 1,365               | 1,337                 |
| <sup>2</sup> COMM Mortgage Trust Series 2013-CR12                 | 4.300% | 10/10/46      | 751                 | 693                   |
| <sup>2</sup> COMM Mortgage Trust Series 2013-CR12                 | 4.762% | 10/10/46      | 575                 | 291                   |



|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> COMM Mortgage Trust Series 2014-CR14               | 3.706% | 2/10/47       | 657                 | 629                   |
| <sup>2</sup> COMM Mortgage Trust Series 2014-CR15               | 3.922% | 2/10/47       | 685                 | 661                   |
| <sup>2</sup> COMM Mortgage Trust Series 2014-UBS4               | 3.694% | 8/10/47       | 469                 | 462                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR22               | 3.309% | 3/10/48       | 7,950               | 7,901                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR22               | 3.603% | 3/10/48       | 9,525               | 9,305                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR23               | 3.801% | 5/10/48       | 2,325               | 2,307                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR24               | 3.432% | 8/10/48       | 407                 | 405                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR25               | 3.759% | 8/10/48       | 3,625               | 3,596                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR26               | 3.630% | 10/10/48      | 16,170              | 15,986                |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27               | 3.404% | 10/10/48      | 853                 | 849                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27               | 3.612% | 10/10/48      | 3,250               | 3,216                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27               | 4.338% | 10/10/48      | 1,200               | 1,154                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC19               | 3.527% | 2/10/48       | 2,687               | 2,682                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC21               | 3.445% | 7/10/48       | 346                 | 345                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC23               | 3.774% | 10/10/48      | 7,545               | 7,471                 |
| <sup>2</sup> COMM Mortgage Trust Series 2016-CR28               | 3.762% | 2/10/49       | 13,660              | 13,530                |
| <sup>2</sup> COMM Mortgage Trust Series 2016-DC2                | 3.550% | 2/10/49       | 1,164               | 1,158                 |
| <sup>2</sup> COMM Mortgage Trust Series 2017-COR2               | 3.317% | 9/10/50       | 400                 | 392                   |
| <sup>2</sup> COMM Mortgage Trust Series 2017-COR2               | 3.510% | 9/10/50       | 2,060               | 1,958                 |
| <sup>2</sup> COMM Mortgage Trust Series 2018-COR3               | 3.961% | 5/10/51       | 3,500               | 3,392                 |
| <sup>2</sup> COMM Mortgage Trust Series 2018-COR3               | 4.228% | 5/10/51       | 6,437               | 6,139                 |
| <sup>2</sup> COMM Mortgage Trust Series 2019-GC44               | 2.950% | 8/15/57       | 19,400              | 17,575                |
| <sup>2</sup> COMM Mortgage Trust Series 2019-GC44               | 3.263% | 8/15/57       | 3,000               | 2,685                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C1     | 3.791% | 4/15/50       | 2,825               | 2,783                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C1     | 4.044% | 4/15/50       | 2,250               | 2,105                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C2     | 3.849% | 6/15/57       | 2,900               | 2,802                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C3     | 3.718% | 8/15/48       | 11,085              | 10,995                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C3     | 4.112% | 8/15/48       | 2,625               | 2,388                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C4     | 3.617% | 11/15/48      | 428                 | 426                   |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2015-C4     | 3.808% | 11/15/48      | 6,605               | 6,547                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2016-C7     | 3.502% | 11/15/49      | 11,675              | 11,268                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2017-C8     | 3.392% | 6/15/50       | 10,250              | 9,743                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2017-CX9    | 3.446% | 9/15/50       | 3,275               | 3,067                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2017-CX10   | 3.458% | 11/15/50      | 8,000               | 7,538                 |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2018-CX11   | 4.033% | 4/15/51       | 15,825              | 15,381                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2018-CX12   | 4.224% | 8/15/51       | 16,475              | 15,850                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2019-C15    | 4.053% | 3/15/52       | 26,700              | 25,591                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2019-C16    | 3.329% | 6/15/52       | 15,960              | 14,607                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2021-C20    | 2.805% | 3/15/54       | 16,000              | 13,859                |
| <sup>2</sup> CSAIL Commercial Mortgage Trust Series 2021-C20    | 3.076% | 3/15/54       | 2,675               | 2,258                 |
| <sup>2</sup> Daimler Trucks Retail Trust Series 2022-1          | 5.230% | 2/17/26       | 1,160               | 1,162                 |
| <sup>2</sup> Daimler Trucks Retail Trust Series 2022-1          | 5.390% | 1/15/30       | 1,145               | 1,151                 |
| <sup>2</sup> Daimler Trucks Retail Trust Series 2024-1          | 5.490% | 12/15/27      | 5,395               | 5,464                 |
| <sup>2</sup> Daimler Trucks Retail Trust Series 2024-1          | 5.560% | 7/15/31       | 6,625               | 6,736                 |
| <sup>2</sup> DBGS Mortgage Trust Series 2018-C1                 | 4.466% | 10/15/51      | 7,275               | 6,952                 |
| <sup>2</sup> DBJPM Mortgage Trust Series 2016-C1                | 3.276% | 5/10/49       | 4,275               | 4,175                 |
| <sup>2</sup> DBJPM Mortgage Trust Series 2016-C3                | 2.890% | 8/10/49       | 5,000               | 4,836                 |
| <sup>2</sup> DBJPM Mortgage Trust Series 2017-C6                | 3.328% | 6/10/50       | 7,900               | 7,562                 |
| <sup>2</sup> DBJPM Mortgage Trust Series 2017-C6                | 3.561% | 6/10/50       | 2,174               | 2,013                 |
| <sup>2</sup> DBJPM Mortgage Trust Series 2020-C9                | 1.926% | 8/15/53       | 3,100               | 2,617                 |
| <sup>2</sup> Discover Card Execution Note Trust Series 2021-A2  | 1.030% | 9/15/28       | 10,325              | 9,738                 |
| <sup>2</sup> Discover Card Execution Note Trust Series 2022-A1  | 1.960% | 2/15/27       | 14,100              | 14,057                |
| <sup>2</sup> Discover Card Execution Note Trust Series 2022-A2  | 3.320% | 5/15/27       | 26,050              | 25,929                |
| <sup>2</sup> Discover Card Execution Note Trust Series 2022-A3  | 3.560% | 7/15/27       | 28,425              | 28,280                |
| <sup>2</sup> Discover Card Execution Note Trust Series 2022-A4  | 5.030% | 10/15/27      | 15,375              | 15,453                |
| <sup>2</sup> Discover Card Execution Note Trust Series 2023-A1  | 4.310% | 3/15/28       | 20,675              | 20,628                |
| <sup>2</sup> Discover Card Execution Note Trust Series 2023-A2  | 4.930% | 6/15/28       | 20,650              | 20,786                |
| <sup>2</sup> Drive Auto Receivables Trust Series 2021-2         | 1.390% | 3/15/29       | 2,292               | 2,254                 |
| <sup>2</sup> Drive Auto Receivables Trust Series 2021-3         | 1.470% | 1/15/27       | 27                  | 27                    |
| <sup>2</sup> Drive Auto Receivables Trust Series 2024-2         | 4.500% | 9/15/28       | 920                 | 917                   |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2021-3A | 1.550% | 6/15/27       | 3,521               | 3,436                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-1A | 2.560% | 6/15/28       | 319                 | 319                   |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-1A | 3.020% | 6/15/28       | 2,100               | 2,066                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-2A | 3.850% | 7/17/28       | 1,565               | 1,562                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-2A | 4.560% | 7/17/28       | 1,300               | 1,295                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-3A | 5.300% | 9/15/27       | 2,057               | 2,060                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-3A | 6.760% | 9/15/28       | 1,450               | 1,472                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-4A | 4.920% | 12/15/28      | 1,306               | 1,306                 |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-4A | 5.980% | 12/15/28      | 575                 | 581                   |
| <sup>2</sup> Exeter Automobile Receivables Trust Series 2022-5A | 6.510% | 12/15/27      | 1,050               | 1,056                 |

|     |                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2   | Exeter Automobile Receivables Trust Series 2022-5A | 7.400% | 2/15/29       | 1,050               | 1,078                 |
| 2   | Exeter Automobile Receivables Trust Series 2023-1A | 5.720% | 4/15/27       | 121                 | 121                   |
| 2   | Exeter Automobile Receivables Trust Series 2023-1A | 5.820% | 2/15/28       | 1,195               | 1,200                 |
| 2   | Exeter Automobile Receivables Trust Series 2023-1A | 6.690% | 6/15/29       | 525                 | 534                   |
| 2   | Exeter Automobile Receivables Trust Series 2023-4A | 6.310% | 10/15/27      | 890                 | 894                   |
| 2   | Exeter Automobile Receivables Trust Series 2023-4A | 6.510% | 8/15/28       | 1,300               | 1,321                 |
| 2   | Exeter Automobile Receivables Trust Series 2024-3A | 5.570% | 9/15/28       | 3,250               | 3,280                 |
| 2   | Exeter Automobile Receivables Trust Series 2024-4A | 5.290% | 8/15/30       | 2,563               | 2,578                 |
| 2   | Exeter Automobile Receivables Trust Series 2024-5A | 4.480% | 4/16/29       | 460                 | 457                   |
| 2,4 | Fannie Mae-Aces Series 2015-M8                     | 2.900% | 1/25/25       | 578                 | 576                   |
| 2,4 | Fannie Mae-Aces Series 2015-M10                    | 3.092% | 4/25/27       | 3,307               | 3,213                 |
| 2,4 | Fannie Mae-Aces Series 2015-M11                    | 2.858% | 4/25/25       | 2,091               | 2,080                 |
| 2,4 | Fannie Mae-Aces Series 2015-M12                    | 2.797% | 5/25/25       | 6,570               | 6,505                 |
| 2,4 | Fannie Mae-Aces Series 2015-M15                    | 2.923% | 10/25/25      | 6,559               | 6,483                 |
| 2,4 | Fannie Mae-Aces Series 2016-M3                     | 2.702% | 2/25/26       | 3,023               | 2,962                 |
| 2,4 | Fannie Mae-Aces Series 2016-M4                     | 2.576% | 3/25/26       | 3,395               | 3,313                 |
| 2,4 | Fannie Mae-Aces Series 2016-M5                     | 2.469% | 4/25/26       | 13,279              | 12,950                |
| 2,4 | Fannie Mae-Aces Series 2016-M6                     | 2.488% | 5/25/26       | 7,563               | 7,350                 |
| 2,4 | Fannie Mae-Aces Series 2016-M7                     | 2.499% | 9/25/26       | 2,937               | 2,856                 |
| 2,4 | Fannie Mae-Aces Series 2016-M9                     | 2.292% | 6/25/26       | 16,756              | 16,255                |
| 2,4 | Fannie Mae-Aces Series 2016-M11                    | 2.369% | 7/25/26       | 15,536              | 15,046                |
| 2,4 | Fannie Mae-Aces Series 2016-M12                    | 2.438% | 9/25/26       | 15,457              | 14,923                |
| 2,4 | Fannie Mae-Aces Series 2016-M13                    | 2.519% | 9/25/26       | 4,873               | 4,711                 |
| 2,4 | Fannie Mae-Aces Series 2017-M1                     | 2.415% | 10/25/26      | 9,059               | 8,721                 |
| 2,4 | Fannie Mae-Aces Series 2017-M2                     | 2.825% | 2/25/27       | 4,714               | 4,558                 |
| 2,4 | Fannie Mae-Aces Series 2017-M3                     | 2.464% | 12/25/26      | 7,606               | 7,314                 |
| 2,4 | Fannie Mae-Aces Series 2017-M4                     | 2.552% | 12/25/26      | 10,383              | 9,993                 |
| 2,4 | Fannie Mae-Aces Series 2017-M5                     | 2.993% | 4/25/29       | 825                 | 774                   |
| 2,4 | Fannie Mae-Aces Series 2017-M7                     | 2.961% | 2/25/27       | 9,840               | 9,514                 |
| 2,4 | Fannie Mae-Aces Series 2017-M8                     | 3.061% | 5/25/27       | 11,094              | 10,733                |
| 2,4 | Fannie Mae-Aces Series 2017-M11                    | 2.980% | 8/25/29       | 3,774               | 3,505                 |
| 2,4 | Fannie Mae-Aces Series 2017-M12                    | 3.061% | 6/25/27       | 11,914              | 11,505                |
| 2,4 | Fannie Mae-Aces Series 2017-M13                    | 2.935% | 9/25/27       | 1,009               | 965                   |
| 2,4 | Fannie Mae-Aces Series 2017-M14                    | 2.811% | 11/25/27      | 3,868               | 3,677                 |
| 2,4 | Fannie Mae-Aces Series 2017-M15                    | 3.158% | 11/25/27      | 12,889              | 12,424                |
| 2,4 | Fannie Mae-Aces Series 2018-M1                     | 2.989% | 12/25/27      | 6,402               | 6,135                 |
| 2,4 | Fannie Mae-Aces Series 2018-M2                     | 2.906% | 1/25/28       | 24,339              | 23,247                |
| 2,4 | Fannie Mae-Aces Series 2018-M3                     | 3.063% | 2/25/30       | 2,692               | 2,500                 |
| 2,4 | Fannie Mae-Aces Series 2018-M4                     | 3.057% | 3/25/28       | 8,578               | 8,175                 |
| 2,4 | Fannie Mae-Aces Series 2018-M7                     | 3.032% | 3/25/28       | 6,525               | 6,236                 |
| 2,4 | Fannie Mae-Aces Series 2018-M8                     | 3.303% | 6/25/28       | 5,099               | 4,896                 |
| 2,4 | Fannie Mae-Aces Series 2018-M10                    | 3.355% | 7/25/28       | 3,533               | 3,398                 |
| 2,4 | Fannie Mae-Aces Series 2018-M12                    | 3.627% | 8/25/30       | 2,530               | 2,390                 |
| 2,4 | Fannie Mae-Aces Series 2018-M13                    | 3.743% | 9/25/30       | 8,509               | 8,052                 |
| 2,4 | Fannie Mae-Aces Series 2018-M14                    | 3.580% | 8/25/28       | 9,518               | 9,179                 |
| 2,4 | Fannie Mae-Aces Series 2019-M1                     | 3.543% | 9/25/28       | 17,263              | 16,613                |
| 2,4 | Fannie Mae-Aces Series 2019-M2                     | 3.623% | 11/25/28      | 10,442              | 10,037                |
| 2,4 | Fannie Mae-Aces Series 2019-M4                     | 3.610% | 2/25/31       | 16,067              | 15,071                |
| 2,4 | Fannie Mae-Aces Series 2019-M5                     | 3.273% | 2/25/29       | 9,836               | 9,325                 |
| 2,4 | Fannie Mae-Aces Series 2019-M7                     | 3.143% | 4/25/29       | 10,908              | 10,219                |
| 2,4 | Fannie Mae-Aces Series 2019-M9                     | 2.937% | 6/25/29       | 15,423              | 14,383                |
| 2,4 | Fannie Mae-Aces Series 2019-M12                    | 2.885% | 6/25/29       | 40,099              | 37,157                |
| 2,4 | Fannie Mae-Aces Series 2019-M18                    | 2.469% | 8/25/29       | 13,284              | 12,089                |
| 2,4 | Fannie Mae-Aces Series 2019-M18                    | 2.577% | 9/25/31       | 8,700               | 7,596                 |
| 2,4 | Fannie Mae-Aces Series 2019-M21                    | 2.350% | 2/25/31       | 6,598               | 5,881                 |
| 2,4 | Fannie Mae-Aces Series 2019-M22                    | 2.522% | 8/25/29       | 23,048              | 21,027                |
| 2,4 | Fannie Mae-Aces Series 2019-M25                    | 2.330% | 11/25/29      | 5,539               | 4,995                 |
| 2,4 | Fannie Mae-Aces Series 2020-M1                     | 2.151% | 10/25/29      | 4,546               | 4,351                 |
| 2,4 | Fannie Mae-Aces Series 2020-M1                     | 2.444% | 10/25/29      | 13,285              | 11,918                |
| 2,4 | Fannie Mae-Aces Series 2020-M5                     | 2.210% | 1/25/30       | 6,200               | 5,506                 |
| 2,4 | Fannie Mae-Aces Series 2020-M14                    | 1.784% | 5/25/30       | 10,005              | 8,594                 |
| 2,4 | Fannie Mae-Aces Series 2020-M29                    | 1.492% | 5/25/30       | 9,575               | 8,068                 |
| 2,4 | Fannie Mae-Aces Series 2020-M42                    | 1.270% | 7/25/30       | 18,015              | 14,939                |
| 2,4 | Fannie Mae-Aces Series 2020-M46                    | 1.323% | 5/25/30       | 14,000              | 11,871                |
| 2,4 | Fannie Mae-Aces Series 2020-M52                    | 1.315% | 10/25/30      | 15,325              | 12,715                |
| 2,4 | Fannie Mae-Aces Series 2020-M53                    | 1.690% | 11/25/32      | 29,000              | 23,257                |
| 2,4 | Fannie Mae-Aces Series 2021-M1                     | 1.389% | 11/25/30      | 8,700               | 7,144                 |
| 2,4 | Fannie Mae-Aces Series 2021-M1G                    | 1.469% | 11/25/30      | 3,175               | 2,632                 |
| 2,4 | Fannie Mae-Aces Series 2021-M3G                    | 1.245% | 1/25/31       | 15,100              | 12,350                |
| 2,4 | Fannie Mae-Aces Series 2021-M4                     | 1.462% | 2/25/31       | 14,675              | 12,022                |

|     |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | Fannie Mae-Aces Series 2021-M11                                    | 1.458% | 3/25/31       | 20,925              | 17,074                |
| 2.4 | Fannie Mae-Aces Series 2021-M13                                    | 1.599% | 4/25/31       | 3,120               | 2,559                 |
| 2.4 | Fannie Mae-Aces Series 2021-M13                                    | 1.627% | 3/25/33       | 9,000               | 6,979                 |
| 2.4 | Fannie Mae-Aces Series 2021-M19                                    | 1.739% | 10/25/31      | 18,150              | 14,918                |
| 2.4 | Fannie Mae-Aces Series 2022-M1                                     | 1.668% | 10/25/31      | 20,350              | 16,518                |
| 2.4 | Fannie Mae-Aces Series 2022-M1G                                    | 1.532% | 9/25/31       | 4,575               | 3,751                 |
| 2.4 | Fannie Mae-Aces Series 2022-M3                                     | 1.707% | 11/25/31      | 6,150               | 5,013                 |
| 2.4 | Fannie Mae-Aces Series 2022-M4                                     | 2.290% | 5/25/30       | 10,250              | 9,070                 |
| 2.4 | Fannie Mae-Aces Series 2022-M8                                     | 1.936% | 12/25/31      | 10,050              | 8,295                 |
| 2.4 | Fannie Mae-Aces Series 2022-M10                                    | 1.938% | 1/25/32       | 39,175              | 32,345                |
| 2.4 | Fannie Mae-Aces Series 2023-M1S                                    | 4.501% | 4/25/33       | 10,090              | 9,836                 |
| 2.4 | Fannie Mae-Aces Series 2023-M6                                     | 4.181% | 7/25/28       | 9,575               | 9,386                 |
| 2.4 | Fannie Mae-Aces Series 2023-M8                                     | 4.471% | 3/25/33       | 3,800               | 3,662                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K044 | 2.811% | 1/25/25       | 657                 | 655                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K045 | 3.023% | 1/25/25       | 4,316               | 4,302                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K046 | 3.205% | 3/25/25       | 8,170               | 8,133                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K047 | 3.329% | 5/25/25       | 6,377               | 6,338                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K048 | 3.284% | 6/25/25       | 10,485              | 10,416                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K049 | 3.010% | 7/25/25       | 9,197               | 9,115                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K050 | 3.334% | 8/25/25       | 9,901               | 9,819                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K052 | 3.151% | 11/25/25      | 7,024               | 6,945                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K053 | 2.995% | 12/25/25      | 4,050               | 3,995                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K054 | 2.745% | 1/25/26       | 15,438              | 15,175                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K055 | 2.673% | 3/25/26       | 14,102              | 13,810                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K056 | 2.525% | 5/25/26       | 11,625              | 11,336                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K057 | 2.570% | 7/25/26       | 18,025              | 17,550                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K058 | 2.653% | 8/25/26       | 11,575              | 11,235                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K059 | 3.120% | 9/25/26       | 6,500               | 6,349                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K060 | 3.300% | 10/25/26      | 4,321               | 4,224                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K061 | 3.347% | 11/25/26      | 12,480              | 12,181                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K062 | 3.413% | 12/25/26      | 12,850              | 12,577                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K063 | 3.430% | 1/25/27       | 29,250              | 28,617                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K064 | 3.224% | 3/25/27       | 14,200              | 13,812                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K065 | 3.243% | 4/25/27       | 3,000               | 2,913                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K066 | 3.117% | 6/25/27       | 10,060              | 9,729                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K067 | 3.194% | 7/25/27       | 18,126              | 17,516                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K068 | 3.244% | 8/25/27       | 7,675               | 7,419                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K069 | 3.187% | 9/25/27       | 13,881              | 13,389                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K070 | 3.303% | 11/25/27      | 4,875               | 4,707                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K071 | 3.286% | 11/25/27      | 10,048              | 9,688                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K072 | 3.444% | 12/25/27      | 7,300               | 7,062                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K073 | 3.350% | 1/25/28       | 9,650               | 9,307                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K074 | 3.600% | 1/25/28       | 16,150              | 15,679                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K075 | 3.650% | 2/25/28       | 10,950              | 10,632                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K076 | 3.900% | 4/25/28       | 35,850              | 35,027                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K077 | 3.850% | 5/25/28       | 17,950              | 17,499                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K078 | 3.854% | 6/25/28       | 6,500               | 6,336                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K079 | 3.926% | 6/25/28       | 10,157              | 9,914                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.736% | 4/25/28       | 614                 | 604                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.926% | 7/25/28       | 11,250              | 10,981                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K081 | 3.900% | 8/25/28       | 31,075              | 30,270                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K082 | 3.920% | 9/25/28       | 11,640              | 11,342                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K083 | 4.050% | 9/25/28       | 9,580               | 9,373                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K084 | 3.780% | 10/25/28      | 36,100              | 34,932                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K085 | 4.060% | 10/25/28      | 37,950              | 37,074                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.591% | 10/25/27      | 659                 | 652                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.771% | 12/25/28      | 15,101              | 14,612                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K088 | 3.690% | 1/25/29       | 16,080              | 15,491                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K089 | 3.563% | 1/25/29       | 10,500              | 10,064                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K090 | 3.422% | 2/25/29       | 12,175              | 11,598                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K091 | 3.505% | 3/25/29       | 20,400              | 19,489                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K092 | 3.298% | 4/25/29       | 13,215              | 12,497                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K093 | 2.982% | 5/25/29       | 23,400              | 21,859                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K094 | 2.903% | 6/25/29       | 15,725              | 14,596                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K095 | 2.785% | 6/25/29       | 15,850              | 14,641                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K096 | 2.519% | 7/25/29       | 13,750              | 12,574                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K098 | 2.425% | 8/25/29       | 26,450              | 23,968                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K099 | 2.595% | 9/25/29       | 12,180              | 11,098                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K101 | 2.524% | 10/25/29      | 21,365              | 19,355                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K102 | 2.537% | 10/25/29      | 19,195              | 17,404                |



|     |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K103 | 2.651% | 11/25/29      | 16,700              | 15,190                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K104 | 2.253% | 1/25/30       | 25,885              | 23,051                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K105 | 1.872% | 1/25/30       | 5,665               | 4,947                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K106 | 2.069% | 1/25/30       | 25,000              | 22,030                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K107 | 1.639% | 1/25/30       | 6,450               | 5,577                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K108 | 1.517% | 3/25/30       | 9,825               | 8,410                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K109 | 1.558% | 4/25/30       | 6,150               | 5,250                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K110 | 1.477% | 4/25/30       | 5,375               | 4,576                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K111 | 1.350% | 5/25/30       | 11,555              | 9,727                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K114 | 1.366% | 6/25/30       | 15,520              | 13,004                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K116 | 1.378% | 7/25/30       | 19,720              | 16,512                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K117 | 1.406% | 8/25/30       | 19,215              | 16,061                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K118 | 1.493% | 9/25/30       | 25,215              | 21,131                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K119 | 1.566% | 9/25/30       | 3,500               | 2,943                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K120 | 1.500% | 10/25/30      | 17,380              | 14,510                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 0.995% | 8/25/30       | 1,672               | 1,481                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 1.547% | 10/25/30      | 10,880              | 9,101                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 0.863% | 5/25/30       | 692                 | 620                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 1.521% | 11/25/30      | 10,900              | 9,083                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K123 | 1.621% | 12/25/30      | 22,275              | 18,667                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K124 | 1.658% | 12/25/30      | 18,650              | 15,632                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K125 | 1.846% | 1/25/31       | 43,265              | 36,616                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K126 | 2.074% | 1/25/31       | 22,825              | 19,602                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K127 | 2.108% | 1/25/31       | 27,475              | 23,608                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K128 | 2.020% | 3/25/31       | 15,240              | 13,012                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.342% | 9/25/30       | 3,121               | 2,756                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.914% | 5/25/31       | 26,225              | 22,165                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K130 | 1.723% | 6/25/31       | 10,025              | 8,334                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K131 | 1.853% | 7/25/31       | 26,325              | 22,025                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K132 | 2.023% | 8/25/31       | 7,750               | 6,512                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K133 | 2.096% | 9/25/31       | 12,800              | 10,791                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 1.714% | 7/25/31       | 1,009               | 899                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 2.243% | 10/25/31      | 11,675              | 9,926                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K135 | 2.154% | 10/25/31      | 7,675               | 6,490                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K138 | 2.476% | 1/25/32       | 10,200              | 8,761                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K140 | 2.250% | 1/25/32       | 7,650               | 6,461                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.350% | 3/25/32       | 7,800               | 6,613                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.711% | 4/25/55       | 2,195               | 1,987                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K148 | 3.500% | 7/25/32       | 47,125              | 43,007                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K152 | 3.080% | 1/25/31       | 5,800               | 5,286                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K152 | 3.780% | 11/25/32      | 15,000              | 13,920                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.294% | 3/25/29       | 10,000              | 9,436                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.117% | 10/25/31      | 8,700               | 7,807                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.424% | 4/25/32       | 4,100               | 3,871                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.459% | 11/25/32      | 5,468               | 4,948                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 11/25/32      | 5,202               | 4,938                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 4/25/33       | 11,212              | 10,295                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K156 | 4.430% | 2/25/33       | 6,150               | 5,957                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 5/25/33       | 3,600               | 3,455                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 4.200% | 5/25/33       | 13,450              | 12,775                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 8/25/33       | 4,625               | 4,299                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K158 | 3.900% | 12/25/30      | 5,000               | 4,778                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K158 | 4.050% | 7/25/33       | 13,350              | 12,540                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K159 | 3.950% | 11/25/30      | 3,075               | 2,947                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K159 | 4.500% | 7/25/33       | 9,580               | 9,284                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K160 | 4.500% | 8/25/33       | 15,150              | 14,686                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K161 | 4.900% | 10/25/33      | 7,800               | 7,768                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K163 | 5.000% | 3/25/34       | 10,000              | 10,024                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K164 | 5.000% | 5/25/34       | 13,600              | 13,627                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K165 | 4.489% | 9/25/34       | 5,150               | 4,960                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K166 | 4.580% | 10/25/34      | 17,000              | 16,471                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K167 | 4.760% | 10/25/34      | 8,350               | 8,208                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K505 | 4.819% | 6/25/28       | 10,040              | 10,064                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K506 | 4.650% | 8/25/28       | 7,500               | 7,485                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K507 | 4.800% | 9/25/28       | 7,000               | 7,015                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K508 | 4.740% | 8/25/28       | 12,500              | 12,498                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K509 | 4.850% | 9/25/28       | 9,050               | 9,086                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K510 | 5.069% | 10/25/28      | 5,950               | 6,015                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K511 | 4.860% | 10/25/28      | 3,750               | 3,763                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K512 | 5.000% | 11/25/28      | 5,050               | 5,094                 |

|     |                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K513   | 4.724% | 12/25/28      | 7,750               | 7,742                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K515   | 5.400% | 1/25/29       | 11,500              | 11,744                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K516   | 5.477% | 1/25/29       | 9,950               | 10,211                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K517   | 5.355% | 1/25/29       | 9,675               | 9,886                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K518   | 5.400% | 1/25/29       | 29,200              | 29,894                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K520   | 5.180% | 3/25/29       | 8,200               | 8,324                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K524   | 4.720% | 5/25/29       | 3,500               | 3,493                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K526   | 4.543% | 7/25/29       | 8,000               | 7,922                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K730   | 3.590% | 1/25/25       | 98                  | 98                    |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K731   | 3.600% | 2/25/25       | 6,205               | 6,186                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K732   | 3.700% | 5/25/25       | 10,385              | 10,333                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K734   | 3.208% | 2/25/26       | 20,211              | 19,960                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K735   | 2.862% | 5/25/26       | 19,283              | 18,897                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K737   | 2.525% | 10/25/26      | 23,725              | 22,939                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K738   | 1.545% | 1/25/27       | 8,325               | 7,867                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K739   | 1.336% | 9/25/27       | 23,650              | 21,871                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K741   | 1.603% | 12/25/27      | 2,325               | 2,135                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K742   | 1.760% | 3/25/28       | 12,400              | 11,371                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K743   | 1.770% | 5/25/28       | 8,250               | 7,513                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K744   | 1.712% | 7/25/28       | 5,654               | 5,137                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K745   | 1.657% | 8/25/28       | 15,675              | 14,131                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K746   | 2.031% | 9/25/28       | 10,275              | 9,353                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K747   | 2.050% | 11/25/28      | 9,175               | 8,329                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K749   | 2.120% | 4/25/29       | 2,125               | 1,908                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K751   | 4.412% | 3/25/30       | 10,225              | 10,060                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K752   | 4.284% | 7/25/30       | 10,100              | 9,844                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K753   | 4.400% | 10/25/30      | 12,100              | 11,864                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K754   | 4.940% | 11/25/30      | 5,500               | 5,526                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K755   | 5.203% | 2/25/31       | 8,500               | 8,649                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K756   | 4.963% | 5/25/31       | 6,000               | 6,032                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K757   | 4.456% | 8/25/31       | 15,500              | 15,151                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K758   | 4.680% | 10/25/31      | 16,000              | 15,817                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.718% | 1/25/31       | 4,175               | 3,924                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.794% | 1/25/34       | 23,775              | 21,705                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.470% | 3/25/31       | 5,225               | 4,832                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.542% | 3/25/34       | 13,170              | 11,748                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1513 | 2.797% | 8/25/34       | 22,265              | 18,545                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1514 | 2.859% | 10/25/34      | 13,375              | 11,161                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1515 | 1.940% | 2/25/35       | 14,450              | 11,064                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1516 | 1.721% | 5/25/35       | 14,075              | 10,360                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1517 | 1.716% | 7/25/35       | 19,930              | 14,759                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1518 | 1.860% | 10/25/35      | 6,005               | 4,456                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1519 | 2.013% | 12/25/35      | 11,525              | 8,627                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.007% | 7/25/35       | 3,564               | 2,920                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.438% | 2/25/36       | 13,075              | 10,195                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1521 | 2.184% | 8/25/36       | 10,075              | 7,565                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1522 | 2.361% | 10/25/36      | 9,220               | 7,009                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series KC02   | 3.370% | 7/25/25       | 7,790               | 7,731                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series KS03   | 3.161% | 5/25/25       | 5,602               | 5,584                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series KS06   | 2.720% | 7/25/26       | 10,806              | 10,546                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series KW01   | 2.853% | 1/25/26       | 11,275              | 11,108                |
| 2   | Fifth Third Auto Trust Series 2023-1                                 | 5.530% | 8/15/28       | 7,220               | 7,299                 |
| 2   | Fifth Third Auto Trust Series 2023-1                                 | 5.520% | 2/17/31       | 1,605               | 1,631                 |
| 2   | First National Master Note Trust Series 2023-2                       | 5.770% | 9/15/29       | 3,750               | 3,805                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-A                           | 4.940% | 3/15/26       | 983                 | 983                   |
| 2   | Ford Credit Auto Lease Trust Series 2023-A                           | 4.830% | 5/15/26       | 1,175               | 1,176                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 5.910% | 10/15/26      | 5,650               | 5,682                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 5.870% | 1/15/27       | 1,800               | 1,821                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 6.200% | 2/15/27       | 1,300               | 1,320                 |
| 2   | Ford Credit Auto Owner Trust Series 2020-C                           | 0.510% | 8/15/26       | 665                 | 664                   |
| 2   | Ford Credit Auto Owner Trust Series 2021-A                           | 0.490% | 9/15/26       | 1,813               | 1,801                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-A                           | 1.290% | 6/15/26       | 621                 | 617                   |
| 2   | Ford Credit Auto Owner Trust Series 2022-A                           | 1.560% | 5/15/27       | 800                 | 782                   |
| 2   | Ford Credit Auto Owner Trust Series 2022-B                           | 3.740% | 9/15/26       | 1,531               | 1,528                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-B                           | 3.930% | 8/15/27       | 1,175               | 1,169                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-C                           | 4.480% | 12/15/26      | 3,413               | 3,411                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-C                           | 4.590% | 12/15/27      | 4,725               | 4,729                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-A                           | 4.650% | 2/15/28       | 2,725               | 2,728                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-A                           | 4.560% | 12/15/28      | 1,300               | 1,298                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-B                           | 5.230% | 5/15/28       | 3,875               | 3,909                 |

|                                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2023-B                       | 5.060% | 2/15/29       | 800                 | 808                   |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2023-C                       | 5.530% | 9/15/28       | 5,800               | 5,877                 |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2023-C                       | 5.490% | 5/15/29       | 2,150               | 2,187                 |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2024-A                       | 5.090% | 12/15/28      | 7,500               | 7,567                 |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2024-A                       | 5.010% | 9/15/29       | 6,430               | 6,486                 |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2024-B                       | 5.100% | 4/15/29       | 8,000               | 8,093                 |
| <sup>2</sup> Ford Credit Auto Owner Trust Series 2024-B                       | 4.960% | 5/15/30       | 1,250               | 1,261                 |
| <sup>2</sup> Ford Credit Floorplan Master Owner Trust A Series 2018-4         | 4.060% | 11/15/30      | 9,200               | 8,988                 |
| <sup>2</sup> Ford Credit Floorplan Master Owner Trust A Series 2020-2         | 1.060% | 9/15/27       | 9,865               | 9,624                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-1              | 5.160% | 4/20/26       | 1,067               | 1,068                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-1              | 5.160% | 1/20/27       | 2,600               | 2,606                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-1              | 5.510% | 1/20/27       | 1,025               | 1,030                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-2              | 5.050% | 7/20/26       | 2,896               | 2,901                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-2              | 5.090% | 5/20/27       | 550                 | 552                   |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-2              | 5.540% | 5/20/27       | 1,025               | 1,032                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-3              | 5.380% | 11/20/26      | 1,800               | 1,809                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-3              | 5.440% | 8/20/27       | 525                 | 530                   |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-3              | 5.880% | 8/20/27       | 1,025               | 1,039                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.090% | 3/22/27       | 5,625               | 5,659                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.090% | 2/22/28       | 1,300               | 1,308                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.330% | 3/20/28       | 1,300               | 1,310                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-2              | 5.390% | 7/20/27       | 5,000               | 5,055                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-2              | 5.360% | 5/22/28       | 5,000               | 5,057                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-2              | 5.560% | 5/22/28       | 5,000               | 5,055                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-3              | 4.210% | 10/20/27      | 1,850               | 1,840                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-3              | 4.220% | 10/20/28      | 1,600               | 1,585                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-2 | 0.820% | 10/16/26      | 1,031               | 1,021                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.480% | 6/16/26       | 522                 | 520                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.730% | 8/16/27       | 3,150               | 3,090                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.680% | 9/16/26       | 808                 | 800                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.990% | 10/18/27      | 1,450               | 1,410                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-1 | 1.260% | 11/16/26      | 740                 | 733                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-1 | 1.510% | 4/17/28       | 925                 | 898                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.100% | 2/16/27       | 1,785               | 1,773                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.250% | 4/17/28       | 650                 | 640                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.640% | 4/16/27       | 2,404               | 2,394                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.710% | 12/16/27      | 1,739               | 1,722                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.820% | 8/16/27       | 6,106               | 6,113                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.880% | 8/16/28       | 1,600               | 1,609                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.660% | 2/16/28       | 2,941               | 2,944                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.590% | 7/17/28       | 800                 | 801                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.470% | 2/16/28       | 4,400               | 4,400                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.430% | 10/16/28      | 4,125               | 4,113                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-3 | 5.450% | 6/16/28       | 2,200               | 2,224                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-3 | 5.340% | 12/18/28      | 1,294               | 1,311                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-4 | 5.780% | 8/16/28       | 3,225               | 3,280                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-4 | 5.710% | 2/16/29       | 3,075               | 3,150                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-1 | 4.850% | 12/18/28      | 1,300               | 1,307                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-1 | 4.860% | 6/18/29       | 800                 | 805                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-2 | 5.100% | 3/16/29       | 6,250               | 6,312                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-2 | 5.040% | 9/17/29       | 3,125               | 3,157                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-3 | 5.130% | 4/16/29       | 8,500               | 8,594                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-3 | 5.090% | 11/16/29      | 7,425               | 7,508                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-4 | 4.440% | 4/16/30       | 2,000               | 1,985                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC22                    | 3.862% | 6/10/47       | 478                 | 458                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC24                    | 3.931% | 9/10/47       | 242                 | 241                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC24                    | 4.419% | 9/10/47       | 1,675               | 1,498                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC26                    | 3.964% | 11/10/47      | 219                 | 212                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC26                    | 4.215% | 11/10/47      | 1,700               | 1,615                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC30                    | 3.382% | 5/10/50       | 5,700               | 5,666                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC32                    | 3.513% | 7/10/48       | 406                 | 405                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.244% | 10/10/48      | 2,137               | 2,118                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.278% | 10/10/48      | 1,092               | 1,085                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.506% | 10/10/48      | 5,600               | 5,499                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS2                     | 3.050% | 5/10/49       | 4,425               | 4,326                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS3                     | 2.850% | 10/10/49      | 11,450              | 11,037                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS4                     | 3.442% | 11/10/49      | 3,950               | 3,839                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS4                     | 3.645% | 11/10/49      | 2,925               | 2,787                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS5                     | 3.674% | 3/10/50       | 8,350               | 8,031                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS5                     | 3.826% | 3/10/50       | 3,350               | 3,117                 |



|                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6     | 3.433% | 5/10/50       | 12,250              | 11,723                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6     | 3.638% | 5/10/50       | 600                 | 556                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6     | 4.322% | 5/10/50       | 1,000               | 722                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS7     | 3.430% | 8/10/50       | 13,194              | 12,539                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS7     | 3.663% | 8/10/50       | 3,519               | 3,277                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS8     | 3.205% | 11/10/50      | 10,000              | 9,582                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC38    | 3.968% | 2/10/52       | 3,150               | 2,989                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC39    | 3.567% | 5/10/52       | 7,675               | 7,088                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC40    | 2.904% | 7/10/52       | 2,525               | 2,278                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC40    | 3.160% | 7/10/52       | 7,970               | 7,246                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC42    | 3.001% | 9/10/52       | 16,200              | 14,579                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC42    | 3.212% | 9/10/52       | 3,775               | 3,341                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GSA1    | 3.048% | 11/10/52      | 7,164               | 6,548                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC45    | 2.911% | 2/13/53       | 7,370               | 6,612                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC45    | 3.173% | 2/13/53       | 2,110               | 1,883                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC47    | 2.377% | 5/12/53       | 4,270               | 3,701                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GSA2    | 2.012% | 12/12/53      | 7,200               | 5,933                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GSA2    | 2.224% | 12/12/53      | 1,100               | 877                   |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2021-B   | 0.820% | 5/15/29       | 1,866               | 1,833                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2022-A   | 3.060% | 2/15/27       | 441                 | 439                   |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2022-A   | 3.260% | 1/15/30       | 1,050               | 1,036                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-A   | 5.050% | 12/15/27      | 3,847               | 3,860                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-A   | 4.970% | 6/17/30       | 4,125               | 4,137                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-B   | 5.690% | 8/15/28       | 6,252               | 6,323                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-B   | 5.780% | 4/15/31       | 2,050               | 2,090                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-A   | 5.370% | 3/15/29       | 2,500               | 2,529                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-B   | 4.310% | 7/16/29       | 1,150               | 1,144                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-B   | 4.280% | 4/15/32       | 3,000               | 2,960                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-3 | 0.410% | 11/18/25      | 121                 | 121                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-3 | 0.600% | 12/20/27      | 925                 | 920                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-4 | 0.880% | 1/21/26       | 894                 | 887                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-4 | 1.140% | 6/21/28       | 1,050               | 1,036                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-1 | 1.880% | 5/15/26       | 867                 | 860                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-1 | 2.040% | 12/15/28      | 1,050               | 1,032                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-2 | 3.730% | 7/20/26       | 1,531               | 1,526                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-2 | 3.760% | 12/18/28      | 775                 | 770                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-1 | 5.040% | 4/21/27       | 2,590               | 2,598                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-1 | 4.970% | 6/21/29       | 1,300               | 1,313                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-2 | 4.930% | 11/15/27      | 2,600               | 2,617                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-2 | 4.910% | 9/17/29       | 775                 | 779                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-3 | 5.410% | 2/18/28       | 7,850               | 7,928                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-3 | 5.300% | 12/18/29      | 1,060               | 1,072                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-4 | 5.670% | 6/21/28       | 2,000               | 2,032                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-4 | 5.660% | 2/21/30       | 900                 | 918                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-1 | 5.210% | 8/15/28       | 7,400               | 7,477                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-1 | 5.170% | 5/15/30       | 1,000               | 1,012                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-2 | 5.270% | 11/20/28      | 9,900               | 10,020                |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-3 | 4.570% | 3/21/29       | 8,825               | 8,832                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-4 | 4.330% | 5/15/29       | 4,490               | 4,468                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-4 | 4.350% | 12/16/30      | 1,400               | 1,388                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-A     | 0.620% | 5/17/27       | 397                 | 395                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-C     | 0.740% | 5/15/26       | 329                 | 328                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-C     | 1.030% | 12/15/27      | 1,325               | 1,299                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2022-B     | 3.720% | 11/16/26      | 2,211               | 2,204                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-A     | 4.580% | 4/15/27       | 4,834               | 4,836                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-A     | 4.480% | 7/17/28       | 1,675               | 1,672                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-B     | 5.480% | 4/17/28       | 3,105               | 3,139                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-B     | 5.310% | 8/15/29       | 906                 | 919                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-C     | 5.540% | 10/16/28      | 2,600               | 2,638                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-C     | 5.550% | 12/17/29      | 1,300               | 1,330                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-A     | 4.990% | 2/15/29       | 6,500               | 6,548                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-A     | 4.920% | 1/15/31       | 1,750               | 1,763                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-B     | 4.840% | 3/15/29       | 5,500               | 5,528                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-B     | 4.740% | 9/16/30       | 3,500               | 3,505                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-C     | 4.440% | 1/15/31       | 1,380               | 1,369                 |
| <sup>2</sup> John Deere Owner Trust Series 2021-B             | 0.520% | 3/16/26       | 732                 | 728                   |
| <sup>2</sup> John Deere Owner Trust Series 2022-C             | 5.090% | 6/15/27       | 8,403               | 8,428                 |
| <sup>2</sup> John Deere Owner Trust Series 2022-C             | 5.200% | 9/17/29       | 2,650               | 2,669                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-A             | 5.010% | 11/15/27      | 3,225               | 3,239                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-A             | 5.010% | 12/17/29      | 1,025               | 1,031                 |

|                                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> John Deere Owner Trust Series 2023-B                                 | 5.180% | 3/15/28       | 4,000               | 4,033                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-B                                 | 5.110% | 5/15/30       | 1,025               | 1,033                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-C                                 | 5.480% | 5/15/28       | 8,890               | 8,991                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-C                                 | 5.390% | 8/15/30       | 1,430               | 1,452                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-B                                 | 5.200% | 3/15/29       | 3,900               | 3,949                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-B                                 | 5.190% | 5/15/31       | 3,000               | 3,037                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-C                                 | 4.150% | 8/15/31       | 2,113               | 2,078                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1 | 3.914% | 1/15/49       | 4,600               | 4,543                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 2.870% | 8/15/49       | 14,325              | 13,781                |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 3.397% | 8/15/49       | 725                 | 635                   |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.648% | 12/15/49      | 5,800               | 5,636                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.870% | 12/15/49      | 4,650               | 4,453                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C18           | 4.536% | 2/15/47       | 797                 | 765                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C22           | 4.110% | 9/15/47       | 1,449               | 1,384                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C23           | 3.934% | 9/15/47       | 84                  | 84                    |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C23           | 4.202% | 9/15/47       | 2,462               | 2,421                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C24           | 3.639% | 11/15/47      | 196                 | 196                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C24           | 3.914% | 11/15/47      | 4,125               | 3,918                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C25           | 3.672% | 11/15/47      | 2,040               | 2,009                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C26           | 3.800% | 1/15/48       | 2,875               | 2,830                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C26           | 3.951% | 1/15/48       | 2,875               | 2,743                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C27           | 3.179% | 2/15/48       | 1,561               | 1,556                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C28           | 3.532% | 10/15/48      | 1,725               | 1,713                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C29           | 3.611% | 5/15/48       | 4,650               | 4,628                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C30           | 3.822% | 7/15/48       | 3,050               | 3,003                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C30           | 4.226% | 7/15/48       | 2,900               | 2,790                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C31           | 3.540% | 8/15/48       | 264                 | 263                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C31           | 3.801% | 8/15/48       | 7,454               | 7,386                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C32           | 3.358% | 11/15/48      | 719                 | 716                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C32           | 3.598% | 11/15/48      | 5,875               | 5,777                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C33           | 3.770% | 12/15/48      | 4,230               | 4,187                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2016-C1            | 3.316% | 3/17/49       | 852                 | 845                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2016-C1            | 4.699% | 3/17/49       | 330                 | 321                   |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP5           | 3.723% | 3/15/50       | 17,175              | 16,658                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP5           | 3.876% | 3/15/50       | 3,200               | 3,025                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP6           | 3.490% | 7/15/50       | 10,755              | 10,237                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP6           | 3.744% | 7/15/50       | 4,500               | 4,164                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP7           | 3.454% | 9/15/50       | 2,034               | 1,944                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR4          | 4.029% | 3/10/52       | 17,650              | 16,520                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR5          | 3.386% | 6/13/52       | 11,975              | 10,834                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR5          | 3.669% | 6/13/52       | 1,075               | 961                   |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C2            | 3.144% | 6/15/49       | 4,400               | 4,267                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C2            | 3.484% | 6/15/49       | 2,050               | 1,878                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C4            | 3.141% | 12/15/49      | 879                 | 839                   |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5            | 3.414% | 3/15/50       | 3,211               | 3,114                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5            | 3.694% | 3/15/50       | 14,250              | 13,710                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5            | 3.858% | 3/15/50       | 5,600               | 5,051                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C7            | 3.409% | 10/15/50      | 3,850               | 3,650                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C7            | 3.713% | 10/15/50      | 2,400               | 2,260                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2018-C8            | 4.211% | 6/15/51       | 13,125              | 12,656                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2018-C8            | 4.421% | 6/15/51       | 1,575               | 1,504                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2019-COR6          | 3.057% | 11/13/52      | 15,695              | 13,592                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2020-COR7          | 2.180% | 5/13/53       | 3,940               | 3,199                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2023-A                         | 4.740% | 1/15/27       | 5,939               | 5,944                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2023-A                         | 4.710% | 2/15/29       | 3,125               | 3,131                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-A                         | 5.320% | 1/18/28       | 2,500               | 2,530                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-A                         | 5.320% | 2/15/30       | 2,150               | 2,176                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-B                         | 4.230% | 2/15/28       | 2,770               | 2,757                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-B                         | 4.220% | 6/17/30       | 1,400               | 1,387                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2021-1                   | 0.460% | 6/15/26       | 509                 | 506                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2021-1                   | 0.730% | 12/15/27      | 750                 | 729                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-1                   | 4.510% | 11/15/27      | 3,912               | 3,912                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-1                   | 4.310% | 4/16/29       | 725                 | 721                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-2                   | 5.950% | 11/15/28      | 5,200               | 5,296                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-2                   | 6.010% | 1/15/31       | 4,100               | 4,238                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2024-1                   | 4.800% | 4/16/29       | 11,300              | 11,351                |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2024-1                   | 4.790% | 7/15/31       | 800                 | 802                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16   | 4.274% | 6/15/47       | 338                 | 324                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22   | 3.883% | 4/15/48       | 2,875               | 2,710                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23   | 3.719% | 7/15/50       | 5,775               | 5,736                 |

|   |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24 | 3.732% | 5/15/48       | 4,900               | 4,865                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.383% | 10/15/48      | 653                 | 650                   |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.635% | 10/15/48      | 3,252               | 3,215                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.323% | 10/15/48      | 263                 | 262                   |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.531% | 10/15/48      | 2,605               | 2,572                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.557% | 12/15/47      | 225                 | 225                   |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.753% | 12/15/47      | 3,500               | 3,463                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.272% | 1/15/49       | 3,387               | 3,346                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.288% | 1/15/49       | 451                 | 449                   |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.544% | 1/15/49       | 11,975              | 11,758                |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.140% | 5/15/49       | 530                 | 524                   |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.325% | 5/15/49       | 1,250               | 1,224                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30 | 2.860% | 9/15/49       | 11,700              | 11,272                |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31 | 3.102% | 11/15/49      | 14,200              | 13,614                |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.720% | 12/15/49      | 13,521              | 13,148                |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.994% | 12/15/49      | 4,625               | 4,426                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.599% | 5/15/50       | 8,150               | 7,906                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.852% | 5/15/50       | 5,200               | 4,971                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.276% | 11/15/52      | 5,725               | 5,456                 |
| 2 | Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.536% | 11/15/52      | 8,325               | 7,970                 |
| 2 | Morgan Stanley Capital I Trust Series 2015-UBS8                    | 3.809% | 12/15/48      | 4,100               | 4,042                 |
| 2 | Morgan Stanley Capital I Trust Series 2016-BNK2                    | 3.049% | 11/15/49      | 5,850               | 5,597                 |
| 2 | Morgan Stanley Capital I Trust Series 2016-BNK2                    | 3.282% | 11/15/49      | 4,707               | 4,223                 |
| 2 | Morgan Stanley Capital I Trust Series 2016-UB11                    | 2.782% | 8/15/49       | 11,700              | 11,262                |
| 2 | Morgan Stanley Capital I Trust Series 2016-UB12                    | 3.596% | 12/15/49      | 11,625              | 11,218                |
| 2 | Morgan Stanley Capital I Trust Series 2016-UB12                    | 3.778% | 12/15/49      | 5,000               | 4,678                 |
| 2 | Morgan Stanley Capital I Trust Series 2017-H1                      | 3.530% | 6/15/50       | 7,500               | 7,231                 |
| 2 | Morgan Stanley Capital I Trust Series 2018-H4                      | 4.310% | 12/15/51      | 10,000              | 9,691                 |
| 2 | Morgan Stanley Capital I Trust Series 2019-H6                      | 3.417% | 6/15/52       | 14,885              | 13,812                |
| 2 | Morgan Stanley Capital I Trust Series 2019-H6                      | 3.700% | 6/15/52       | 1,875               | 1,724                 |
| 2 | Morgan Stanley Capital I Trust Series 2019-H7                      | 3.261% | 7/15/52       | 5,625               | 5,201                 |
| 2 | Morgan Stanley Capital I Trust Series 2019-L2                      | 3.806% | 3/15/52       | 4,015               | 3,850                 |
| 2 | Morgan Stanley Capital I Trust Series 2019-L2                      | 4.071% | 3/15/52       | 8,435               | 8,052                 |
| 2 | Morgan Stanley Capital I Trust Series 2019-L3                      | 3.127% | 11/15/52      | 10,950              | 10,019                |
| 2 | Morgan Stanley Capital I Trust Series 2020-HR8                     | 2.041% | 7/15/53       | 7,595               | 6,457                 |
| 2 | Morgan Stanley Capital I Trust Series 2020-L4                      | 2.698% | 2/15/53       | 10,525              | 9,389                 |
| 2 | Morgan Stanley Capital I Trust Series 2020-L4                      | 2.880% | 2/15/53       | 1,575               | 1,389                 |
| 2 | Morgan Stanley Capital I Trust Series 2021-L6                      | 2.444% | 6/15/54       | 5,275               | 4,454                 |
| 2 | Morgan Stanley Capital I Trust Series 2021-L6                      | 2.749% | 6/15/54       | 900                 | 759                   |
| 2 | Morgan Stanley Capital I Trust Series 2021-L6                      | 2.951% | 6/15/54       | 525                 | 422                   |
| 2 | Morgan Stanley Capital I Trust Series 2021-L7                      | 2.574% | 10/15/54      | 10,560              | 8,939                 |
| 2 | Morgan Stanley Capital I Trust Series 2022-L8                      | 3.793% | 4/15/55       | 10,450              | 9,434                 |
| 2 | MSWF Commercial Mortgage Trust Series 2023-1                       | 5.752% | 5/15/56       | 5,225               | 5,396                 |
| 2 | MSWF Commercial Mortgage Trust Series 2023-1                       | 6.199% | 5/15/56       | 3,632               | 3,775                 |
| 2 | MSWF Commercial Mortgage Trust Series 2023-2                       | 6.014% | 12/15/56      | 2,150               | 2,264                 |
| 2 | Nissan Auto Lease Trust Series 2023-A                              | 4.910% | 1/15/26       | 596                 | 596                   |
| 2 | Nissan Auto Lease Trust Series 2023-A                              | 4.800% | 7/15/27       | 1,100               | 1,100                 |
| 2 | Nissan Auto Lease Trust Series 2023-B                              | 5.690% | 7/15/26       | 1,895               | 1,902                 |
| 2 | Nissan Auto Lease Trust Series 2023-B                              | 5.610% | 11/15/27      | 650                 | 655                   |
| 2 | Nissan Auto Lease Trust Series 2024-A                              | 4.910% | 4/15/27       | 2,950               | 2,964                 |
| 2 | Nissan Auto Lease Trust Series 2024-A                              | 4.970% | 9/15/28       | 850                 | 853                   |
| 2 | Nissan Auto Lease Trust Series 2024-B                              | 4.920% | 11/15/27      | 13,013              | 13,101                |
| 2 | Nissan Auto Lease Trust Series 2024-B                              | 4.960% | 8/15/28       | 10,400              | 10,442                |
| 2 | Nissan Auto Receivables Owner Trust Series 2021-A                  | 0.570% | 9/15/27       | 3,006               | 2,959                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2022-A                  | 1.860% | 8/17/26       | 1,195               | 1,183                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2022-A                  | 2.070% | 12/17/29      | 2,100               | 2,044                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2022-B                  | 4.460% | 5/17/27       | 3,150               | 3,149                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2022-B                  | 4.450% | 11/15/29      | 1,050               | 1,048                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2023-A                  | 4.910% | 11/15/27      | 8,100               | 8,126                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2023-A                  | 4.850% | 6/17/30       | 850                 | 853                   |
| 2 | Nissan Auto Receivables Owner Trust Series 2023-B                  | 5.930% | 3/15/28       | 1,500               | 1,524                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2023-B                  | 5.960% | 10/15/30      | 3,500               | 3,582                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2024-A                  | 5.280% | 12/15/28      | 3,500               | 3,548                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2024-A                  | 5.180% | 4/15/31       | 2,550               | 2,585                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2024-B                  | 4.340% | 3/15/29       | 2,125               | 2,116                 |
| 2 | Nissan Auto Receivables Owner Trust Series 2024-B                  | 4.350% | 9/15/31       | 1,150               | 1,140                 |
| 2 | PSNH Funding LLC 3 Series 2018-1                                   | 3.506% | 8/1/28        | 833                 | 825                   |
| 2 | PSNH Funding LLC 3 Series 2018-1                                   | 3.814% | 2/1/35        | 2,825               | 2,659                 |
| 2 | Santander Drive Auto Receivables Trust Series 2021-2               | 1.350% | 7/15/27       | 1,558               | 1,543                 |
| 2 | Santander Drive Auto Receivables Trust Series 2021-3               | 1.330% | 9/15/27       | 2,025               | 1,998                 |



|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2021-4   | 1.670% | 10/15/27      | 1,273               | 1,253                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-1   | 2.560% | 4/17/28       | 570                 | 569                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-2   | 3.440% | 9/15/27       | 1,682               | 1,676                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-2   | 3.760% | 7/16/29       | 2,625               | 2,597                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-3   | 4.130% | 8/16/27       | 1,672               | 1,670                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-5   | 4.430% | 3/15/27       | 722                 | 722                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-5   | 4.740% | 10/16/28      | 2,025               | 2,024                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-6   | 4.720% | 6/15/27       | 584                 | 584                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-6   | 4.960% | 11/15/28      | 1,050               | 1,052                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-1   | 4.980% | 2/15/28       | 1,487               | 1,488                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-1   | 5.090% | 5/15/30       | 1,625               | 1,631                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2   | 5.210% | 7/15/27       | 843                 | 844                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2   | 5.240% | 5/15/28       | 1,025               | 1,029                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2   | 5.470% | 12/16/30      | 1,025               | 1,034                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3   | 5.610% | 10/15/27      | 467                 | 469                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3   | 5.610% | 7/17/28       | 1,950               | 1,968                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3   | 5.770% | 11/15/30      | 1,430               | 1,453                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4   | 5.730% | 4/17/28       | 3,360               | 3,382                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4   | 5.770% | 12/15/28      | 1,800               | 1,825                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4   | 6.040% | 12/15/31      | 4,620               | 4,719                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.020% | 9/15/28       | 4,950               | 5,002                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.160% | 12/17/29      | 2,800               | 2,863                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.430% | 2/18/31       | 5,150               | 5,332                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-6   | 5.930% | 7/17/28       | 3,450               | 3,486                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-6   | 5.980% | 4/16/29       | 800                 | 814                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-1   | 5.250% | 4/17/28       | 1,450               | 1,456                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-1   | 5.230% | 12/15/28      | 1,050               | 1,056                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-2   | 5.630% | 11/15/28      | 12,500              | 12,617                |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-2   | 5.780% | 7/16/29       | 9,000               | 9,147                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-3   | 5.630% | 1/16/29       | 7,650               | 7,746                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-4   | 4.850% | 1/16/29       | 2,500               | 2,507                 |
| <sup>2</sup> SG Commercial Mortgage Securities Trust Series 2016-C5 | 3.055% | 10/10/48      | 9,000               | 8,698                 |
| <sup>2</sup> Synchrony Card Funding LLC Series 2022-A1              | 3.370% | 4/15/28       | 12,600              | 12,552                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2023-A1              | 5.540% | 7/15/29       | 6,150               | 6,235                 |
| <sup>2</sup> Synchrony Card Funding LLC Series 2023-A2              | 5.740% | 10/15/29      | 12,850              | 13,094                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2024-A1              | 5.040% | 3/15/30       | 16,500              | 16,630                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2024-A2              | 4.930% | 7/15/30       | 18,000              | 18,116                |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-A      | 0.390% | 6/15/26       | 500                 | 498                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-B      | 0.530% | 10/15/26      | 2,306               | 2,273                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-C      | 0.430% | 1/15/26       | 514                 | 513                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-C      | 0.720% | 1/15/27       | 1,575               | 1,541                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-D      | 0.710% | 4/15/26       | 620                 | 616                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-D      | 1.020% | 3/15/27       | 1,150               | 1,119                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-B      | 2.930% | 9/15/26       | 1,891               | 1,879                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-B      | 3.110% | 8/16/27       | 1,050               | 1,033                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-C      | 3.760% | 4/15/27       | 3,338               | 3,327                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-C      | 3.770% | 2/15/28       | 650                 | 642                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-A      | 4.630% | 9/15/27       | 3,215               | 3,217                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-A      | 4.420% | 8/15/28       | 1,275               | 1,271                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-B      | 4.710% | 2/15/28       | 4,050               | 4,062                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-B      | 4.660% | 9/15/28       | 1,550               | 1,552                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-C      | 5.160% | 4/17/28       | 4,125               | 4,157                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-C      | 5.010% | 2/15/29       | 950                 | 960                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-D      | 5.540% | 8/15/28       | 3,930               | 3,988                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-D      | 5.490% | 3/15/29       | 3,100               | 3,164                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-A      | 4.830% | 10/16/28      | 6,700               | 6,734                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-A      | 4.770% | 4/16/29       | 1,550               | 1,554                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-B      | 5.330% | 1/16/29       | 16,000              | 16,218                |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-C      | 4.880% | 3/15/29       | 9,000               | 9,063                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-C      | 4.830% | 11/15/29      | 5,000               | 5,019                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-D      | 4.430% | 4/15/30       | 2,140               | 2,122                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C1           | 3.460% | 6/15/50       | 10,100              | 9,710                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C1           | 3.724% | 6/15/50       | 4,800               | 4,588                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C2           | 3.487% | 8/15/50       | 8,050               | 7,715                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C2           | 3.740% | 8/15/50       | 2,150               | 2,056                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C3           | 3.426% | 8/15/50       | 9,700               | 9,262                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C3           | 3.739% | 8/15/50       | 4,050               | 3,851                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.301% | 10/15/50      | 5,876               | 5,588                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.563% | 10/15/50      | 8,050               | 7,606                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.836% | 10/15/50      | 3,562               | 3,327                 |

|   |                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | UBS Commercial Mortgage Trust Series 2017-C5           | 3.474% | 11/15/50      | 5,325               | 5,024                 |
| 2 | UBS Commercial Mortgage Trust Series 2017-C7           | 3.679% | 12/15/50      | 8,225               | 7,907                 |
| 2 | UBS Commercial Mortgage Trust Series 2017-C7           | 4.061% | 12/15/50      | 4,375               | 4,126                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C8           | 3.720% | 2/15/51       | 6,321               | 6,102                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C8           | 3.983% | 2/15/51       | 15,850              | 15,287                |
| 2 | UBS Commercial Mortgage Trust Series 2018-C8           | 4.215% | 2/15/51       | 4,225               | 4,037                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C9           | 4.117% | 3/15/51       | 15,800              | 15,206                |
| 2 | UBS Commercial Mortgage Trust Series 2018-C10          | 4.313% | 5/15/51       | 10,475              | 10,157                |
| 2 | UBS Commercial Mortgage Trust Series 2018-C11          | 4.241% | 6/15/51       | 2,650               | 2,557                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C12          | 4.296% | 8/15/51       | 5,975               | 5,793                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C12          | 4.587% | 8/15/51       | 4,000               | 3,745                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C13          | 4.334% | 10/15/51      | 5,825               | 5,619                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C13          | 4.585% | 10/15/51      | 1,075               | 1,031                 |
| 2 | UBS Commercial Mortgage Trust Series 2018-C14          | 4.448% | 12/15/51      | 12,950              | 12,462                |
| 2 | UBS Commercial Mortgage Trust Series 2018-C15          | 4.341% | 12/15/51      | 8,975               | 8,662                 |
| 2 | UBS Commercial Mortgage Trust Series 2019-C16          | 3.605% | 4/15/52       | 5,250               | 4,883                 |
| 2 | UBS Commercial Mortgage Trust Series 2019-C16          | 3.887% | 4/15/52       | 1,575               | 1,457                 |
| 2 | UBS Commercial Mortgage Trust Series 2019-C17          | 2.921% | 10/15/52      | 6,475               | 5,803                 |
| 2 | UBS Commercial Mortgage Trust Series 2019-C18          | 3.035% | 12/15/52      | 3,800               | 3,415                 |
| 2 | UBS Commercial Mortgage Trust Series 2019-C18          | 3.378% | 12/15/52      | 2,300               | 2,063                 |
| 2 | Verizon Master Trust Series 2022-2                     | 1.530% | 7/20/28       | 8,625               | 8,611                 |
| 2 | Verizon Master Trust Series 2022-4                     | 3.400% | 11/20/28      | 12,000              | 11,948                |
| 2 | Verizon Master Trust Series 2022-6                     | 3.670% | 1/22/29       | 7,400               | 7,367                 |
| 2 | Verizon Master Trust Series 2023-1                     | 4.490% | 1/22/29       | 12,950              | 12,954                |
| 2 | Verizon Master Trust Series 2023-2                     | 4.890% | 4/13/28       | 5,475               | 5,479                 |
| 2 | Verizon Master Trust Series 2023-4                     | 5.160% | 6/20/29       | 11,635              | 11,745                |
| 2 | Verizon Master Trust Series 2023-5                     | 5.610% | 9/8/28        | 2,600               | 2,621                 |
| 2 | Verizon Master Trust Series 2023-7                     | 5.670% | 11/20/29      | 3,400               | 3,469                 |
| 2 | Verizon Master Trust Series 2024-1                     | 5.000% | 12/20/28      | 3,350               | 3,367                 |
| 2 | Verizon Master Trust Series 2024-3                     | 5.540% | 4/22/30       | 5,000               | 5,089                 |
| 2 | Verizon Master Trust Series 2024-4                     | 5.210% | 6/20/29       | 4,500               | 4,542                 |
| 2 | Verizon Master Trust Series 2024-6                     | 4.170% | 8/20/30       | 11,825              | 11,711                |
| 2 | Verizon Master Trust Series 2024-8                     | 4.620% | 11/20/30      | 1,500               | 1,499                 |
| 2 | Volkswagen Auto Lease Trust Series 2023-A              | 5.810% | 10/20/26      | 7,700               | 7,765                 |
| 2 | Volkswagen Auto Lease Trust Series 2023-A              | 5.800% | 4/20/28       | 3,080               | 3,119                 |
| 2 | Volkswagen Auto Lease Trust Series 2024-A              | 5.210% | 6/21/27       | 6,500               | 6,561                 |
| 2 | Volkswagen Auto Lease Trust Series 2024-A              | 5.200% | 12/20/28      | 5,750               | 5,805                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2021-1      | 1.020% | 6/22/26       | 938                 | 933                   |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2021-1      | 1.260% | 10/20/28      | 1,050               | 1,033                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2023-1      | 5.020% | 6/20/28       | 3,100               | 3,118                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2023-1      | 5.010% | 1/22/30       | 850                 | 855                   |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2023-2      | 5.480% | 12/20/28      | 3,400               | 3,456                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2023-2      | 5.570% | 4/22/30       | 2,600               | 2,656                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2024-1      | 4.630% | 7/20/29       | 3,000               | 3,006                 |
| 2 | Volkswagen Auto Loan Enhanced Trust Series 2024-1      | 4.670% | 6/20/31       | 1,150               | 1,150                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-C26  | 3.580% | 2/15/48       | 1,838               | 1,834                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-C28  | 3.540% | 5/15/48       | 6,450               | 6,413                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-C28  | 3.872% | 5/15/48       | 1,619               | 1,606                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-C29  | 3.637% | 6/15/48       | 5,220               | 5,187                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-LC20 | 3.719% | 4/15/50       | 2,850               | 2,783                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-LC22 | 4.207% | 9/15/58       | 2,925               | 2,892                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-NXS1 | 3.148% | 5/15/48       | 2,275               | 2,265                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-P2   | 3.656% | 12/15/48      | 634                 | 630                   |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-P2   | 3.809% | 12/15/48      | 2,950               | 2,919                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2015-SG1  | 3.789% | 9/15/48       | 8,334               | 8,264                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.652% | 8/15/49       | 13,850              | 13,301                |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.814% | 8/15/49       | 1,800               | 1,686                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-C32  | 3.324% | 1/15/59       | 371                 | 369                   |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-C32  | 3.560% | 1/15/59       | 6,700               | 6,605                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-C34  | 3.096% | 6/15/49       | 4,700               | 4,555                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-C36  | 2.807% | 11/15/59      | 2,312               | 2,241                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-C37  | 3.794% | 12/15/49      | 4,675               | 4,574                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.825% | 10/15/49      | 1,321               | 1,305                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.942% | 10/15/49      | 9,053               | 8,759                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-LC25 | 3.640% | 12/15/59      | 1,530               | 1,491                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2016-NXS6 | 2.918% | 11/15/49      | 1,160               | 1,118                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2017-C38  | 3.453% | 7/15/50       | 11,445              | 10,999                |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2017-C38  | 3.665% | 7/15/50       | 3,243               | 3,082                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2017-C39  | 3.418% | 9/15/50       | 9,675               | 9,227                 |
| 2 | Wells Fargo Commercial Mortgage Trust Series 2017-C39  | 3.702% | 9/15/50       | 5,375               | 5,066                 |

|                                                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40          | 3.317% | 10/15/50      | 5,350               | 5,138                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40          | 3.581% | 10/15/50      | 8,025               | 7,716                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40          | 3.854% | 10/15/50      | 2,150               | 2,022                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C41          | 3.472% | 11/15/50      | 13,300              | 12,723                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C42          | 3.330% | 12/15/50      | 4,815               | 4,612                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-RB1          | 3.635% | 3/15/50       | 8,600               | 8,227                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-RC1          | 3.631% | 1/15/60       | 8,500               | 8,278                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C43          | 4.012% | 3/15/51       | 15,825              | 15,280                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C43          | 4.152% | 3/15/51       | 2,742               | 2,620                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C44          | 4.212% | 5/15/51       | 10,550              | 10,226                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C45          | 4.184% | 6/15/51       | 10,125              | 9,830                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C46          | 4.152% | 8/15/51       | 6,100               | 5,867                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C47          | 4.442% | 9/15/61       | 10,600              | 10,377                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C48          | 4.302% | 1/15/52       | 4,051               | 3,939                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C49          | 4.023% | 3/15/52       | 13,225              | 12,714                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C50          | 3.729% | 5/15/52       | 7,650               | 7,185                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C51          | 3.311% | 6/15/52       | 11,175              | 10,190                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C52          | 2.892% | 8/15/52       | 2,825               | 2,555                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C52          | 3.143% | 8/15/52       | 4,750               | 4,237                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C53          | 3.040% | 10/15/52      | 10,700              | 9,759                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C54          | 3.146% | 12/15/52      | 6,405               | 5,831                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C55          | 2.725% | 2/15/53       | 12,750              | 11,351                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C56          | 2.448% | 6/15/53       | 2,250               | 1,963                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C58          | 2.092% | 7/15/53       | 2,775               | 2,337                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2021-C59          | 2.626% | 4/15/54       | 5,820               | 4,923                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-5C1          | 5.928% | 7/15/57       | 7,000               | 7,214                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-5C1          | 6.520% | 7/15/57       | 2,500               | 2,597                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-C63          | 5.309% | 8/15/57       | 3,925               | 3,940                 |
| <sup>2</sup> WF Card Issuance Trust Series 2024-A1                          | 4.940% | 2/15/29       | 11,175              | 11,281                |
| <sup>2</sup> WF Card Issuance Trust Series 2024-A2                          | 4.290% | 10/15/29      | 5,500               | 5,463                 |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2013-C14                | 3.488% | 6/15/46       | 468                 | 453                   |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C22                | 4.371% | 9/15/57       | 1,675               | 1,495                 |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C23                | 3.917% | 10/15/57      | 57                  | 57                    |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C23                | 4.210% | 10/15/57      | 1,125               | 1,085                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-A                | 0.480% | 9/15/26       | 671                 | 668                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-B                | 0.420% | 6/15/26       | 277                 | 276                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-C                | 0.440% | 8/17/26       | 673                 | 669                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-C                | 0.640% | 9/15/27       | 1,850               | 1,811                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-D                | 0.810% | 10/15/26      | 951                 | 944                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-D                | 1.100% | 11/15/27      | 3,175               | 3,088                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-A                | 1.660% | 5/17/27       | 1,934               | 1,911                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-A                | 1.900% | 3/15/28       | 525                 | 509                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-B                | 3.250% | 7/15/27       | 2,449               | 2,435                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-B                | 3.440% | 3/15/28       | 1,575               | 1,555                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-C                | 3.660% | 10/15/27      | 2,083               | 2,073                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-C                | 3.680% | 9/15/28       | 1,325               | 1,309                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-A                | 4.830% | 5/15/28       | 5,884               | 5,894                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-A                | 4.660% | 5/15/29       | 1,585               | 1,586                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-B                | 4.660% | 5/15/28       | 4,275               | 4,280                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-B                | 4.680% | 5/15/29       | 4,150               | 4,150                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-C                | 5.150% | 11/15/28      | 2,575               | 2,593                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-C                | 5.030% | 11/15/29      | 525                 | 528                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-D                | 5.790% | 2/15/29       | 2,400               | 2,442                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-D                | 5.850% | 8/15/29       | 1,000               | 1,027                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-A                | 4.860% | 3/15/29       | 5,625               | 5,650                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-A                | 4.840% | 10/15/29      | 1,750               | 1,749                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-B                | 5.270% | 9/17/29       | 5,500               | 5,570                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-B                | 5.230% | 7/15/30       | 2,500               | 2,536                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-C                | 4.430% | 12/17/29      | 2,500               | 2,491                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-C                | 4.440% | 5/15/30       | 1,975               | 1,956                 |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2023-A | 5.070% | 9/15/26       | 3,625               | 3,631                 |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2023-A | 5.040% | 7/17/28       | 800                 | 803                   |
| <sup>2</sup> World Omni Select Auto Trust Series 2023-A                     | 5.650% | 7/17/28       | 5,125               | 5,162                 |
| <sup>2</sup> World Omni Select Auto Trust Series 2023-A                     | 6.000% | 1/16/29       | 2,600               | 2,638                 |

**Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,803,739)****7,313,931****Corporate Bonds (25.9%)****Communications (2.1%)**

|               |        |         |        |       |
|---------------|--------|---------|--------|-------|
| Alphabet Inc. | 0.800% | 8/15/27 | 10,091 | 9,229 |
|---------------|--------|---------|--------|-------|

|                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Alphabet Inc.                                            | 1.100% | 8/15/30       | 51,826              | 43,096                |
| Alphabet Inc.                                            | 1.900% | 8/15/40       | 20,266              | 13,216                |
| Alphabet Inc.                                            | 2.050% | 8/15/50       | 36,670              | 20,302                |
| Alphabet Inc.                                            | 2.250% | 8/15/60       | 17,942              | 9,687                 |
| America Movil SAB de CV                                  | 3.625% | 4/22/29       | 12,857              | 12,085                |
| America Movil SAB de CV                                  | 2.875% | 5/7/30        | 8,561               | 7,636                 |
| America Movil SAB de CV                                  | 4.700% | 7/21/32       | 10,250              | 9,789                 |
| America Movil SAB de CV                                  | 6.375% | 3/1/35        | 17,620              | 18,632                |
| America Movil SAB de CV                                  | 6.125% | 11/15/37      | 6,307               | 6,472                 |
| America Movil SAB de CV                                  | 6.125% | 3/30/40       | 25,917              | 26,519                |
| America Movil SAB de CV                                  | 4.375% | 7/16/42       | 17,099              | 14,300                |
| America Movil SAB de CV                                  | 4.375% | 4/22/49       | 16,141              | 13,146                |
| AppLovin Corp.                                           | 5.125% | 12/1/29       | 11,500              | 11,462                |
| AppLovin Corp.                                           | 5.375% | 12/1/31       | 9,250               | 9,254                 |
| AppLovin Corp.                                           | 5.500% | 12/1/34       | 11,450              | 11,345                |
| AppLovin Corp.                                           | 5.950% | 12/1/54       | 9,350               | 9,215                 |
| AT&T Inc.                                                | 3.875% | 1/15/26       | 4,948               | 4,904                 |
| AT&T Inc.                                                | 1.700% | 3/25/26       | 43,474              | 41,948                |
| AT&T Inc.                                                | 2.950% | 7/15/26       | 2,241               | 2,185                 |
| AT&T Inc.                                                | 3.800% | 2/15/27       | 9,981               | 9,788                 |
| AT&T Inc.                                                | 4.250% | 3/1/27        | 21,343              | 21,137                |
| AT&T Inc.                                                | 2.300% | 6/1/27        | 30,205              | 28,512                |
| AT&T Inc.                                                | 1.650% | 2/1/28        | 35,520              | 32,291                |
| <sup>2</sup> AT&T Inc.                                   | 4.100% | 2/15/28       | 22,846              | 22,348                |
| <sup>2</sup> AT&T Inc.                                   | 4.350% | 3/1/29        | 35,312              | 34,556                |
| AT&T Inc.                                                | 4.300% | 2/15/30       | 48,300              | 46,736                |
| AT&T Inc.                                                | 2.250% | 2/1/32        | 24,239              | 20,018                |
| AT&T Inc.                                                | 2.550% | 12/1/33       | 36,392              | 29,291                |
| AT&T Inc.                                                | 5.400% | 2/15/34       | 4,434               | 4,452                 |
| AT&T Inc.                                                | 4.500% | 5/15/35       | 35,824              | 33,121                |
| AT&T Inc.                                                | 5.250% | 3/1/37        | 13,013              | 12,700                |
| AT&T Inc.                                                | 4.900% | 8/15/37       | 7,489               | 7,053                 |
| AT&T Inc.                                                | 6.300% | 1/15/38       | 550                 | 587                   |
| AT&T Inc.                                                | 4.850% | 3/1/39        | 32,342              | 29,952                |
| AT&T Inc.                                                | 6.375% | 3/1/41        | 325                 | 340                   |
| AT&T Inc.                                                | 3.500% | 6/1/41        | 43,667              | 33,415                |
| AT&T Inc.                                                | 5.550% | 8/15/41       | 1,605               | 1,561                 |
| AT&T Inc.                                                | 4.300% | 12/15/42      | 24,097              | 20,018                |
| AT&T Inc.                                                | 4.650% | 6/1/44        | 16,194              | 13,761                |
| AT&T Inc.                                                | 4.350% | 6/15/45       | 18,348              | 15,047                |
| AT&T Inc.                                                | 4.750% | 5/15/46       | 56,888              | 49,340                |
| <sup>2</sup> AT&T Inc.                                   | 5.150% | 11/15/46      | 11,141              | 10,230                |
| AT&T Inc.                                                | 5.450% | 3/1/47        | 5,955               | 5,627                 |
| AT&T Inc.                                                | 4.500% | 3/9/48        | 32,867              | 27,056                |
| AT&T Inc.                                                | 4.550% | 3/9/49        | 12,477              | 10,346                |
| AT&T Inc.                                                | 3.650% | 6/1/51        | 39,528              | 27,839                |
| AT&T Inc.                                                | 3.500% | 9/15/53       | 114,851             | 77,274                |
| AT&T Inc.                                                | 3.550% | 9/15/55       | 96,435              | 64,930                |
| AT&T Inc.                                                | 3.800% | 12/1/57       | 115,761             | 80,014                |
| AT&T Inc.                                                | 3.650% | 9/15/59       | 87,797              | 58,120                |
| AT&T Inc.                                                | 3.850% | 6/1/60        | 27,023              | 18,705                |
| Baidu Inc.                                               | 1.720% | 4/9/26        | 5,708               | 5,488                 |
| Baidu Inc.                                               | 3.625% | 7/6/27        | 14,170              | 13,801                |
| Baidu Inc.                                               | 4.375% | 3/29/28       | 10,472              | 10,281                |
| Baidu Inc.                                               | 4.875% | 11/14/28      | 6,779               | 6,750                 |
| Baidu Inc.                                               | 3.425% | 4/7/30        | 6,310               | 5,830                 |
| Baidu Inc.                                               | 2.375% | 10/9/30       | 4,584               | 3,968                 |
| Baidu Inc.                                               | 2.375% | 8/23/31       | 8,042               | 6,774                 |
| <sup>2</sup> Bell Telephone Co. of Canada or Bell Canada | 2.150% | 2/15/32       | 3,322               | 2,702                 |
| Bell Telephone Co. of Canada or Bell Canada              | 5.100% | 5/11/33       | 40,608              | 39,444                |
| Bell Telephone Co. of Canada or Bell Canada              | 5.200% | 2/15/34       | 21,490              | 20,950                |
| Bell Telephone Co. of Canada or Bell Canada              | 4.300% | 7/29/49       | 617                 | 483                   |
| <sup>2</sup> Bell Telephone Co. of Canada or Bell Canada | 3.650% | 3/17/51       | 6,675               | 4,607                 |
| <sup>2</sup> Bell Telephone Co. of Canada or Bell Canada | 3.200% | 2/15/52       | 5,960               | 3,773                 |
| Bell Telephone Co. of Canada or Bell Canada              | 5.550% | 2/15/54       | 19,323              | 18,116                |
| Booking Holdings Inc.                                    | 3.600% | 6/1/26        | 20,704              | 20,437                |
| Booking Holdings Inc.                                    | 3.550% | 3/15/28       | 10,918              | 10,558                |
| Booking Holdings Inc.                                    | 4.625% | 4/13/30       | 33,477              | 33,158                |
| British Telecommunications plc                           | 5.125% | 12/4/28       | 7,005               | 7,018                 |
| British Telecommunications plc                           | 9.625% | 12/15/30      | 35,567              | 43,069                |



|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Charter Communications Operating LLC | 6.150% | 11/10/26      | 18,505              | 18,856                |
| Charter Communications Operating LLC | 3.750% | 2/15/28       | 21,111              | 20,103                |
| Charter Communications Operating LLC | 4.200% | 3/15/28       | 24,679              | 23,851                |
| Charter Communications Operating LLC | 2.250% | 1/15/29       | 18,241              | 16,077                |
| Charter Communications Operating LLC | 5.050% | 3/30/29       | 27,378              | 26,841                |
| Charter Communications Operating LLC | 6.100% | 6/1/29        | 34,065              | 34,711                |
| Charter Communications Operating LLC | 2.800% | 4/1/31        | 26,299              | 22,189                |
| Charter Communications Operating LLC | 2.300% | 2/1/32        | 16,535              | 13,085                |
| Charter Communications Operating LLC | 4.400% | 4/1/33        | 9,780               | 8,726                 |
| Charter Communications Operating LLC | 6.650% | 2/1/34        | 13,420              | 13,810                |
| Charter Communications Operating LLC | 6.550% | 6/1/34        | 15,096              | 15,429                |
| Charter Communications Operating LLC | 6.384% | 10/23/35      | 17,537              | 17,498                |
| Charter Communications Operating LLC | 3.500% | 6/1/41        | 12,879              | 8,822                 |
| Charter Communications Operating LLC | 3.500% | 3/1/42        | 25,005              | 16,988                |
| Charter Communications Operating LLC | 6.484% | 10/23/45      | 58,061              | 54,802                |
| Charter Communications Operating LLC | 5.375% | 5/1/47        | 27,712              | 22,619                |
| Charter Communications Operating LLC | 5.750% | 4/1/48        | 35,589              | 30,434                |
| Charter Communications Operating LLC | 5.125% | 7/1/49        | 19,283              | 15,151                |
| Charter Communications Operating LLC | 4.800% | 3/1/50        | 59,630              | 44,746                |
| Charter Communications Operating LLC | 3.700% | 4/1/51        | 40,237              | 25,216                |
| Charter Communications Operating LLC | 3.900% | 6/1/52        | 22,773              | 14,631                |
| Charter Communications Operating LLC | 3.850% | 4/1/61        | 25,578              | 15,415                |
| Charter Communications Operating LLC | 4.400% | 12/1/61       | 18,505              | 12,272                |
| Charter Communications Operating LLC | 3.950% | 6/30/62       | 18,185              | 11,053                |
| Charter Communications Operating LLC | 5.500% | 4/1/63        | 8,215               | 6,516                 |
| Comcast Corp.                        | 3.150% | 3/1/26        | 36,227              | 35,671                |
| Comcast Corp.                        | 2.350% | 1/15/27       | 18,709              | 17,878                |
| Comcast Corp.                        | 3.300% | 2/1/27        | 22,191              | 21,599                |
| Comcast Corp.                        | 3.300% | 4/1/27        | 10,628              | 10,324                |
| Comcast Corp.                        | 3.150% | 2/15/28       | 24,586              | 23,409                |
| Comcast Corp.                        | 3.550% | 5/1/28        | 5,736               | 5,507                 |
| Comcast Corp.                        | 4.150% | 10/15/28      | 58,478              | 57,040                |
| Comcast Corp.                        | 4.550% | 1/15/29       | 15,284              | 15,129                |
| Comcast Corp.                        | 5.100% | 6/1/29        | 10,035              | 10,126                |
| Comcast Corp.                        | 2.650% | 2/1/30        | 28,893              | 25,873                |
| Comcast Corp.                        | 3.400% | 4/1/30        | 23,123              | 21,429                |
| Comcast Corp.                        | 4.250% | 10/15/30      | 29,822              | 28,745                |
| Comcast Corp.                        | 1.950% | 1/15/31       | 25,157              | 21,037                |
| Comcast Corp.                        | 1.500% | 2/15/31       | 11,417              | 9,293                 |
| Comcast Corp.                        | 5.500% | 11/15/32      | 513                 | 525                   |
| Comcast Corp.                        | 4.250% | 1/15/33       | 24,057              | 22,433                |
| Comcast Corp.                        | 7.050% | 3/15/33       | 9,404               | 10,469                |
| Comcast Corp.                        | 4.800% | 5/15/33       | 23,992              | 23,306                |
| Comcast Corp.                        | 5.300% | 6/1/34        | 9,755               | 9,736                 |
| Comcast Corp.                        | 5.650% | 6/15/35       | 8,723               | 8,900                 |
| Comcast Corp.                        | 4.400% | 8/15/35       | 15,835              | 14,566                |
| Comcast Corp.                        | 6.500% | 11/15/35      | 7,408               | 8,043                 |
| Comcast Corp.                        | 3.200% | 7/15/36       | 15,590              | 12,569                |
| Comcast Corp.                        | 6.450% | 3/15/37       | 13,169              | 14,110                |
| Comcast Corp.                        | 3.900% | 3/1/38        | 9,135               | 7,669                 |
| Comcast Corp.                        | 4.600% | 10/15/38      | 37,602              | 33,954                |
| Comcast Corp.                        | 6.550% | 7/1/39        | 2,425               | 2,620                 |
| Comcast Corp.                        | 3.250% | 11/1/39       | 13,406              | 10,161                |
| Comcast Corp.                        | 3.750% | 4/1/40        | 29,252              | 23,503                |
| Comcast Corp.                        | 4.650% | 7/15/42       | 10,851              | 9,459                 |
| Comcast Corp.                        | 4.750% | 3/1/44        | 2,269               | 1,989                 |
| Comcast Corp.                        | 4.600% | 8/15/45       | 20,898              | 17,904                |
| Comcast Corp.                        | 3.400% | 7/15/46       | 39,770              | 27,922                |
| Comcast Corp.                        | 4.000% | 8/15/47       | 15,909              | 12,128                |
| Comcast Corp.                        | 3.969% | 11/1/47       | 18,551              | 14,080                |
| Comcast Corp.                        | 4.000% | 3/1/48        | 25,891              | 19,654                |
| Comcast Corp.                        | 4.700% | 10/15/48      | 25,574              | 21,921                |
| Comcast Corp.                        | 3.999% | 11/1/49       | 21,480              | 16,218                |
| Comcast Corp.                        | 3.450% | 2/1/50        | 24,849              | 16,991                |
| Comcast Corp.                        | 2.800% | 1/15/51       | 24,341              | 14,448                |
| Comcast Corp.                        | 2.887% | 11/1/51       | 90,278              | 54,322                |
| Comcast Corp.                        | 2.450% | 8/15/52       | 16,284              | 8,808                 |
| Comcast Corp.                        | 4.049% | 11/1/52       | 18,527              | 13,889                |
| Comcast Corp.                        | 5.350% | 5/15/53       | 5,449               | 5,032                 |
| Comcast Corp.                        | 2.937% | 11/1/56       | 84,348              | 49,086                |



|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Comcast Corp.                             | 4.950% | 10/15/58      | 14,887              | 12,869                |
| Comcast Corp.                             | 2.650% | 8/15/62       | 13,080              | 6,826                 |
| Comcast Corp.                             | 2.987% | 11/1/63       | 43,909              | 24,712                |
| Comcast Corp.                             | 5.500% | 5/15/64       | 15,328              | 14,287                |
| 7 Cox Communications Inc.                 | 4.800% | 2/1/35        | 3,100               | 2,827                 |
| Deutsche Telekom International Finance BV | 8.750% | 6/15/30       | 59,449              | 69,088                |
| Deutsche Telekom International Finance BV | 9.250% | 6/1/32        | 2,494               | 3,093                 |
| Discovery Communications LLC              | 4.900% | 3/11/26       | 13,705              | 13,674                |
| Discovery Communications LLC              | 3.950% | 3/20/28       | 30,127              | 28,524                |
| Discovery Communications LLC              | 4.125% | 5/15/29       | 20,641              | 19,248                |
| Discovery Communications LLC              | 3.625% | 5/15/30       | 1,570               | 1,396                 |
| Discovery Communications LLC              | 5.000% | 9/20/37       | 10,973              | 9,117                 |
| Discovery Communications LLC              | 6.350% | 6/1/40        | 9,436               | 8,713                 |
| Electronic Arts Inc.                      | 4.800% | 3/1/26        | 6,009               | 6,010                 |
| Electronic Arts Inc.                      | 1.850% | 2/15/31       | 5,456               | 4,529                 |
| Electronic Arts Inc.                      | 2.950% | 2/15/51       | 8,172               | 5,114                 |
| Expedia Group Inc.                        | 5.000% | 2/15/26       | 27,529              | 27,584                |
| Expedia Group Inc.                        | 4.625% | 8/1/27        | 9,427               | 9,388                 |
| Expedia Group Inc.                        | 3.800% | 2/15/28       | 14,779              | 14,258                |
| Expedia Group Inc.                        | 3.250% | 2/15/30       | 14,769              | 13,609                |
| Expedia Group Inc.                        | 2.950% | 3/15/31       | 5,609               | 4,937                 |
| FactSet Research Systems Inc.             | 2.900% | 3/1/27        | 5,164               | 4,959                 |
| FactSet Research Systems Inc.             | 3.450% | 3/1/32        | 6,603               | 5,830                 |
| Fox Corp.                                 | 4.709% | 1/25/29       | 30,277              | 29,913                |
| Fox Corp.                                 | 3.500% | 4/8/30        | 8,869               | 8,237                 |
| Fox Corp.                                 | 6.500% | 10/13/33      | 16,220              | 17,066                |
| Fox Corp.                                 | 5.476% | 1/25/39       | 25,135              | 23,876                |
| Fox Corp.                                 | 5.576% | 1/25/49       | 20,490              | 18,973                |
| Grupo Televisa SAB                        | 8.500% | 3/11/32       | 3,845               | 4,212                 |
| Grupo Televisa SAB                        | 6.625% | 1/15/40       | 10,501              | 9,472                 |
| Grupo Televisa SAB                        | 5.000% | 5/13/45       | 16,944              | 12,257                |
| Grupo Televisa SAB                        | 6.125% | 1/31/46       | 7,628               | 6,420                 |
| Grupo Televisa SAB                        | 5.250% | 5/24/49       | 8,519               | 6,313                 |
| Interpublic Group of Cos. Inc.            | 4.650% | 10/1/28       | 5,143               | 5,095                 |
| Interpublic Group of Cos. Inc.            | 4.750% | 3/30/30       | 7,544               | 7,442                 |
| Interpublic Group of Cos. Inc.            | 2.400% | 3/1/31        | 7,665               | 6,523                 |
| Interpublic Group of Cos. Inc.            | 3.375% | 3/1/41        | 4,546               | 3,357                 |
| Interpublic Group of Cos. Inc.            | 5.400% | 10/1/48       | 6,398               | 6,015                 |
| Koninklijke KPN NV                        | 8.375% | 10/1/30       | 8,300               | 9,563                 |
| Meta Platforms Inc.                       | 3.500% | 8/15/27       | 20,876              | 20,394                |
| Meta Platforms Inc.                       | 4.600% | 5/15/28       | 22,170              | 22,188                |
| Meta Platforms Inc.                       | 4.300% | 8/15/29       | 13,680              | 13,498                |
| Meta Platforms Inc.                       | 4.800% | 5/15/30       | 14,354              | 14,458                |
| Meta Platforms Inc.                       | 4.550% | 8/15/31       | 13,734              | 13,500                |
| Meta Platforms Inc.                       | 3.850% | 8/15/32       | 38,539              | 35,811                |
| Meta Platforms Inc.                       | 4.950% | 5/15/33       | 25,490              | 25,508                |
| Meta Platforms Inc.                       | 4.750% | 8/15/34       | 41,418              | 40,315                |
| Meta Platforms Inc.                       | 4.450% | 8/15/52       | 31,052              | 26,101                |
| Meta Platforms Inc.                       | 5.600% | 5/15/53       | 34,871              | 34,803                |
| Meta Platforms Inc.                       | 5.400% | 8/15/54       | 43,330              | 41,938                |
| Meta Platforms Inc.                       | 4.650% | 8/15/62       | 20,495              | 17,347                |
| Meta Platforms Inc.                       | 5.750% | 5/15/63       | 23,834              | 23,983                |
| Meta Platforms Inc.                       | 5.550% | 8/15/64       | 35,197              | 34,344                |
| NBCUniversal Media LLC                    | 4.450% | 1/15/43       | 11,740              | 9,987                 |
| Netflix Inc.                              | 4.375% | 11/15/26      | 23,209              | 23,141                |
| Netflix Inc.                              | 4.875% | 4/15/28       | 37,715              | 37,862                |
| Netflix Inc.                              | 5.875% | 11/15/28      | 17,388              | 18,009                |
| Netflix Inc.                              | 6.375% | 5/15/29       | 19,704              | 20,861                |
| 7 Netflix Inc.                            | 5.375% | 11/15/29      | 6,682               | 6,807                 |
| 7 Netflix Inc.                            | 4.875% | 6/15/30       | 9,059               | 9,015                 |
| Netflix Inc.                              | 4.900% | 8/15/34       | 7,416               | 7,272                 |
| Netflix Inc.                              | 5.400% | 8/15/54       | 5,178               | 5,043                 |
| Omnicom Group Inc.                        | 3.600% | 4/15/26       | 19,403              | 19,128                |
| Omnicom Group Inc.                        | 2.450% | 4/30/30       | 9,688               | 8,506                 |
| Omnicom Group Inc.                        | 4.200% | 6/1/30        | 8,152               | 7,825                 |
| Omnicom Group Inc.                        | 2.600% | 8/1/31        | 11,160              | 9,528                 |
| Omnicom Group Inc.                        | 5.300% | 11/1/34       | 8,045               | 7,923                 |
| Orange SA                                 | 9.000% | 3/1/31        | 31,485              | 37,528                |
| Orange SA                                 | 5.375% | 1/13/42       | 18,631              | 17,832                |
| Orange SA                                 | 5.500% | 2/6/44        | 6,529               | 6,320                 |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Paramount Global                   | 4.000% | 1/15/26       | 430                 | 425                   |
| Paramount Global                   | 2.900% | 1/15/27       | 8,722               | 8,338                 |
| Paramount Global                   | 3.375% | 2/15/28       | 4,733               | 4,454                 |
| Paramount Global                   | 3.700% | 6/1/28        | 8,575               | 8,086                 |
| Paramount Global                   | 4.200% | 6/1/29        | 4,111               | 3,879                 |
| Paramount Global                   | 7.875% | 7/30/30       | 28,841              | 31,235                |
| Paramount Global                   | 4.950% | 1/15/31       | 14,440              | 13,488                |
| Paramount Global                   | 4.200% | 5/19/32       | 15,291              | 13,468                |
| Paramount Global                   | 5.500% | 5/15/33       | 5,859               | 5,501                 |
| Paramount Global                   | 6.875% | 4/30/36       | 25,748              | 26,142                |
| Paramount Global                   | 5.900% | 10/15/40      | 5,169               | 4,543                 |
| Paramount Global                   | 4.850% | 7/1/42        | 14,844              | 11,719                |
| Paramount Global                   | 4.375% | 3/15/43       | 38,254              | 27,844                |
| Paramount Global                   | 5.850% | 9/1/43        | 39,112              | 33,701                |
| Paramount Global                   | 5.250% | 4/1/44        | 2,650               | 2,069                 |
| Paramount Global                   | 4.900% | 8/15/44       | 11,665              | 8,846                 |
| Paramount Global                   | 4.600% | 1/15/45       | 17,068              | 12,558                |
| Rogers Communications Inc.         | 2.900% | 11/15/26      | 9,304               | 8,986                 |
| Rogers Communications Inc.         | 5.000% | 2/15/29       | 23,510              | 23,362                |
| Rogers Communications Inc.         | 3.800% | 3/15/32       | 21,612              | 19,424                |
| Rogers Communications Inc.         | 5.300% | 2/15/34       | 3,480               | 3,391                 |
| Rogers Communications Inc.         | 7.500% | 8/15/38       | 3,919               | 4,449                 |
| Rogers Communications Inc.         | 4.500% | 3/15/42       | 19,045              | 16,053                |
| Rogers Communications Inc.         | 4.500% | 3/15/43       | 11,202              | 9,289                 |
| Rogers Communications Inc.         | 5.000% | 3/15/44       | 6,834               | 6,049                 |
| Rogers Communications Inc.         | 4.300% | 2/15/48       | 6,876               | 5,369                 |
| Rogers Communications Inc.         | 4.350% | 5/1/49        | 10,199              | 7,980                 |
| Rogers Communications Inc.         | 3.700% | 11/15/49      | 7,525               | 5,250                 |
| Rogers Communications Inc.         | 4.550% | 3/15/52       | 31,333              | 24,995                |
| Sprint Capital Corp.               | 6.875% | 11/15/28      | 30,913              | 32,789                |
| Sprint Capital Corp.               | 8.750% | 3/15/32       | 60,999              | 72,908                |
| Take-Two Interactive Software Inc. | 5.000% | 3/28/26       | 17,900              | 17,954                |
| Take-Two Interactive Software Inc. | 3.700% | 4/14/27       | 6,918               | 6,751                 |
| Take-Two Interactive Software Inc. | 4.950% | 3/28/28       | 9,360               | 9,353                 |
| Take-Two Interactive Software Inc. | 4.000% | 4/14/32       | 6,245               | 5,766                 |
| TCI Communications Inc.            | 7.875% | 2/15/26       | 9,752               | 10,092                |
| TCI Communications Inc.            | 7.125% | 2/15/28       | 6,997               | 7,467                 |
| Telefonica Emisiones SA            | 4.103% | 3/8/27        | 20,271              | 19,947                |
| Telefonica Emisiones SA            | 7.045% | 6/20/36       | 23,331              | 25,627                |
| Telefonica Emisiones SA            | 4.665% | 3/6/38        | 10,320              | 9,155                 |
| Telefonica Emisiones SA            | 5.213% | 3/8/47        | 9,880               | 8,771                 |
| Telefonica Emisiones SA            | 4.895% | 3/6/48        | 6,989               | 5,915                 |
| Telefonica Emisiones SA            | 5.520% | 3/1/49        | 15,733              | 14,482                |
| Telefonica Europe BV               | 8.250% | 9/15/30       | 12,994              | 14,822                |
| TELUS Corp.                        | 2.800% | 2/16/27       | 11,731              | 11,234                |
| TELUS Corp.                        | 3.400% | 5/13/32       | 11,749              | 10,360                |
| TELUS Corp.                        | 4.600% | 11/16/48      | 3,615               | 2,942                 |
| TELUS Corp.                        | 4.300% | 6/15/49       | 13,614              | 10,490                |
| Tencent Music Entertainment Group  | 2.000% | 9/3/30        | 8,369               | 7,036                 |
| Thomson Reuters Corp.              | 3.350% | 5/15/26       | 6,605               | 6,486                 |
| Thomson Reuters Corp.              | 5.500% | 8/15/35       | 8,250               | 8,254                 |
| Thomson Reuters Corp.              | 5.850% | 4/15/40       | 5,430               | 5,501                 |
| Thomson Reuters Corp.              | 5.650% | 11/23/43      | 4,525               | 4,368                 |
| Time Warner Cable Enterprises LLC  | 8.375% | 7/15/33       | 3,431               | 3,850                 |
| Time Warner Cable LLC              | 6.550% | 5/1/37        | 24,206              | 23,311                |
| Time Warner Cable LLC              | 7.300% | 7/1/38        | 9,518               | 9,687                 |
| Time Warner Cable LLC              | 6.750% | 6/15/39       | 18,111              | 17,744                |
| Time Warner Cable LLC              | 5.875% | 11/15/40      | 4,215               | 3,763                 |
| Time Warner Cable LLC              | 5.500% | 9/1/41        | 18,324              | 15,559                |
| Time Warner Cable LLC              | 4.500% | 9/15/42       | 11,777              | 8,774                 |
| T-Mobile USA Inc.                  | 1.500% | 2/15/26       | 19,648              | 18,949                |
| T-Mobile USA Inc.                  | 2.250% | 2/15/26       | 16,848              | 16,376                |
| T-Mobile USA Inc.                  | 2.625% | 4/15/26       | 13,745              | 13,398                |
| T-Mobile USA Inc.                  | 3.750% | 4/15/27       | 63,521              | 62,050                |
| T-Mobile USA Inc.                  | 5.375% | 4/15/27       | 5,338               | 5,351                 |
| T-Mobile USA Inc.                  | 4.750% | 2/1/28        | 17,144              | 17,034                |
| T-Mobile USA Inc.                  | 2.050% | 2/15/28       | 32,055              | 29,435                |
| T-Mobile USA Inc.                  | 4.950% | 3/15/28       | 15,414              | 15,416                |
| T-Mobile USA Inc.                  | 4.800% | 7/15/28       | 18,143              | 18,040                |
| T-Mobile USA Inc.                  | 2.625% | 2/15/29       | 15,415              | 14,021                |

|                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------|--------|---------------|---------------------|-----------------------|
| T-Mobile USA Inc.             | 2.400% | 3/15/29       | 3,635               | 3,273                 |
| T-Mobile USA Inc.             | 3.375% | 4/15/29       | 12,980              | 12,121                |
| T-Mobile USA Inc.             | 4.200% | 10/1/29       | 10,080              | 9,751                 |
| T-Mobile USA Inc.             | 3.875% | 4/15/30       | 142,732             | 134,288               |
| T-Mobile USA Inc.             | 2.550% | 2/15/31       | 46,219              | 39,729                |
| T-Mobile USA Inc.             | 2.875% | 2/15/31       | 17,618              | 15,447                |
| T-Mobile USA Inc.             | 3.500% | 4/15/31       | 42,672              | 38,678                |
| T-Mobile USA Inc.             | 2.250% | 11/15/31      | 11,796              | 9,794                 |
| T-Mobile USA Inc.             | 2.700% | 3/15/32       | 13,040              | 11,026                |
| T-Mobile USA Inc.             | 5.200% | 1/15/33       | 22,378              | 22,147                |
| T-Mobile USA Inc.             | 5.050% | 7/15/33       | 36,115              | 35,324                |
| T-Mobile USA Inc.             | 5.750% | 1/15/34       | 1,062               | 1,088                 |
| T-Mobile USA Inc.             | 5.150% | 4/15/34       | 12,540              | 12,314                |
| T-Mobile USA Inc.             | 4.375% | 4/15/40       | 31,649              | 27,373                |
| T-Mobile USA Inc.             | 3.000% | 2/15/41       | 32,950              | 23,457                |
| T-Mobile USA Inc.             | 4.500% | 4/15/50       | 52,666              | 43,168                |
| T-Mobile USA Inc.             | 3.300% | 2/15/51       | 59,677              | 39,307                |
| T-Mobile USA Inc.             | 3.400% | 10/15/52      | 27,900              | 18,582                |
| T-Mobile USA Inc.             | 5.650% | 1/15/53       | 16,647              | 16,077                |
| T-Mobile USA Inc.             | 5.750% | 1/15/54       | 16,730              | 16,320                |
| T-Mobile USA Inc.             | 5.250% | 6/15/55       | 7,465               | 6,778                 |
| T-Mobile USA Inc.             | 3.600% | 11/15/60      | 28,356              | 18,697                |
| T-Mobile USA Inc.             | 5.800% | 9/15/62       | 6,658               | 6,425                 |
| TWDC Enterprises 18 Corp.     | 3.000% | 2/13/26       | 12,850              | 12,647                |
| 2 TWDC Enterprises 18 Corp.   | 1.850% | 7/30/26       | 15,938              | 15,298                |
| 2 TWDC Enterprises 18 Corp.   | 2.950% | 6/15/27       | 3,234               | 3,117                 |
| 2 TWDC Enterprises 18 Corp.   | 7.000% | 3/1/32        | 6,809               | 7,597                 |
| 2 TWDC Enterprises 18 Corp.   | 4.125% | 12/1/41       | 12,934              | 10,817                |
| 2 TWDC Enterprises 18 Corp.   | 3.700% | 12/1/42       | 12,148              | 9,520                 |
| 2 TWDC Enterprises 18 Corp.   | 4.125% | 6/1/44        | 10,831              | 8,896                 |
| 2 TWDC Enterprises 18 Corp.   | 3.000% | 7/30/46       | 9,141               | 6,119                 |
| Uber Technologies Inc.        | 4.300% | 1/15/30       | 32,800              | 31,739                |
| Uber Technologies Inc.        | 4.800% | 9/15/34       | 23,175              | 22,109                |
| Uber Technologies Inc.        | 5.350% | 9/15/54       | 27,100              | 25,006                |
| VeriSign Inc.                 | 2.700% | 6/15/31       | 9,842               | 8,447                 |
| Verizon Communications Inc.   | 4.125% | 3/16/27       | 32,060              | 31,691                |
| Verizon Communications Inc.   | 3.000% | 3/22/27       | 3,754               | 3,625                 |
| Verizon Communications Inc.   | 2.100% | 3/22/28       | 49,489              | 45,499                |
| Verizon Communications Inc.   | 4.329% | 9/21/28       | 63,960              | 62,769                |
| Verizon Communications Inc.   | 4.016% | 12/3/29       | 57,395              | 55,078                |
| Verizon Communications Inc.   | 3.150% | 3/22/30       | 29,647              | 27,122                |
| Verizon Communications Inc.   | 1.500% | 9/18/30       | 15,035              | 12,470                |
| Verizon Communications Inc.   | 1.680% | 10/30/30      | 23,340              | 19,409                |
| Verizon Communications Inc.   | 7.750% | 12/1/30       | 4,546               | 5,148                 |
| Verizon Communications Inc.   | 1.750% | 1/20/31       | 33,677              | 27,744                |
| Verizon Communications Inc.   | 2.550% | 3/21/31       | 51,070              | 43,989                |
| Verizon Communications Inc.   | 2.355% | 3/15/32       | 57,297              | 47,472                |
| Verizon Communications Inc.   | 5.050% | 5/9/33        | 12,049              | 11,908                |
| Verizon Communications Inc.   | 4.500% | 8/10/33       | 46,048              | 43,414                |
| Verizon Communications Inc.   | 4.400% | 11/1/34       | 41,951              | 38,814                |
| 7 Verizon Communications Inc. | 4.780% | 2/15/35       | 21,965              | 20,923                |
| Verizon Communications Inc.   | 5.850% | 9/15/35       | 1,655               | 1,699                 |
| Verizon Communications Inc.   | 4.272% | 1/15/36       | 16,777              | 15,078                |
| Verizon Communications Inc.   | 5.250% | 3/16/37       | 19,798              | 19,334                |
| Verizon Communications Inc.   | 4.812% | 3/15/39       | 22,308              | 20,544                |
| Verizon Communications Inc.   | 2.650% | 11/20/40      | 77,745              | 53,091                |
| Verizon Communications Inc.   | 3.400% | 3/22/41       | 46,810              | 35,395                |
| Verizon Communications Inc.   | 2.850% | 9/3/41        | 15,986              | 11,062                |
| Verizon Communications Inc.   | 4.750% | 11/1/41       | 10,652              | 9,554                 |
| Verizon Communications Inc.   | 3.850% | 11/1/42       | 10,172              | 7,990                 |
| Verizon Communications Inc.   | 6.550% | 9/15/43       | 5,646               | 6,190                 |
| Verizon Communications Inc.   | 4.125% | 8/15/46       | 20,724              | 16,425                |
| Verizon Communications Inc.   | 4.862% | 8/21/46       | 29,696              | 26,468                |
| Verizon Communications Inc.   | 5.500% | 3/16/47       | 6,224               | 5,988                 |
| Verizon Communications Inc.   | 4.522% | 9/15/48       | 16,573              | 13,798                |
| Verizon Communications Inc.   | 4.000% | 3/22/50       | 22,092              | 16,765                |
| Verizon Communications Inc.   | 2.875% | 11/20/50      | 28,281              | 17,297                |
| Verizon Communications Inc.   | 3.550% | 3/22/51       | 63,507              | 44,743                |
| Verizon Communications Inc.   | 5.500% | 2/23/54       | 13,332              | 12,729                |
| Verizon Communications Inc.   | 5.012% | 8/21/54       | 2,125               | 1,873                 |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| Verizon Communications Inc.             | 2.987% | 10/30/56      | 67,532              | 40,054                |
| Verizon Communications Inc.             | 3.000% | 11/20/60      | 24,202              | 13,976                |
| Verizon Communications Inc.             | 3.700% | 3/22/61       | 37,228              | 25,207                |
| Vodafone Group plc                      | 6.150% | 2/27/37       | 5,054               | 5,301                 |
| Vodafone Group plc                      | 5.250% | 5/30/48       | 7,054               | 6,516                 |
| Vodafone Group plc                      | 4.875% | 6/19/49       | 27,904              | 23,959                |
| Vodafone Group plc                      | 4.250% | 9/17/50       | 23,960              | 18,565                |
| Vodafone Group plc                      | 5.625% | 2/10/53       | 22,741              | 21,591                |
| Vodafone Group plc                      | 5.750% | 6/28/54       | 37,337              | 36,024                |
| Vodafone Group plc                      | 5.125% | 6/19/59       | 4,093               | 3,545                 |
| Vodafone Group plc                      | 5.750% | 2/10/63       | 4,560               | 4,306                 |
| Vodafone Group plc                      | 5.875% | 6/28/64       | 13,355              | 12,897                |
| Walt Disney Co.                         | 1.750% | 1/13/26       | 19,933              | 19,390                |
| Walt Disney Co.                         | 3.375% | 11/15/26      | 11,049              | 10,822                |
| Walt Disney Co.                         | 3.700% | 3/23/27       | 8,620               | 8,480                 |
| Walt Disney Co.                         | 2.200% | 1/13/28       | 9,954               | 9,293                 |
| Walt Disney Co.                         | 2.000% | 9/1/29        | 24,590              | 21,854                |
| Walt Disney Co.                         | 3.800% | 3/22/30       | 16,835              | 16,110                |
| Walt Disney Co.                         | 2.650% | 1/13/31       | 11,513              | 10,174                |
| Walt Disney Co.                         | 6.550% | 3/15/33       | 10,073              | 11,068                |
| Walt Disney Co.                         | 6.200% | 12/15/34      | 19,102              | 20,793                |
| Walt Disney Co.                         | 6.400% | 12/15/35      | 15,844              | 17,396                |
| Walt Disney Co.                         | 6.150% | 3/1/37        | 12,593              | 13,363                |
| Walt Disney Co.                         | 6.650% | 11/15/37      | 4,300               | 4,787                 |
| Walt Disney Co.                         | 4.625% | 3/23/40       | 13,095              | 12,072                |
| Walt Disney Co.                         | 3.500% | 5/13/40       | 24,360              | 19,493                |
| Walt Disney Co.                         | 6.150% | 2/15/41       | 1,314               | 1,389                 |
| Walt Disney Co.                         | 5.400% | 10/1/43       | 9,960               | 9,743                 |
| Walt Disney Co.                         | 4.750% | 9/15/44       | 19,253              | 17,246                |
| Walt Disney Co.                         | 4.950% | 10/15/45      | 3,691               | 3,372                 |
| Walt Disney Co.                         | 4.750% | 11/15/46      | 8,303               | 7,367                 |
| Walt Disney Co.                         | 2.750% | 9/1/49        | 25,705              | 15,998                |
| Walt Disney Co.                         | 4.700% | 3/23/50       | 9,645               | 8,557                 |
| Walt Disney Co.                         | 3.600% | 1/13/51       | 28,670              | 21,006                |
| Walt Disney Co.                         | 3.800% | 5/13/60       | 15,444              | 11,185                |
| Warnermedia Holdings Inc.               | 3.755% | 3/15/27       | 51,110              | 49,239                |
| Warnermedia Holdings Inc.               | 4.054% | 3/15/29       | 21,075              | 19,603                |
| Warnermedia Holdings Inc.               | 4.279% | 3/15/32       | 20,300              | 17,879                |
| Warnermedia Holdings Inc.               | 5.050% | 3/15/42       | 33,852              | 27,143                |
| Warnermedia Holdings Inc.               | 5.141% | 3/15/52       | 125,633             | 93,426                |
| Warnermedia Holdings Inc.               | 5.391% | 3/15/62       | 72,471              | 53,271                |
| Weibo Corp.                             | 3.375% | 7/8/30        | 10,000              | 8,947                 |
|                                         |        |               |                     | <b>7,119,313</b>      |
| <b>Consumer Discretionary (1.7%)</b>    |        |               |                     |                       |
| Alibaba Group Holding Ltd.              | 3.400% | 12/6/27       | 33,015              | 31,841                |
| <sup>7</sup> Alibaba Group Holding Ltd. | 4.875% | 5/26/30       | 12,900              | 12,783                |
| Alibaba Group Holding Ltd.              | 2.125% | 2/9/31        | 18,521              | 15,593                |
| Alibaba Group Holding Ltd.              | 4.500% | 11/28/34      | 9,746               | 9,019                 |
| <sup>7</sup> Alibaba Group Holding Ltd. | 5.250% | 5/26/35       | 16,955              | 16,608                |
| Alibaba Group Holding Ltd.              | 4.000% | 12/6/37       | 15,323              | 13,080                |
| Alibaba Group Holding Ltd.              | 2.700% | 2/9/41        | 12,006              | 8,149                 |
| Alibaba Group Holding Ltd.              | 4.200% | 12/6/47       | 24,723              | 19,699                |
| Alibaba Group Holding Ltd.              | 3.150% | 2/9/51        | 18,988              | 12,262                |
| <sup>7</sup> Alibaba Group Holding Ltd. | 5.625% | 11/26/54      | 2,125               | 2,064                 |
| Alibaba Group Holding Ltd.              | 4.400% | 12/6/57       | 15,792              | 12,537                |
| Alibaba Group Holding Ltd.              | 3.250% | 2/9/61        | 13,577              | 8,411                 |
| Amazon.com Inc.                         | 1.000% | 5/12/26       | 18,133              | 17,347                |
| Amazon.com Inc.                         | 3.300% | 4/13/27       | 24,839              | 24,245                |
| Amazon.com Inc.                         | 1.200% | 6/3/27        | 28,373              | 26,300                |
| Amazon.com Inc.                         | 3.150% | 8/22/27       | 45,251              | 43,748                |
| Amazon.com Inc.                         | 4.550% | 12/1/27       | 21,910              | 22,035                |
| Amazon.com Inc.                         | 1.650% | 5/12/28       | 49,077              | 44,704                |
| Amazon.com Inc.                         | 3.450% | 4/13/29       | 33,322              | 31,952                |
| Amazon.com Inc.                         | 4.650% | 12/1/29       | 17,510              | 17,619                |
| Amazon.com Inc.                         | 1.500% | 6/3/30        | 11,185              | 9,485                 |
| Amazon.com Inc.                         | 2.100% | 5/12/31       | 49,819              | 42,517                |
| Amazon.com Inc.                         | 3.600% | 4/13/32       | 16,734              | 15,470                |
| Amazon.com Inc.                         | 4.700% | 12/1/32       | 26,768              | 26,626                |
| Amazon.com Inc.                         | 4.800% | 12/5/34       | 18,275              | 18,195                |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Amazon.com Inc.                           | 3.875% | 8/22/37       | 65,027              | 57,437                |
| Amazon.com Inc.                           | 2.875% | 5/12/41       | 43,679              | 32,058                |
| Amazon.com Inc.                           | 4.950% | 12/5/44       | 7,577               | 7,219                 |
| Amazon.com Inc.                           | 4.050% | 8/22/47       | 35,241              | 28,952                |
| Amazon.com Inc.                           | 2.500% | 6/3/50        | 35,508              | 21,125                |
| Amazon.com Inc.                           | 3.100% | 5/12/51       | 62,230              | 41,767                |
| Amazon.com Inc.                           | 3.950% | 4/13/52       | 4,145               | 3,259                 |
| Amazon.com Inc.                           | 4.250% | 8/22/57       | 22,787              | 18,590                |
| Amazon.com Inc.                           | 2.700% | 6/3/60        | 32,835              | 18,777                |
| Amazon.com Inc.                           | 3.250% | 5/12/61       | 37,758              | 24,556                |
| <sup>2</sup> American Honda Finance Corp. | 4.950% | 1/9/26        | 7,445               | 7,458                 |
| <sup>2</sup> American Honda Finance Corp. | 5.250% | 7/7/26        | 16,911              | 17,038                |
| <sup>2</sup> American Honda Finance Corp. | 1.300% | 9/9/26        | 3,619               | 3,421                 |
| <sup>2</sup> American Honda Finance Corp. | 2.300% | 9/9/26        | 9,303               | 8,956                 |
| <sup>2</sup> American Honda Finance Corp. | 4.400% | 10/5/26       | 14,195              | 14,144                |
| <sup>2</sup> American Honda Finance Corp. | 2.350% | 1/8/27        | 5,893               | 5,627                 |
| American Honda Finance Corp.              | 4.900% | 3/12/27       | 16,970              | 17,016                |
| <sup>2</sup> American Honda Finance Corp. | 4.900% | 7/9/27        | 6,560               | 6,586                 |
| <sup>2</sup> American Honda Finance Corp. | 4.450% | 10/22/27      | 11,625              | 11,541                |
| <sup>2</sup> American Honda Finance Corp. | 2.000% | 3/24/28       | 16,772              | 15,325                |
| <sup>2</sup> American Honda Finance Corp. | 5.125% | 7/7/28        | 10,692              | 10,761                |
| American Honda Finance Corp.              | 5.650% | 11/15/28      | 8,590               | 8,809                 |
| <sup>2</sup> American Honda Finance Corp. | 2.250% | 1/12/29       | 5,640               | 5,080                 |
| American Honda Finance Corp.              | 4.900% | 3/13/29       | 3,519               | 3,507                 |
| <sup>2</sup> American Honda Finance Corp. | 4.400% | 9/5/29        | 6,845               | 6,658                 |
| American Honda Finance Corp.              | 4.600% | 4/17/30       | 16,815              | 16,511                |
| <sup>2</sup> American Honda Finance Corp. | 1.800% | 1/13/31       | 14,007              | 11,556                |
| <sup>2</sup> American Honda Finance Corp. | 5.050% | 7/10/31       | 9,680               | 9,566                 |
| <sup>2</sup> American Honda Finance Corp. | 4.850% | 10/23/31      | 13,450              | 13,166                |
| <sup>2</sup> American Honda Finance Corp. | 4.900% | 1/10/34       | 18,622              | 17,866                |
| <sup>2</sup> American University          | 3.672% | 4/1/49        | 7,619               | 5,824                 |
| Aptiv Swiss Holdings Ltd.                 | 4.350% | 3/15/29       | 2,520               | 2,446                 |
| Aptiv Swiss Holdings Ltd.                 | 4.650% | 9/13/29       | 2,085               | 2,024                 |
| Aptiv Swiss Holdings Ltd.                 | 3.250% | 3/1/32        | 9,539               | 8,226                 |
| Aptiv Swiss Holdings Ltd.                 | 5.150% | 9/13/34       | 7,900               | 7,470                 |
| Aptiv Swiss Holdings Ltd.                 | 4.400% | 10/1/46       | 1,241               | 934                   |
| Aptiv Swiss Holdings Ltd.                 | 5.400% | 3/15/49       | 5,335               | 4,578                 |
| Aptiv Swiss Holdings Ltd.                 | 3.100% | 12/1/51       | 19,709              | 11,493                |
| Aptiv Swiss Holdings Ltd.                 | 4.150% | 5/1/52        | 12,980              | 9,205                 |
| Aptiv Swiss Holdings Ltd.                 | 5.750% | 9/13/54       | 23,500              | 21,082                |
| Aptiv Swiss Holdings Ltd.                 | 6.875% | 12/15/54      | 5,461               | 5,322                 |
| AutoNation Inc.                           | 3.800% | 11/15/27      | 8,255               | 7,980                 |
| AutoNation Inc.                           | 1.950% | 8/1/28        | 3,020               | 2,707                 |
| AutoNation Inc.                           | 4.750% | 6/1/30        | 5,669               | 5,482                 |
| AutoNation Inc.                           | 2.400% | 8/1/31        | 2,800               | 2,309                 |
| AutoNation Inc.                           | 3.850% | 3/1/32        | 8,495               | 7,616                 |
| AutoZone Inc.                             | 3.125% | 4/21/26       | 11,053              | 10,827                |
| AutoZone Inc.                             | 5.050% | 7/15/26       | 7,252               | 7,293                 |
| AutoZone Inc.                             | 3.750% | 6/1/27        | 13,039              | 12,738                |
| AutoZone Inc.                             | 4.500% | 2/1/28        | 8,175               | 8,100                 |
| AutoZone Inc.                             | 6.250% | 11/1/28       | 6,968               | 7,287                 |
| AutoZone Inc.                             | 3.750% | 4/18/29       | 10,719              | 10,218                |
| AutoZone Inc.                             | 5.100% | 7/15/29       | 7,200               | 7,235                 |
| AutoZone Inc.                             | 4.000% | 4/15/30       | 18,159              | 17,297                |
| AutoZone Inc.                             | 1.650% | 1/15/31       | 9,161               | 7,528                 |
| AutoZone Inc.                             | 4.750% | 8/1/32        | 23,154              | 22,393                |
| AutoZone Inc.                             | 4.750% | 2/1/33        | 9,725               | 9,331                 |
| AutoZone Inc.                             | 5.200% | 8/1/33        | 5,570               | 5,487                 |
| AutoZone Inc.                             | 6.550% | 11/1/33       | 4,395               | 4,730                 |
| Best Buy Co. Inc.                         | 4.450% | 10/1/28       | 17,200              | 16,912                |
| Best Buy Co. Inc.                         | 1.950% | 10/1/30       | 5,277               | 4,442                 |
| BorgWarner Inc.                           | 2.650% | 7/1/27        | 14,417              | 13,710                |
| BorgWarner Inc.                           | 5.400% | 8/15/34       | 2,705               | 2,661                 |
| BorgWarner Inc.                           | 4.375% | 3/15/45       | 6,520               | 5,302                 |
| <sup>2</sup> Brown University             | 2.924% | 9/1/50        | 7,441               | 4,917                 |
| Brunswick Corp.                           | 5.850% | 3/18/29       | 3,929               | 3,991                 |
| Brunswick Corp.                           | 2.400% | 8/18/31       | 9,420               | 7,706                 |
| Brunswick Corp.                           | 4.400% | 9/15/32       | 5,940               | 5,437                 |
| Brunswick Corp.                           | 5.100% | 4/1/52        | 5,345               | 4,149                 |
| <sup>2</sup> California Endowment         | 2.498% | 4/1/51        | 4,184               | 2,475                 |



|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| California Institute of Technology           | 4.321% | 8/1/45        | 5,432               | 4,709                 |
| California Institute of Technology           | 4.700% | 11/1/11       | 8,792               | 7,206                 |
| California Institute of Technology           | 3.650% | 9/1/19        | 6,645               | 4,219                 |
| <sup>2</sup> Case Western Reserve University | 5.405% | 6/1/22        | 4,080               | 3,809                 |
| Choice Hotels International Inc.             | 3.700% | 12/1/29       | 6,890               | 6,396                 |
| Choice Hotels International Inc.             | 3.700% | 1/15/31       | 3,805               | 3,422                 |
| Choice Hotels International Inc.             | 5.850% | 8/1/34        | 6,740               | 6,750                 |
| Claremont Mckenna College                    | 3.775% | 1/1/22        | 10,300              | 6,667                 |
| Cornell University                           | 4.835% | 6/15/34       | 6,525               | 6,401                 |
| Darden Restaurants Inc.                      | 3.850% | 5/1/27        | 8,600               | 8,408                 |
| Darden Restaurants Inc.                      | 4.350% | 10/15/27      | 3,777               | 3,726                 |
| Darden Restaurants Inc.                      | 4.550% | 10/15/29      | 4,940               | 4,816                 |
| Darden Restaurants Inc.                      | 4.550% | 2/15/48       | 5,270               | 4,235                 |
| Dick's Sporting Goods Inc.                   | 3.150% | 1/15/32       | 8,196               | 7,178                 |
| Dick's Sporting Goods Inc.                   | 4.100% | 1/15/52       | 7,045               | 5,138                 |
| DR Horton Inc.                               | 1.400% | 10/15/27      | 4,917               | 4,493                 |
| <sup>2</sup> Duke University                 | 2.682% | 10/1/44       | 10,288              | 7,246                 |
| <sup>2</sup> Duke University                 | 2.757% | 10/1/50       | 4,780               | 3,056                 |
| <sup>2</sup> Duke University                 | 2.832% | 10/1/55       | 14,943              | 9,259                 |
| eBay Inc.                                    | 1.400% | 5/10/26       | 12,925              | 12,369                |
| eBay Inc.                                    | 3.600% | 6/5/27        | 14,456              | 14,094                |
| eBay Inc.                                    | 2.700% | 3/11/30       | 19,938              | 17,882                |
| eBay Inc.                                    | 2.600% | 5/10/31       | 13,433              | 11,579                |
| eBay Inc.                                    | 4.000% | 7/15/42       | 10,947              | 8,699                 |
| eBay Inc.                                    | 3.650% | 5/10/51       | 14,755              | 10,491                |
| <sup>2</sup> Emory University                | 2.143% | 9/1/30        | 5,720               | 4,975                 |
| <sup>2</sup> Emory University                | 2.969% | 9/1/50        | 6,707               | 4,435                 |
| Ferguson Enterprises Inc.                    | 5.000% | 10/3/34       | 10,100              | 9,653                 |
| <sup>2</sup> Ford Foundation                 | 2.415% | 6/1/50        | 5,830               | 3,416                 |
| <sup>2</sup> Ford Foundation                 | 2.815% | 6/1/70        | 13,910              | 7,816                 |
| Ford Motor Co.                               | 9.625% | 4/22/30       | 2,400               | 2,772                 |
| Ford Motor Co.                               | 7.450% | 7/16/31       | 6,972               | 7,491                 |
| Ford Motor Co.                               | 3.250% | 2/12/32       | 35,949              | 29,907                |
| Ford Motor Co.                               | 6.100% | 8/19/32       | 14,188              | 14,118                |
| Ford Motor Co.                               | 4.750% | 1/15/43       | 37,384              | 29,415                |
| Ford Motor Co.                               | 7.400% | 11/1/46       | 2,768               | 2,916                 |
| Ford Motor Co.                               | 5.291% | 12/8/46       | 2,301               | 1,969                 |
| Ford Motor Credit Co. LLC                    | 6.950% | 3/6/26        | 630                 | 641                   |
| Ford Motor Credit Co. LLC                    | 4.542% | 8/1/26        | 4,433               | 4,383                 |
| Ford Motor Credit Co. LLC                    | 2.700% | 8/10/26       | 3,559               | 3,418                 |
| Ford Motor Credit Co. LLC                    | 5.125% | 11/5/26       | 26,205              | 26,181                |
| Ford Motor Credit Co. LLC                    | 4.271% | 1/9/27        | 12,547              | 12,289                |
| Ford Motor Credit Co. LLC                    | 5.800% | 3/5/27        | 645                 | 651                   |
| Ford Motor Credit Co. LLC                    | 5.850% | 5/17/27       | 11,979              | 12,102                |
| Ford Motor Credit Co. LLC                    | 4.950% | 5/28/27       | 15,050              | 14,916                |
| Ford Motor Credit Co. LLC                    | 4.125% | 8/17/27       | 16,357              | 15,827                |
| Ford Motor Credit Co. LLC                    | 3.815% | 11/2/27       | 5,387               | 5,160                 |
| Ford Motor Credit Co. LLC                    | 7.350% | 11/4/27       | 14,992              | 15,685                |
| Ford Motor Credit Co. LLC                    | 2.900% | 2/16/28       | 8,685               | 8,013                 |
| Ford Motor Credit Co. LLC                    | 6.800% | 5/12/28       | 8,890               | 9,187                 |
| Ford Motor Credit Co. LLC                    | 6.798% | 11/7/28       | 31,000              | 32,123                |
| Ford Motor Credit Co. LLC                    | 2.900% | 2/10/29       | 4,742               | 4,244                 |
| Ford Motor Credit Co. LLC                    | 5.800% | 3/8/29        | 18,375              | 18,373                |
| Ford Motor Credit Co. LLC                    | 5.113% | 5/3/29        | 50,071              | 48,726                |
| Ford Motor Credit Co. LLC                    | 5.303% | 9/6/29        | 37,235              | 36,492                |
| Ford Motor Credit Co. LLC                    | 7.350% | 3/6/30        | 30,632              | 32,434                |
| Ford Motor Credit Co. LLC                    | 7.200% | 6/10/30       | 4,258               | 4,480                 |
| Ford Motor Credit Co. LLC                    | 4.000% | 11/13/30      | 34,296              | 30,867                |
| Ford Motor Credit Co. LLC                    | 6.050% | 3/5/31        | 11,147              | 11,119                |
| Ford Motor Credit Co. LLC                    | 3.625% | 6/17/31       | 25,048              | 21,647                |
| Ford Motor Credit Co. LLC                    | 6.054% | 11/5/31       | 103,250             | 102,424               |
| Ford Motor Credit Co. LLC                    | 7.122% | 11/7/33       | 27,968              | 29,193                |
| Ford Motor Credit Co. LLC                    | 6.125% | 3/8/34        | 23,005              | 22,481                |
| Fortune Brands Innovations Inc.              | 3.250% | 9/15/29       | 13,455              | 12,436                |
| Fortune Brands Innovations Inc.              | 4.000% | 3/25/32       | 3,090               | 2,848                 |
| Fortune Brands Innovations Inc.              | 5.875% | 6/1/33        | 9,585               | 9,818                 |
| Fortune Brands Innovations Inc.              | 4.500% | 3/25/52       | 4,311               | 3,382                 |
| General Motors Co.                           | 5.000% | 10/1/28       | 8,864               | 8,818                 |
| General Motors Co.                           | 5.400% | 10/15/29      | 8,887               | 8,942                 |
| General Motors Co.                           | 5.600% | 10/15/32      | 1,275               | 1,286                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| General Motors Co.                        | 5.000% | 4/1/35        | 21,888              | 20,472                |
| General Motors Co.                        | 6.600% | 4/1/36        | 20,950              | 21,971                |
| General Motors Co.                        | 5.150% | 4/1/38        | 12,689              | 11,667                |
| General Motors Co.                        | 6.250% | 10/2/43       | 31,632              | 31,318                |
| General Motors Co.                        | 5.200% | 4/1/45        | 15,296              | 13,236                |
| General Motors Co.                        | 6.750% | 4/1/46        | 17,685              | 18,477                |
| General Motors Co.                        | 5.400% | 4/1/48        | 10,678              | 9,372                 |
| General Motors Co.                        | 5.950% | 4/1/49        | 11,550              | 10,913                |
| General Motors Financial Co. Inc.         | 1.250% | 1/8/26        | 17,075              | 16,449                |
| General Motors Financial Co. Inc.         | 5.250% | 3/1/26        | 16,048              | 16,093                |
| General Motors Financial Co. Inc.         | 5.400% | 4/6/26        | 16,589              | 16,686                |
| General Motors Financial Co. Inc.         | 1.500% | 6/10/26       | 19,690              | 18,764                |
| General Motors Financial Co. Inc.         | 4.000% | 10/6/26       | 26,347              | 25,970                |
| General Motors Financial Co. Inc.         | 4.350% | 1/17/27       | 26,433              | 26,123                |
| General Motors Financial Co. Inc.         | 5.000% | 4/9/27        | 17,163              | 17,172                |
| General Motors Financial Co. Inc.         | 5.400% | 5/8/27        | 8,920               | 9,013                 |
| General Motors Financial Co. Inc.         | 5.350% | 7/15/27       | 18,225              | 18,401                |
| General Motors Financial Co. Inc.         | 2.700% | 8/20/27       | 10,172              | 9,609                 |
| General Motors Financial Co. Inc.         | 3.850% | 1/5/28        | 9,250               | 8,934                 |
| General Motors Financial Co. Inc.         | 2.400% | 4/10/28       | 17,550              | 16,122                |
| General Motors Financial Co. Inc.         | 5.800% | 6/23/28       | 18,565              | 18,939                |
| General Motors Financial Co. Inc.         | 2.400% | 10/15/28      | 3,210               | 2,910                 |
| General Motors Financial Co. Inc.         | 5.800% | 1/7/29        | 18,187              | 18,550                |
| General Motors Financial Co. Inc.         | 4.300% | 4/6/29        | 17,978              | 17,345                |
| General Motors Financial Co. Inc.         | 5.550% | 7/15/29       | 37,835              | 38,248                |
| General Motors Financial Co. Inc.         | 4.900% | 10/6/29       | 7,950               | 7,825                 |
| General Motors Financial Co. Inc.         | 3.600% | 6/21/30       | 13,680              | 12,536                |
| General Motors Financial Co. Inc.         | 5.750% | 2/8/31        | 4,203               | 4,254                 |
| General Motors Financial Co. Inc.         | 2.700% | 6/10/31       | 14,443              | 12,233                |
| General Motors Financial Co. Inc.         | 5.600% | 6/18/31       | 11,005              | 11,045                |
| General Motors Financial Co. Inc.         | 3.100% | 1/12/32       | 6,726               | 5,752                 |
| General Motors Financial Co. Inc.         | 6.400% | 1/9/33        | 19,850              | 20,569                |
| General Motors Financial Co. Inc.         | 6.100% | 1/7/34        | 11,449              | 11,619                |
| General Motors Financial Co. Inc.         | 5.950% | 4/4/34        | 11,640              | 11,694                |
| General Motors Financial Co. Inc.         | 5.450% | 9/6/34        | 1,645               | 1,596                 |
| Genuine Parts Co.                         | 6.500% | 11/1/28       | 4,500               | 4,726                 |
| Genuine Parts Co.                         | 4.950% | 8/15/29       | 19,099              | 19,029                |
| Genuine Parts Co.                         | 1.875% | 11/1/30       | 6,665               | 5,558                 |
| Genuine Parts Co.                         | 6.875% | 11/1/33       | 7,760               | 8,512                 |
| <sup>2</sup> George Washington University | 4.300% | 9/15/44       | 6,610               | 5,670                 |
| George Washington University              | 4.868% | 9/15/45       | 5,594               | 5,154                 |
| <sup>2</sup> George Washington University | 4.126% | 9/15/48       | 12,317              | 10,060                |
| <sup>2</sup> Georgetown University        | 4.315% | 4/1/49        | 7,915               | 6,563                 |
| <sup>2</sup> Georgetown University        | 2.943% | 4/1/50        | 8,833               | 5,709                 |
| Georgetown University                     | 5.115% | 4/1/53        | 4,155               | 3,950                 |
| <sup>2</sup> Georgetown University        | 5.215% | 10/1/18       | 3,932               | 3,455                 |
| GXO Logistics Inc.                        | 1.650% | 7/15/26       | 7,229               | 6,872                 |
| GXO Logistics Inc.                        | 6.250% | 5/6/29        | 5,715               | 5,853                 |
| GXO Logistics Inc.                        | 2.650% | 7/15/31       | 9,230               | 7,747                 |
| GXO Logistics Inc.                        | 6.500% | 5/6/34        | 6,910               | 7,082                 |
| Harley-Davidson Inc.                      | 4.625% | 7/28/45       | 15,335              | 12,365                |
| Hasbro Inc.                               | 3.550% | 11/19/26      | 16,551              | 16,169                |
| Hasbro Inc.                               | 3.500% | 9/15/27       | 6,491               | 6,257                 |
| Hasbro Inc.                               | 3.900% | 11/19/29      | 12,079              | 11,351                |
| Hasbro Inc.                               | 6.350% | 3/15/40       | 6,644               | 6,718                 |
| Hasbro Inc.                               | 5.100% | 5/15/44       | 3,987               | 3,451                 |
| Home Depot Inc.                           | 3.000% | 4/1/26        | 18,031              | 17,711                |
| Home Depot Inc.                           | 5.150% | 6/25/26       | 18,960              | 19,147                |
| Home Depot Inc.                           | 2.125% | 9/15/26       | 13,969              | 13,440                |
| Home Depot Inc.                           | 4.950% | 9/30/26       | 7,270               | 7,335                 |
| Home Depot Inc.                           | 2.500% | 4/15/27       | 23,225              | 22,222                |
| Home Depot Inc.                           | 2.800% | 9/14/27       | 25,009              | 23,954                |
| Home Depot Inc.                           | 0.900% | 3/15/28       | 3,183               | 2,841                 |
| Home Depot Inc.                           | 1.500% | 9/15/28       | 5,993               | 5,356                 |
| Home Depot Inc.                           | 3.900% | 12/6/28       | 6,068               | 5,913                 |
| Home Depot Inc.                           | 4.900% | 4/15/29       | 5,405               | 5,453                 |
| Home Depot Inc.                           | 2.950% | 6/15/29       | 25,246              | 23,464                |
| Home Depot Inc.                           | 4.750% | 6/25/29       | 15,934              | 15,960                |
| Home Depot Inc.                           | 2.700% | 4/15/30       | 36,180              | 32,566                |
| Home Depot Inc.                           | 1.375% | 3/15/31       | 23,922              | 19,363                |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Home Depot Inc.                       | 4.850% | 6/25/31       | 12,020              | 12,008                |
| Home Depot Inc.                       | 1.875% | 9/15/31       | 15,197              | 12,554                |
| Home Depot Inc.                       | 3.250% | 4/15/32       | 20,902              | 18,644                |
| Home Depot Inc.                       | 4.500% | 9/15/32       | 13,249              | 12,887                |
| Home Depot Inc.                       | 5.875% | 12/16/36      | 39,032              | 41,106                |
| Home Depot Inc.                       | 3.300% | 4/15/40       | 21,801              | 16,955                |
| Home Depot Inc.                       | 5.400% | 9/15/40       | 13,677              | 13,628                |
| Home Depot Inc.                       | 5.950% | 4/1/41        | 2,917               | 3,059                 |
| Home Depot Inc.                       | 4.200% | 4/1/43        | 14,752              | 12,439                |
| Home Depot Inc.                       | 4.875% | 2/15/44       | 2,229               | 2,035                 |
| Home Depot Inc.                       | 4.400% | 3/15/45       | 7,919               | 6,758                 |
| Home Depot Inc.                       | 4.250% | 4/1/46        | 12,908              | 10,727                |
| Home Depot Inc.                       | 3.900% | 6/15/47       | 20,892              | 16,324                |
| Home Depot Inc.                       | 4.500% | 12/6/48       | 8,014               | 6,832                 |
| Home Depot Inc.                       | 3.125% | 12/15/49      | 31,180              | 20,846                |
| Home Depot Inc.                       | 3.350% | 4/15/50       | 42,222              | 29,448                |
| Home Depot Inc.                       | 2.375% | 3/15/51       | 5,950               | 3,351                 |
| Home Depot Inc.                       | 2.750% | 9/15/51       | 12,067              | 7,344                 |
| Home Depot Inc.                       | 3.625% | 4/15/52       | 22,881              | 16,559                |
| Home Depot Inc.                       | 4.950% | 9/15/52       | 12,319              | 11,201                |
| Home Depot Inc.                       | 5.300% | 6/25/54       | 21,567              | 20,652                |
| Home Depot Inc.                       | 3.500% | 9/15/56       | 14,675              | 10,186                |
| Home Depot Inc.                       | 5.400% | 6/25/64       | 2,693               | 2,575                 |
| Honda Motor Co. Ltd.                  | 2.534% | 3/10/27       | 3,518               | 3,361                 |
| Honda Motor Co. Ltd.                  | 2.967% | 3/10/32       | 17,056              | 14,781                |
| <sup>2</sup> Howard University        | 5.209% | 10/1/52       | 4,440               | 3,847                 |
| Hyatt Hotels Corp.                    | 4.850% | 3/15/26       | 9,375               | 9,367                 |
| Hyatt Hotels Corp.                    | 5.750% | 1/30/27       | 7,217               | 7,327                 |
| Hyatt Hotels Corp.                    | 4.375% | 9/15/28       | 12,093              | 11,752                |
| Hyatt Hotels Corp.                    | 5.250% | 6/30/29       | 12,045              | 12,054                |
| Hyatt Hotels Corp.                    | 5.750% | 4/23/30       | 12,682              | 12,968                |
| Hyatt Hotels Corp.                    | 5.375% | 12/15/31      | 9,150               | 9,105                 |
| Hyatt Hotels Corp.                    | 5.500% | 6/30/34       | 6,460               | 6,401                 |
| JD.com Inc.                           | 3.875% | 4/29/26       | 7,195               | 7,096                 |
| JD.com Inc.                           | 3.375% | 1/14/30       | 9,656               | 8,916                 |
| JD.com Inc.                           | 4.125% | 1/14/50       | 3,885               | 3,036                 |
| <sup>2</sup> Johns Hopkins University | 4.705% | 7/1/32        | 4,935               | 4,846                 |
| <sup>2</sup> Johns Hopkins University | 4.083% | 7/1/53        | 4,939               | 3,996                 |
| <sup>2</sup> Johns Hopkins University | 2.813% | 1/1/60        | 8,837               | 5,300                 |
| Las Vegas Sands Corp.                 | 5.900% | 6/1/27        | 17,185              | 17,432                |
| Las Vegas Sands Corp.                 | 3.900% | 8/8/29        | 9,760               | 9,068                 |
| Las Vegas Sands Corp.                 | 6.000% | 8/15/29       | 10,067              | 10,188                |
| Las Vegas Sands Corp.                 | 6.200% | 8/15/34       | 11,501              | 11,562                |
| Lear Corp.                            | 3.800% | 9/15/27       | 4,666               | 4,530                 |
| Lear Corp.                            | 4.250% | 5/15/29       | 9,974               | 9,597                 |
| Lear Corp.                            | 3.500% | 5/30/30       | 7,500               | 6,846                 |
| Lear Corp.                            | 2.600% | 1/15/32       | 4,243               | 3,531                 |
| Lear Corp.                            | 5.250% | 5/15/49       | 8,121               | 6,971                 |
| Lear Corp.                            | 3.550% | 1/15/52       | 3,140               | 2,064                 |
| Leggett & Platt Inc.                  | 3.500% | 11/15/27      | 13,990              | 13,213                |
| Leggett & Platt Inc.                  | 4.400% | 3/15/29       | 7,260               | 6,796                 |
| Leggett & Platt Inc.                  | 3.500% | 11/15/51      | 8,100               | 4,909                 |
| Leland Stanford Junior University     | 1.289% | 6/1/27        | 5,368               | 4,948                 |
| Leland Stanford Junior University     | 3.647% | 5/1/48        | 14,891              | 11,513                |
| Leland Stanford Junior University     | 2.413% | 6/1/50        | 7,761               | 4,602                 |
| Lennar Corp.                          | 5.250% | 6/1/26        | 19,065              | 19,156                |
| Lennar Corp.                          | 5.000% | 6/15/27       | 5,217               | 5,228                 |
| Lennar Corp.                          | 4.750% | 11/29/27      | 18,349              | 18,293                |
| Lowe's Cos. Inc.                      | 4.800% | 4/1/26        | 12,213              | 12,233                |
| Lowe's Cos. Inc.                      | 2.500% | 4/15/26       | 23,726              | 23,136                |
| Lowe's Cos. Inc.                      | 3.350% | 4/1/27        | 9,881               | 9,601                 |
| Lowe's Cos. Inc.                      | 3.100% | 5/3/27        | 17,915              | 17,324                |
| Lowe's Cos. Inc.                      | 1.300% | 4/15/28       | 10,519              | 9,404                 |
| Lowe's Cos. Inc.                      | 1.700% | 9/15/28       | 10,503              | 9,392                 |
| Lowe's Cos. Inc.                      | 6.500% | 3/15/29       | 3,465               | 3,691                 |
| Lowe's Cos. Inc.                      | 3.650% | 4/5/29        | 24,660              | 23,477                |
| Lowe's Cos. Inc.                      | 4.500% | 4/15/30       | 11,766              | 11,541                |
| Lowe's Cos. Inc.                      | 1.700% | 10/15/30      | 10,447              | 8,724                 |
| Lowe's Cos. Inc.                      | 2.625% | 4/1/31        | 31,219              | 27,105                |
| Lowe's Cos. Inc.                      | 3.750% | 4/1/32        | 31,370              | 28,701                |

|                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Lowe's Cos. Inc.                                   | 5.000% | 4/15/33       | 16,115              | 15,863                |
| Lowe's Cos. Inc.                                   | 5.150% | 7/1/33        | 3,466               | 3,445                 |
| Lowe's Cos. Inc.                                   | 5.000% | 4/15/40       | 10,558              | 9,856                 |
| Lowe's Cos. Inc.                                   | 2.800% | 9/15/41       | 11,317              | 7,744                 |
| Lowe's Cos. Inc.                                   | 3.700% | 4/15/46       | 15,128              | 11,157                |
| Lowe's Cos. Inc.                                   | 4.050% | 5/3/47        | 17,187              | 13,303                |
| Lowe's Cos. Inc.                                   | 4.550% | 4/5/49        | 17,044              | 14,045                |
| Lowe's Cos. Inc.                                   | 5.125% | 4/15/50       | 7,625               | 6,820                 |
| Lowe's Cos. Inc.                                   | 3.000% | 10/15/50      | 5,420               | 3,368                 |
| Lowe's Cos. Inc.                                   | 3.500% | 4/1/51        | 8,965               | 6,105                 |
| Lowe's Cos. Inc.                                   | 4.250% | 4/1/52        | 17,888              | 13,929                |
| Lowe's Cos. Inc.                                   | 5.625% | 4/15/53       | 12,450              | 11,966                |
| Lowe's Cos. Inc.                                   | 5.750% | 7/1/53        | 7,255               | 7,096                 |
| Lowe's Cos. Inc.                                   | 4.450% | 4/1/62        | 11,209              | 8,651                 |
| Lowe's Cos. Inc.                                   | 5.850% | 4/1/63        | 4,185               | 4,079                 |
| Magna International Inc.                           | 5.050% | 3/14/29       | 10,000              | 10,041                |
| Magna International Inc.                           | 2.450% | 6/15/30       | 8,044               | 7,065                 |
| Magna International Inc.                           | 5.500% | 3/21/33       | 6,500               | 6,580                 |
| <sup>2</sup> Marriott International Inc.           | 3.125% | 6/15/26       | 11,153              | 10,902                |
| <sup>2</sup> Marriott International Inc.           | 4.000% | 4/15/28       | 11,401              | 11,092                |
| Marriott International Inc.                        | 5.550% | 10/15/28      | 15,631              | 15,965                |
| <sup>2</sup> Marriott International Inc.           | 4.650% | 12/1/28       | 4,570               | 4,537                 |
| Marriott International Inc.                        | 4.875% | 5/15/29       | 8,080               | 8,047                 |
| Marriott International Inc.                        | 4.800% | 3/15/30       | 7,750               | 7,690                 |
| <sup>2</sup> Marriott International Inc.           | 4.625% | 6/15/30       | 15,550              | 15,261                |
| <sup>2</sup> Marriott International Inc.           | 2.850% | 4/15/31       | 12,273              | 10,719                |
| <sup>2</sup> Marriott International Inc.           | 3.500% | 10/15/32      | 10,925              | 9,634                 |
| <sup>2</sup> Marriott International Inc.           | 2.750% | 10/15/33      | 8,735               | 7,177                 |
| Marriott International Inc.                        | 5.300% | 5/15/34       | 8,240               | 8,174                 |
| Marriott International Inc.                        | 5.350% | 3/15/35       | 13,900              | 13,702                |
| Masco Corp.                                        | 3.500% | 11/15/27      | 7,402               | 7,134                 |
| Masco Corp.                                        | 1.500% | 2/15/28       | 8,105               | 7,302                 |
| Masco Corp.                                        | 2.000% | 10/1/30       | 4,081               | 3,431                 |
| Masco Corp.                                        | 2.000% | 2/15/31       | 7,453               | 6,234                 |
| Masco Corp.                                        | 4.500% | 5/15/47       | 7,220               | 5,907                 |
| Masco Corp.                                        | 3.125% | 2/15/51       | 3,854               | 2,424                 |
| <sup>2</sup> Massachusetts Institute of Technology | 3.959% | 7/1/38        | 7,308               | 6,472                 |
| <sup>2</sup> Massachusetts Institute of Technology | 2.989% | 7/1/50        | 8,357               | 5,629                 |
| <sup>2</sup> Massachusetts Institute of Technology | 2.294% | 7/1/51        | 6,107               | 3,497                 |
| Massachusetts Institute of Technology              | 3.067% | 4/1/52        | 8,035               | 5,441                 |
| Massachusetts Institute of Technology              | 5.600% | 7/1/11        | 10,546              | 10,591                |
| Massachusetts Institute of Technology              | 4.678% | 7/1/14        | 7,501               | 6,335                 |
| Massachusetts Institute of Technology              | 3.885% | 7/1/16        | 6,800               | 4,768                 |
| Mattel Inc.                                        | 5.450% | 11/1/41       | 4,100               | 3,671                 |
| <sup>2</sup> McDonald's Corp.                      | 3.700% | 1/30/26       | 10,225              | 10,145                |
| <sup>2</sup> McDonald's Corp.                      | 3.500% | 3/1/27        | 16,114              | 15,745                |
| <sup>2</sup> McDonald's Corp.                      | 3.500% | 7/1/27        | 8,420               | 8,203                 |
| <sup>2</sup> McDonald's Corp.                      | 3.800% | 4/1/28        | 23,006              | 22,389                |
| McDonald's Corp.                                   | 4.800% | 8/14/28       | 13,115              | 13,132                |
| <sup>2</sup> McDonald's Corp.                      | 5.000% | 5/17/29       | 6,534               | 6,575                 |
| <sup>2</sup> McDonald's Corp.                      | 2.625% | 9/1/29        | 22,909              | 20,860                |
| <sup>2</sup> McDonald's Corp.                      | 2.125% | 3/1/30        | 14,892              | 13,003                |
| <sup>2</sup> McDonald's Corp.                      | 3.600% | 7/1/30        | 19,198              | 17,992                |
| McDonald's Corp.                                   | 4.950% | 8/14/33       | 17,400              | 17,254                |
| <sup>2</sup> McDonald's Corp.                      | 4.700% | 12/9/35       | 15,690              | 14,962                |
| <sup>2</sup> McDonald's Corp.                      | 6.300% | 10/15/37      | 1,786               | 1,919                 |
| <sup>2</sup> McDonald's Corp.                      | 6.300% | 3/1/38        | 11,029              | 11,837                |
| <sup>2</sup> McDonald's Corp.                      | 5.700% | 2/1/39        | 10,245              | 10,403                |
| <sup>2</sup> McDonald's Corp.                      | 4.875% | 7/15/40       | 2,396               | 2,221                 |
| <sup>2</sup> McDonald's Corp.                      | 3.700% | 2/15/42       | 7,824               | 6,122                 |
| <sup>2</sup> McDonald's Corp.                      | 3.625% | 5/1/43        | 4,719               | 3,610                 |
| <sup>2</sup> McDonald's Corp.                      | 4.600% | 5/26/45       | 10,788              | 9,339                 |
| <sup>2</sup> McDonald's Corp.                      | 4.875% | 12/9/45       | 22,534              | 20,188                |
| <sup>2</sup> McDonald's Corp.                      | 4.450% | 3/1/47        | 5,602               | 4,706                 |
| <sup>2</sup> McDonald's Corp.                      | 4.450% | 9/1/48        | 5,276               | 4,397                 |
| <sup>2</sup> McDonald's Corp.                      | 4.200% | 4/1/50        | 13,525              | 10,697                |
| <sup>2</sup> McDonald's Corp.                      | 5.150% | 9/9/52        | 8,260               | 7,544                 |
| McDonald's Corp.                                   | 5.450% | 8/14/53       | 1,335               | 1,276                 |
| MDC Holdings Inc.                                  | 2.500% | 1/15/31       | 835                 | 723                   |
| MDC Holdings Inc.                                  | 6.000% | 1/15/43       | 10,441              | 10,402                |

|   |                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------------|--------|---------------|---------------------|-----------------------|
|   | Mercedes-Benz Finance North America LLC | 8.500% | 1/18/31       | 10,952              | 12,800                |
| 7 | Mercedes-Benz Finance North America LLC | 2.450% | 3/2/31        | 3,000               | 2,558                 |
|   | Mohawk Industries Inc.                  | 5.850% | 9/18/28       | 6,730               | 6,918                 |
|   | Mohawk Industries Inc.                  | 3.625% | 5/15/30       | 6,540               | 6,039                 |
|   | NIKE Inc.                               | 2.375% | 11/1/26       | 14,202              | 13,689                |
|   | NIKE Inc.                               | 2.750% | 3/27/27       | 8,120               | 7,823                 |
|   | NIKE Inc.                               | 2.850% | 3/27/30       | 23,458              | 21,364                |
|   | NIKE Inc.                               | 3.250% | 3/27/40       | 8,552               | 6,596                 |
|   | NIKE Inc.                               | 3.625% | 5/1/43        | 2,572               | 2,011                 |
|   | NIKE Inc.                               | 3.875% | 11/1/45       | 4,831               | 3,809                 |
|   | NIKE Inc.                               | 3.375% | 11/1/46       | 6,815               | 4,919                 |
|   | NIKE Inc.                               | 3.375% | 3/27/50       | 12,782              | 9,000                 |
| 2 | Northeastern University                 | 2.894% | 10/1/50       | 4,075               | 2,697                 |
| 2 | Northwestern University                 | 4.643% | 12/1/44       | 13,351              | 12,213                |
| 2 | Northwestern University                 | 2.640% | 12/1/50       | 5,813               | 3,654                 |
| 2 | Northwestern University                 | 3.662% | 12/1/57       | 8,187               | 6,019                 |
|   | NVR Inc.                                | 3.000% | 5/15/30       | 12,035              | 10,849                |
|   | O'Reilly Automotive Inc.                | 3.550% | 3/15/26       | 6,001               | 5,917                 |
|   | O'Reilly Automotive Inc.                | 5.750% | 11/20/26      | 3,675               | 3,738                 |
|   | O'Reilly Automotive Inc.                | 3.600% | 9/1/27        | 21,869              | 21,221                |
|   | O'Reilly Automotive Inc.                | 4.350% | 6/1/28        | 4,753               | 4,668                 |
|   | O'Reilly Automotive Inc.                | 3.900% | 6/1/29        | 15,185              | 14,548                |
|   | O'Reilly Automotive Inc.                | 4.200% | 4/1/30        | 8,231               | 7,922                 |
|   | O'Reilly Automotive Inc.                | 1.750% | 3/15/31       | 4,730               | 3,876                 |
|   | O'Reilly Automotive Inc.                | 4.700% | 6/15/32       | 10,037              | 9,698                 |
|   | O'Reilly Automotive Inc.                | 5.000% | 8/19/34       | 10,004              | 9,699                 |
|   | Owens Corning                           | 3.400% | 8/15/26       | 5,255               | 5,141                 |
|   | Owens Corning                           | 5.500% | 6/15/27       | 3,530               | 3,591                 |
|   | Owens Corning                           | 3.950% | 8/15/29       | 7,120               | 6,789                 |
|   | Owens Corning                           | 3.875% | 6/1/30        | 5,000               | 4,707                 |
|   | Owens Corning                           | 5.700% | 6/15/34       | 10,270              | 10,431                |
|   | Owens Corning                           | 7.000% | 12/1/36       | 2,083               | 2,317                 |
|   | Owens Corning                           | 4.300% | 7/15/47       | 9,025               | 7,173                 |
|   | Owens Corning                           | 4.400% | 1/30/48       | 5,230               | 4,195                 |
|   | Owens Corning                           | 5.950% | 6/15/54       | 10,930              | 10,813                |
| 2 | President & Fellows of Harvard College  | 4.609% | 2/15/35       | 10,255              | 9,955                 |
| 7 | President & Fellows of Harvard College  | 6.500% | 1/15/39       | 65                  | 73                    |
|   | President & Fellows of Harvard College  | 4.875% | 10/15/40      | 6,312               | 6,046                 |
|   | President & Fellows of Harvard College  | 3.150% | 7/15/46       | 11,427              | 8,227                 |
|   | President & Fellows of Harvard College  | 2.517% | 10/15/50      | 11,720              | 7,094                 |
|   | President & Fellows of Harvard College  | 3.745% | 11/15/52      | 6,863               | 5,278                 |
|   | President & Fellows of Harvard College  | 3.300% | 7/15/56       | 6,579               | 4,518                 |
|   | PulteGroup Inc.                         | 5.000% | 1/15/27       | 8,967               | 8,973                 |
|   | PulteGroup Inc.                         | 7.875% | 6/15/32       | 1,999               | 2,279                 |
|   | PulteGroup Inc.                         | 6.375% | 5/15/33       | 7,501               | 7,910                 |
|   | PulteGroup Inc.                         | 6.000% | 2/15/35       | 2,232               | 2,280                 |
|   | Ralph Lauren Corp.                      | 2.950% | 6/15/30       | 10,747              | 9,736                 |
| 2 | Rockefeller Foundation                  | 2.492% | 10/1/50       | 17,339              | 10,508                |
|   | Ross Stores Inc.                        | 1.875% | 4/15/31       | 8,065               | 6,650                 |
|   | Sands China Ltd.                        | 3.800% | 1/8/26        | 11,845              | 11,624                |
|   | Sands China Ltd.                        | 2.300% | 3/8/27        | 8,794               | 8,181                 |
|   | Sands China Ltd.                        | 5.400% | 8/8/28        | 23,045              | 22,774                |
|   | Sands China Ltd.                        | 2.850% | 3/8/29        | 8,805               | 7,845                 |
|   | Sands China Ltd.                        | 4.375% | 6/18/30       | 10,986              | 10,239                |
|   | Sands China Ltd.                        | 3.250% | 8/8/31        | 9,021               | 7,711                 |
|   | Snap-on Inc.                            | 3.250% | 3/1/27        | 3,497               | 3,396                 |
|   | Snap-on Inc.                            | 4.100% | 3/1/48        | 5,204               | 4,161                 |
|   | Snap-on Inc.                            | 3.100% | 5/1/50        | 8,066               | 5,333                 |
|   | Stanley Black & Decker Inc.             | 3.400% | 3/1/26        | 9,741               | 9,579                 |
|   | Stanley Black & Decker Inc.             | 4.250% | 11/15/28      | 3,118               | 3,044                 |
|   | Stanley Black & Decker Inc.             | 2.300% | 3/15/30       | 23,750              | 20,589                |
|   | Stanley Black & Decker Inc.             | 5.200% | 9/1/40        | 7,965               | 7,497                 |
|   | Stanley Black & Decker Inc.             | 4.850% | 11/15/48      | 6,630               | 5,643                 |
|   | Stanley Black & Decker Inc.             | 2.750% | 11/15/50      | 3,010               | 1,727                 |
|   | Starbucks Corp.                         | 4.750% | 2/15/26       | 5,360               | 5,372                 |
|   | Starbucks Corp.                         | 2.450% | 6/15/26       | 19,175              | 18,599                |
|   | Starbucks Corp.                         | 2.000% | 3/12/27       | 5,430               | 5,129                 |
|   | Starbucks Corp.                         | 3.500% | 3/1/28        | 453                 | 437                   |
|   | Starbucks Corp.                         | 4.000% | 11/15/28      | 2,322               | 2,250                 |
|   | Starbucks Corp.                         | 3.550% | 8/15/29       | 11,750              | 11,124                |



|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Starbucks Corp.                            | 2.250% | 3/12/30       | 13,844              | 12,130                |
| Starbucks Corp.                            | 2.550% | 11/15/30      | 23,441              | 20,524                |
| Starbucks Corp.                            | 4.900% | 2/15/31       | 5,895               | 5,885                 |
| Starbucks Corp.                            | 3.000% | 2/14/32       | 5,985               | 5,230                 |
| Starbucks Corp.                            | 4.800% | 2/15/33       | 13,630              | 13,290                |
| Starbucks Corp.                            | 5.000% | 2/15/34       | 8,759               | 8,570                 |
| Starbucks Corp.                            | 4.300% | 6/15/45       | 7,134               | 5,771                 |
| Starbucks Corp.                            | 3.750% | 12/1/47       | 5,695               | 4,156                 |
| Starbucks Corp.                            | 4.500% | 11/15/48      | 15,241              | 12,598                |
| Starbucks Corp.                            | 4.450% | 8/15/49       | 10,965              | 8,967                 |
| Starbucks Corp.                            | 3.350% | 3/12/50       | 1,030               | 686                   |
| Starbucks Corp.                            | 3.500% | 11/15/50      | 2,204               | 1,523                 |
| <sup>2</sup> Tapestry Inc.                 | 4.125% | 7/15/27       | 2,173               | 2,130                 |
| Tapestry Inc.                              | 5.100% | 3/11/30       | 2,500               | 2,473                 |
| Tapestry Inc.                              | 3.050% | 3/15/32       | 2,505               | 2,133                 |
| Tapestry Inc.                              | 5.500% | 3/11/35       | 14,450              | 14,045                |
| Thomas Jefferson University                | 3.847% | 11/1/57       | 6,058               | 4,486                 |
| TJX Cos. Inc.                              | 2.250% | 9/15/26       | 22,995              | 22,166                |
| TJX Cos. Inc.                              | 1.150% | 5/15/28       | 6,930               | 6,182                 |
| TJX Cos. Inc.                              | 3.875% | 4/15/30       | 10,165              | 9,687                 |
| TJX Cos. Inc.                              | 1.600% | 5/15/31       | 6,350               | 5,195                 |
| TJX Cos. Inc.                              | 4.500% | 4/15/50       | 5,557               | 4,801                 |
| Toll Brothers Finance Corp.                | 4.875% | 3/15/27       | 200                 | 200                   |
| Toll Brothers Finance Corp.                | 4.350% | 2/15/28       | 15,660              | 15,313                |
| Toll Brothers Finance Corp.                | 3.800% | 11/1/29       | 5,660               | 5,328                 |
| Toyota Motor Corp.                         | 1.339% | 3/25/26       | 3,625               | 3,488                 |
| Toyota Motor Corp.                         | 5.275% | 7/13/26       | 4,329               | 4,378                 |
| Toyota Motor Corp.                         | 5.118% | 7/13/28       | 6,778               | 6,855                 |
| Toyota Motor Corp.                         | 3.669% | 7/20/28       | 2,713               | 2,636                 |
| Toyota Motor Corp.                         | 2.760% | 7/2/29        | 12,302              | 11,332                |
| Toyota Motor Corp.                         | 5.123% | 7/13/33       | 2,560               | 2,587                 |
| Toyota Motor Credit Corp.                  | 3.950% | 6/30/25       | 8,750               | 8,717                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.800% | 1/5/26        | 7,780               | 7,804                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 0.800% | 1/9/26        | 9,128               | 8,787                 |
| Toyota Motor Credit Corp.                  | 5.200% | 5/15/26       | 13,530              | 13,649                |
| Toyota Motor Credit Corp.                  | 4.450% | 5/18/26       | 12,105              | 12,094                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 1.125% | 6/18/26       | 16,339              | 15,565                |
| Toyota Motor Credit Corp.                  | 4.550% | 8/7/26        | 10,360              | 10,364                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 5.000% | 8/14/26       | 7,895               | 7,954                 |
| Toyota Motor Credit Corp.                  | 5.400% | 11/20/26      | 11,785              | 11,966                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 3.200% | 1/11/27       | 13,453              | 13,098                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 1.900% | 1/13/27       | 4,660               | 4,418                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 5.000% | 3/19/27       | 9,550               | 9,631                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 1.150% | 8/13/27       | 9,354               | 8,569                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.550% | 9/20/27       | 50                  | 50                    |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.350% | 10/8/27       | 10,275              | 10,203                |
| Toyota Motor Credit Corp.                  | 5.450% | 11/10/27      | 6,068               | 6,209                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 3.050% | 1/11/28       | 8,261               | 7,882                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 1.900% | 4/6/28        | 9,668               | 8,843                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 5.250% | 9/11/28       | 13,162              | 13,360                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.650% | 1/5/29        | 8,622               | 8,572                 |
| Toyota Motor Credit Corp.                  | 3.650% | 1/8/29        | 12,482              | 11,944                |
| Toyota Motor Credit Corp.                  | 5.050% | 5/16/29       | 7,085               | 7,136                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.450% | 6/29/29       | 7,542               | 7,424                 |
| Toyota Motor Credit Corp.                  | 4.550% | 8/9/29        | 3,290               | 3,247                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 2.150% | 2/13/30       | 15,837              | 13,879                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 3.375% | 4/1/30        | 12,703              | 11,766                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.550% | 5/17/30       | 22,613              | 22,251                |
| Toyota Motor Credit Corp.                  | 5.550% | 11/20/30      | 12,385              | 12,757                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 1.650% | 1/10/31       | 8,485               | 6,998                 |
| Toyota Motor Credit Corp.                  | 5.100% | 3/21/31       | 23,511              | 23,624                |
| Toyota Motor Credit Corp.                  | 1.900% | 9/12/31       | 21,694              | 17,804                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.600% | 10/10/31      | 24,790              | 24,099                |
| <sup>2</sup> Toyota Motor Credit Corp.     | 2.400% | 1/13/32       | 3,250               | 2,729                 |
| Toyota Motor Credit Corp.                  | 4.700% | 1/12/33       | 5,895               | 5,732                 |
| <sup>2</sup> Toyota Motor Credit Corp.     | 4.800% | 1/5/34        | 13,778              | 13,382                |
| Tractor Supply Co.                         | 1.750% | 11/1/30       | 7,769               | 6,492                 |
| Tractor Supply Co.                         | 5.250% | 5/15/33       | 6,605               | 6,596                 |
| <sup>2</sup> Trustees of Boston College    | 3.129% | 7/1/52        | 5,433               | 3,714                 |
| <sup>2</sup> Trustees of Boston University | 4.061% | 10/1/48       | 7,092               | 5,864                 |

|              |                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|---------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Trustees of Columbia University in the City of New York | 4.355% | 10/1/35       | 4,125               | 3,891                 |
|              | Trustees of Princeton University                        | 5.700% | 3/1/39        | 10,025              | 10,441                |
| <sup>2</sup> | Trustees of Princeton University                        | 2.516% | 7/1/50        | 6,905               | 4,283                 |
|              | Trustees of Princeton University                        | 4.201% | 3/1/52        | 9,775               | 8,235                 |
| <sup>2</sup> | Trustees of the University of Pennsylvania              | 2.396% | 10/1/50       | 6,311               | 3,731                 |
|              | Trustees of the University of Pennsylvania              | 4.674% | 9/1/12        | 4,392               | 3,661                 |
|              | Trustees of the University of Pennsylvania              | 3.610% | 2/15/19       | 3,879               | 2,503                 |
| <sup>2</sup> | University of Chicago                                   | 2.761% | 4/1/45        | 5,108               | 3,880                 |
| <sup>2</sup> | University of Chicago                                   | 2.547% | 4/1/50        | 10,959              | 6,964                 |
|              | University of Chicago                                   | 3.000% | 10/1/52       | 130                 | 93                    |
| <sup>2</sup> | University of Chicago                                   | 4.003% | 10/1/53       | 9,764               | 7,923                 |
| <sup>2</sup> | University of Miami                                     | 4.063% | 4/1/52        | 7,795               | 6,250                 |
| <sup>2</sup> | University of Notre Dame du Lac                         | 3.438% | 2/15/45       | 19,085              | 14,456                |
| <sup>2</sup> | University of Notre Dame du Lac                         | 3.394% | 2/15/48       | 11,994              | 8,860                 |
| <sup>2</sup> | University of Southern California                       | 3.028% | 10/1/39       | 10,600              | 8,390                 |
| <sup>2</sup> | University of Southern California                       | 3.841% | 10/1/47       | 17,030              | 13,576                |
|              | University of Southern California                       | 2.805% | 10/1/50       | 5,592               | 3,574                 |
| <sup>2</sup> | University of Southern California                       | 2.945% | 10/1/51       | 8,095               | 5,282                 |
|              | University of Southern California                       | 4.976% | 10/1/53       | 6,620               | 6,174                 |
|              | University of Southern California                       | 5.250% | 10/1/11       | 3,498               | 3,250                 |
| <sup>2</sup> | University of Southern California                       | 3.226% | 10/1/20       | 2,429               | 1,395                 |
| <sup>2</sup> | Washington University                                   | 3.524% | 4/15/54       | 11,178              | 8,094                 |
|              | Washington University                                   | 4.349% | 4/15/22       | 5,940               | 4,561                 |
|              | Whirlpool Corp.                                         | 4.750% | 2/26/29       | 20,570              | 20,277                |
|              | Whirlpool Corp.                                         | 2.400% | 5/15/31       | 2,597               | 2,136                 |
|              | Whirlpool Corp.                                         | 4.700% | 5/14/32       | 4,108               | 3,829                 |
|              | Whirlpool Corp.                                         | 5.500% | 3/1/33        | 4,050               | 3,954                 |
|              | Whirlpool Corp.                                         | 4.500% | 6/1/46        | 6,667               | 5,137                 |
|              | Whirlpool Corp.                                         | 4.600% | 5/15/50       | 6,710               | 5,060                 |
| <sup>2</sup> | William Marsh Rice University                           | 3.574% | 5/15/45       | 11,587              | 9,172                 |
| <sup>2</sup> | William Marsh Rice University                           | 3.774% | 5/15/55       | 4,620               | 3,546                 |
| <sup>2</sup> | Yale University                                         | 1.482% | 4/15/30       | 12,212              | 10,386                |
| <sup>2</sup> | Yale University                                         | 2.402% | 4/15/50       | 10,892              | 6,481                 |

5,830,141

**Consumer Staples (1.6%)**

|              |                                     |        |          |         |         |
|--------------|-------------------------------------|--------|----------|---------|---------|
|              | Ahold Finance USA LLC               | 6.875% | 5/1/29   | 5,497   | 5,909   |
|              | Altria Group Inc.                   | 4.400% | 2/14/26  | 22,314  | 22,214  |
|              | Altria Group Inc.                   | 2.625% | 9/16/26  | 15,464  | 14,935  |
|              | Altria Group Inc.                   | 4.800% | 2/14/29  | 22,561  | 22,304  |
|              | Altria Group Inc.                   | 3.400% | 5/6/30   | 6,631   | 6,087   |
|              | Altria Group Inc.                   | 2.450% | 2/4/32   | 20,761  | 17,070  |
|              | Altria Group Inc.                   | 5.800% | 2/14/39  | 17,710  | 17,488  |
|              | Altria Group Inc.                   | 3.400% | 2/4/41   | 37,870  | 27,315  |
|              | Altria Group Inc.                   | 4.250% | 8/9/42   | 13,931  | 11,083  |
|              | Altria Group Inc.                   | 4.500% | 5/2/43   | 19,610  | 15,992  |
|              | Altria Group Inc.                   | 5.375% | 1/31/44  | 5,816   | 5,418   |
|              | Altria Group Inc.                   | 3.875% | 9/16/46  | 32,158  | 23,181  |
|              | Altria Group Inc.                   | 5.950% | 2/14/49  | 27,663  | 27,073  |
|              | Altria Group Inc.                   | 4.450% | 5/6/50   | 15,020  | 11,605  |
|              | Altria Group Inc.                   | 3.700% | 2/4/51   | 15,300  | 10,401  |
|              | Altria Group Inc.                   | 6.200% | 2/14/59  | 3,245   | 3,172   |
| <sup>2</sup> | Anheuser-Busch Cos. LLC             | 4.700% | 2/1/36   | 76,607  | 72,588  |
| <sup>2</sup> | Anheuser-Busch Cos. LLC             | 4.900% | 2/1/46   | 150,967 | 137,318 |
|              | Anheuser-Busch InBev Finance Inc.   | 4.700% | 2/1/36   | 26,742  | 25,252  |
|              | Anheuser-Busch InBev Finance Inc.   | 4.900% | 2/1/46   | 37,954  | 34,329  |
|              | Anheuser-Busch InBev Worldwide Inc. | 4.000% | 4/13/28  | 1,325   | 1,301   |
|              | Anheuser-Busch InBev Worldwide Inc. | 4.750% | 1/23/29  | 68,873  | 68,884  |
|              | Anheuser-Busch InBev Worldwide Inc. | 3.500% | 6/1/30   | 28,613  | 26,806  |
|              | Anheuser-Busch InBev Worldwide Inc. | 4.900% | 1/23/31  | 10,805  | 10,789  |
|              | Anheuser-Busch InBev Worldwide Inc. | 5.000% | 6/15/34  | 14,635  | 14,455  |
|              | Anheuser-Busch InBev Worldwide Inc. | 5.875% | 6/15/35  | 3,367   | 3,531   |
|              | Anheuser-Busch InBev Worldwide Inc. | 8.200% | 1/15/39  | 10,829  | 13,583  |
|              | Anheuser-Busch InBev Worldwide Inc. | 5.450% | 1/23/39  | 21,036  | 21,063  |
|              | Anheuser-Busch InBev Worldwide Inc. | 8.000% | 11/15/39 | 6,411   | 7,959   |
|              | Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42  | 14,746  | 13,663  |
|              | Anheuser-Busch InBev Worldwide Inc. | 4.439% | 10/6/48  | 28,352  | 23,942  |
|              | Anheuser-Busch InBev Worldwide Inc. | 5.550% | 1/23/49  | 29,510  | 29,108  |
|              | Anheuser-Busch InBev Worldwide Inc. | 5.800% | 1/23/59  | 26,073  | 26,614  |
|              | Archer-Daniels-Midland Co.          | 2.500% | 8/11/26  | 16,798  | 16,247  |

|                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------|--------|---------------|---------------------|-----------------------|
| Archer-Daniels-Midland Co.    | 3.250% | 3/27/30       | 11,282              | 10,412                |
| Archer-Daniels-Midland Co.    | 2.900% | 3/1/32        | 18,672              | 16,130                |
| Archer-Daniels-Midland Co.    | 5.935% | 10/1/32       | 4,682               | 4,940                 |
| Archer-Daniels-Midland Co.    | 4.500% | 8/15/33       | 1,223               | 1,164                 |
| Archer-Daniels-Midland Co.    | 5.375% | 9/15/35       | 3,338               | 3,369                 |
| Archer-Daniels-Midland Co.    | 3.750% | 9/15/47       | 5,240               | 3,903                 |
| Archer-Daniels-Midland Co.    | 4.500% | 3/15/49       | 7,680               | 6,448                 |
| Archer-Daniels-Midland Co.    | 2.700% | 9/15/51       | 9,530               | 5,709                 |
| Avery Dennison Corp.          | 4.875% | 12/6/28       | 8,089               | 8,064                 |
| Avery Dennison Corp.          | 2.650% | 4/30/30       | 10,169              | 9,018                 |
| Avery Dennison Corp.          | 5.750% | 3/15/33       | 7,585               | 7,783                 |
| BAT Capital Corp.             | 3.215% | 9/6/26        | 20,546              | 20,020                |
| BAT Capital Corp.             | 4.700% | 4/2/27        | 14,788              | 14,725                |
| BAT Capital Corp.             | 3.557% | 8/15/27       | 14,226              | 13,763                |
| BAT Capital Corp.             | 2.259% | 3/25/28       | 31,255              | 28,717                |
| BAT Capital Corp.             | 3.462% | 9/6/29        | 11,550              | 10,753                |
| BAT Capital Corp.             | 4.906% | 4/2/30        | 20,035              | 19,783                |
| BAT Capital Corp.             | 6.343% | 8/2/30        | 7,600               | 7,986                 |
| BAT Capital Corp.             | 5.834% | 2/20/31       | 13,455              | 13,750                |
| BAT Capital Corp.             | 2.726% | 3/25/31       | 18,415              | 15,894                |
| BAT Capital Corp.             | 4.742% | 3/16/32       | 12,190              | 11,727                |
| BAT Capital Corp.             | 7.750% | 10/19/32      | 9,870               | 11,189                |
| BAT Capital Corp.             | 6.421% | 8/2/33        | 18,795              | 19,844                |
| BAT Capital Corp.             | 6.000% | 2/20/34       | 11,619              | 11,931                |
| BAT Capital Corp.             | 4.390% | 8/15/37       | 32,693              | 28,196                |
| BAT Capital Corp.             | 7.079% | 8/2/43        | 9,325               | 10,046                |
| BAT Capital Corp.             | 4.540% | 8/15/47       | 18,427              | 14,523                |
| BAT Capital Corp.             | 4.758% | 9/6/49        | 7,846               | 6,344                 |
| BAT Capital Corp.             | 5.282% | 4/2/50        | 11,726              | 10,250                |
| BAT Capital Corp.             | 5.650% | 3/16/52       | 6,100               | 5,565                 |
| BAT Capital Corp.             | 7.081% | 8/2/53        | 12,571              | 13,786                |
| BAT International Finance plc | 1.668% | 3/25/26       | 32,464              | 31,243                |
| BAT International Finance plc | 4.448% | 3/16/28       | 11,232              | 11,045                |
| BAT International Finance plc | 5.931% | 2/2/29        | 13,623              | 14,026                |
| Brown-Forman Corp.            | 4.750% | 4/15/33       | 13,465              | 13,127                |
| Brown-Forman Corp.            | 4.000% | 4/15/38       | 2,935               | 2,562                 |
| Brown-Forman Corp.            | 4.500% | 7/15/45       | 6,857               | 5,979                 |
| Bunge Ltd. Finance Corp.      | 3.250% | 8/15/26       | 11,802              | 11,528                |
| Bunge Ltd. Finance Corp.      | 3.750% | 9/25/27       | 7,666               | 7,465                 |
| Bunge Ltd. Finance Corp.      | 4.100% | 1/7/28        | 5,941               | 5,814                 |
| Bunge Ltd. Finance Corp.      | 4.200% | 9/17/29       | 6,279               | 6,092                 |
| Bunge Ltd. Finance Corp.      | 2.750% | 5/14/31       | 12,867              | 11,115                |
| Campbell's Co.                | 5.300% | 3/20/26       | 5,764               | 5,801                 |
| Campbell's Co.                | 5.200% | 3/19/27       | 7,307               | 7,375                 |
| Campbell's Co.                | 4.150% | 3/15/28       | 22,407              | 21,858                |
| Campbell's Co.                | 5.200% | 3/21/29       | 8,155               | 8,221                 |
| Campbell's Co.                | 2.375% | 4/24/30       | 7,015               | 6,142                 |
| Campbell's Co.                | 5.400% | 3/21/34       | 11,183              | 11,136                |
| Campbell's Co.                | 4.750% | 3/23/35       | 11,245              | 10,601                |
| Campbell's Co.                | 4.800% | 3/15/48       | 1,564               | 1,347                 |
| Campbell's Co.                | 3.125% | 4/24/50       | 7,531               | 4,845                 |
| Church & Dwight Co. Inc.      | 3.150% | 8/1/27        | 5,596               | 5,412                 |
| Church & Dwight Co. Inc.      | 3.950% | 8/1/47        | 5,684               | 4,367                 |
| Church & Dwight Co. Inc.      | 5.000% | 6/15/52       | 9,125               | 8,232                 |
| Clorox Co.                    | 3.100% | 10/1/27       | 7,437               | 7,127                 |
| Clorox Co.                    | 3.900% | 5/15/28       | 6,550               | 6,362                 |
| Clorox Co.                    | 1.800% | 5/15/30       | 8,746               | 7,440                 |
| Coca-Cola Co.                 | 3.375% | 3/25/27       | 3,968               | 3,885                 |
| Coca-Cola Co.                 | 2.900% | 5/25/27       | 10,981              | 10,618                |
| Coca-Cola Co.                 | 1.450% | 6/1/27        | 15,000              | 14,004                |
| Coca-Cola Co.                 | 1.500% | 3/5/28        | 12,210              | 11,113                |
| Coca-Cola Co.                 | 1.000% | 3/15/28       | 15,592              | 13,987                |
| Coca-Cola Co.                 | 2.125% | 9/6/29        | 10,172              | 9,112                 |
| Coca-Cola Co.                 | 3.450% | 3/25/30       | 11,515              | 10,865                |
| Coca-Cola Co.                 | 1.650% | 6/1/30        | 29,892              | 25,482                |
| Coca-Cola Co.                 | 2.000% | 3/5/31        | 4,193               | 3,573                 |
| Coca-Cola Co.                 | 1.375% | 3/15/31       | 19,744              | 16,157                |
| Coca-Cola Co.                 | 2.250% | 1/5/32        | 17,027              | 14,471                |
| Coca-Cola Co.                 | 5.000% | 5/13/34       | 8,390               | 8,375                 |
| Coca-Cola Co.                 | 4.650% | 8/14/34       | 9,852               | 9,582                 |

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| Coca-Cola Co.               | 4.125% | 3/25/40       | 1,670               | 1,434                 |
| Coca-Cola Co.               | 2.500% | 6/1/40        | 12,198              | 8,533                 |
| Coca-Cola Co.               | 2.875% | 5/5/41        | 7,867               | 5,715                 |
| Coca-Cola Co.               | 4.200% | 3/25/50       | 10,730              | 8,862                 |
| Coca-Cola Co.               | 2.600% | 6/1/50        | 25,478              | 15,353                |
| Coca-Cola Co.               | 3.000% | 3/5/51        | 5,000               | 3,293                 |
| Coca-Cola Co.               | 2.500% | 3/15/51       | 31,723              | 18,552                |
| Coca-Cola Co.               | 5.300% | 5/13/54       | 14,805              | 14,289                |
| Coca-Cola Co.               | 5.200% | 1/14/55       | 11,402              | 10,827                |
| Coca-Cola Co.               | 2.750% | 6/1/60        | 9,001               | 5,253                 |
| Coca-Cola Co.               | 5.400% | 5/13/64       | 20,400              | 19,575                |
| Coca-Cola Consolidated Inc. | 5.250% | 6/1/29        | 9,045               | 9,155                 |
| Coca-Cola Consolidated Inc. | 5.450% | 6/1/34        | 5,676               | 5,714                 |
| Coca-Cola Femsa SAB de CV   | 2.750% | 1/22/30       | 12,301              | 11,023                |
| Coca-Cola Femsa SAB de CV   | 1.850% | 9/1/32        | 9,399               | 7,356                 |
| Coca-Cola Femsa SAB de CV   | 5.250% | 11/26/43      | 11,800              | 11,185                |
| Colgate-Palmolive Co.       | 3.100% | 8/15/27       | 7,405               | 7,164                 |
| Colgate-Palmolive Co.       | 4.600% | 3/1/28        | 6,999               | 7,040                 |
| Colgate-Palmolive Co.       | 3.250% | 8/15/32       | 11,730              | 10,518                |
| Colgate-Palmolive Co.       | 4.600% | 3/1/33        | 8,310               | 8,185                 |
| 2 Colgate-Palmolive Co.     | 4.000% | 8/15/45       | 6,247               | 5,202                 |
| Conagra Brands Inc.         | 5.300% | 10/1/26       | 8,906               | 8,993                 |
| Conagra Brands Inc.         | 1.375% | 11/1/27       | 14,704              | 13,352                |
| Conagra Brands Inc.         | 7.000% | 10/1/28       | 3,503               | 3,713                 |
| Conagra Brands Inc.         | 4.850% | 11/1/28       | 7,822               | 7,778                 |
| Conagra Brands Inc.         | 8.250% | 9/15/30       | 5,047               | 5,769                 |
| Conagra Brands Inc.         | 5.300% | 11/1/38       | 17,640              | 16,588                |
| Conagra Brands Inc.         | 5.400% | 11/1/48       | 3,133               | 2,839                 |
| 2 Conopco Inc.              | 7.250% | 12/15/26      | 1,313               | 1,382                 |
| Constellation Brands Inc.   | 3.700% | 12/6/26       | 11,968              | 11,762                |
| Constellation Brands Inc.   | 3.500% | 5/9/27        | 11,055              | 10,737                |
| Constellation Brands Inc.   | 3.600% | 2/15/28       | 14,483              | 13,907                |
| Constellation Brands Inc.   | 4.650% | 11/15/28      | 7,412               | 7,321                 |
| Constellation Brands Inc.   | 4.800% | 1/15/29       | 7,500               | 7,447                 |
| Constellation Brands Inc.   | 3.150% | 8/1/29        | 16,881              | 15,547                |
| Constellation Brands Inc.   | 2.875% | 5/1/30        | 3,898               | 3,482                 |
| Constellation Brands Inc.   | 2.250% | 8/1/31        | 14,207              | 11,806                |
| Constellation Brands Inc.   | 4.750% | 5/9/32        | 5,711               | 5,489                 |
| Constellation Brands Inc.   | 4.900% | 5/1/33        | 12,179              | 11,759                |
| Constellation Brands Inc.   | 4.500% | 5/9/47        | 15,928              | 13,186                |
| Constellation Brands Inc.   | 4.100% | 2/15/48       | 10,080              | 7,839                 |
| Constellation Brands Inc.   | 5.250% | 11/15/48      | 4,553               | 4,158                 |
| Costco Wholesale Corp.      | 3.000% | 5/18/27       | 19,674              | 19,104                |
| Costco Wholesale Corp.      | 1.375% | 6/20/27       | 50,668              | 47,084                |
| Costco Wholesale Corp.      | 1.600% | 4/20/30       | 35,010              | 29,948                |
| Costco Wholesale Corp.      | 1.750% | 4/20/32       | 25,085              | 20,398                |
| Delhaize America LLC        | 9.000% | 4/15/31       | 3,805               | 4,479                 |
| Diageo Capital plc          | 5.300% | 10/24/27      | 6,630               | 6,745                 |
| Diageo Capital plc          | 3.875% | 5/18/28       | 5,061               | 4,927                 |
| Diageo Capital plc          | 2.375% | 10/24/29      | 8,306               | 7,439                 |
| Diageo Capital plc          | 2.000% | 4/29/30       | 13,459              | 11,617                |
| Diageo Capital plc          | 2.125% | 4/29/32       | 18,329              | 14,955                |
| Diageo Capital plc          | 5.500% | 1/24/33       | 8,660               | 8,816                 |
| Diageo Capital plc          | 5.625% | 10/5/33       | 2,819               | 2,893                 |
| Diageo Capital plc          | 5.875% | 9/30/36       | 4,798               | 5,048                 |
| Diageo Capital plc          | 3.875% | 4/29/43       | 9,581               | 7,653                 |
| Diageo Investment Corp.     | 7.450% | 4/15/35       | 2,907               | 3,376                 |
| Diageo Investment Corp.     | 4.250% | 5/11/42       | 6,197               | 5,273                 |
| Dollar General Corp.        | 3.875% | 4/15/27       | 4,482               | 4,381                 |
| Dollar General Corp.        | 4.625% | 11/1/27       | 6,695               | 6,649                 |
| Dollar General Corp.        | 4.125% | 5/1/28        | 9,532               | 9,260                 |
| Dollar General Corp.        | 5.200% | 7/5/28        | 3,075               | 3,084                 |
| Dollar General Corp.        | 3.500% | 4/3/30        | 36,621              | 33,586                |
| Dollar General Corp.        | 5.000% | 11/1/32       | 3,890               | 3,730                 |
| Dollar General Corp.        | 5.450% | 7/5/33        | 1,853               | 1,821                 |
| Dollar General Corp.        | 4.125% | 4/3/50        | 7,535               | 5,539                 |
| Dollar Tree Inc.            | 4.200% | 5/15/28       | 17,621              | 17,125                |
| Dollar Tree Inc.            | 3.375% | 12/1/51       | 5,291               | 3,355                 |
| Estee Lauder Cos. Inc.      | 3.150% | 3/15/27       | 9,234               | 8,942                 |
| Estee Lauder Cos. Inc.      | 4.375% | 5/15/28       | 6,679               | 6,596                 |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Estee Lauder Cos. Inc.               | 2.375% | 12/1/29       | 13,554              | 12,079                |
| Estee Lauder Cos. Inc.               | 2.600% | 4/15/30       | 14,151              | 12,556                |
| Estee Lauder Cos. Inc.               | 1.950% | 3/15/31       | 12,574              | 10,440                |
| Estee Lauder Cos. Inc.               | 4.650% | 5/15/33       | 9,343               | 8,920                 |
| Estee Lauder Cos. Inc.               | 6.000% | 5/15/37       | 5,377               | 5,514                 |
| Estee Lauder Cos. Inc.               | 4.375% | 6/15/45       | 5,971               | 4,865                 |
| Estee Lauder Cos. Inc.               | 4.150% | 3/15/47       | 6,512               | 5,131                 |
| Estee Lauder Cos. Inc.               | 3.125% | 12/1/49       | 10,987              | 7,034                 |
| Estee Lauder Cos. Inc.               | 5.150% | 5/15/53       | 1,879               | 1,754                 |
| Flowers Foods Inc.                   | 3.500% | 10/1/26       | 5,487               | 5,356                 |
| Flowers Foods Inc.                   | 2.400% | 3/15/31       | 6,535               | 5,532                 |
| Fomento Economico Mexicano SAB de CV | 3.500% | 1/16/50       | 1                   | 1                     |
| General Mills Inc.                   | 4.700% | 1/30/27       | 3,790               | 3,788                 |
| General Mills Inc.                   | 3.200% | 2/10/27       | 14,829              | 14,397                |
| General Mills Inc.                   | 4.200% | 4/17/28       | 26,420              | 25,869                |
| General Mills Inc.                   | 4.875% | 1/30/30       | 8,100               | 8,047                 |
| General Mills Inc.                   | 2.875% | 4/15/30       | 9,098               | 8,180                 |
| General Mills Inc.                   | 2.250% | 10/14/31      | 3,379               | 2,822                 |
| General Mills Inc.                   | 4.950% | 3/29/33       | 11,005              | 10,729                |
| General Mills Inc.                   | 5.250% | 1/30/35       | 9,100               | 8,954                 |
| General Mills Inc.                   | 3.000% | 2/1/51        | 8,065               | 5,085                 |
| Haleon US Capital LLC                | 3.375% | 3/24/27       | 25,704              | 24,954                |
| Haleon US Capital LLC                | 3.375% | 3/24/29       | 13,074              | 12,287                |
| Haleon US Capital LLC                | 3.625% | 3/24/32       | 30,140              | 27,281                |
| Haleon US Capital LLC                | 4.000% | 3/24/52       | 14,242              | 10,976                |
| Hershey Co.                          | 2.300% | 8/15/26       | 10,577              | 10,225                |
| Hershey Co.                          | 4.250% | 5/4/28        | 3,485               | 3,451                 |
| Hershey Co.                          | 2.450% | 11/15/29      | 4,689               | 4,230                 |
| Hershey Co.                          | 1.700% | 6/1/30        | 4,033               | 3,432                 |
| Hershey Co.                          | 4.500% | 5/4/33        | 5,406               | 5,250                 |
| Hershey Co.                          | 3.375% | 8/15/46       | 890                 | 641                   |
| Hershey Co.                          | 3.125% | 11/15/49      | 6,481               | 4,308                 |
| Hershey Co.                          | 2.650% | 6/1/50        | 4,391               | 2,625                 |
| Hormel Foods Corp.                   | 4.800% | 3/30/27       | 5,695               | 5,722                 |
| Hormel Foods Corp.                   | 1.700% | 6/3/28        | 9,916               | 8,982                 |
| Hormel Foods Corp.                   | 1.800% | 6/11/30       | 12,978              | 11,062                |
| Hormel Foods Corp.                   | 3.050% | 6/3/51        | 7,830               | 5,076                 |
| Ingredion Inc.                       | 3.200% | 10/1/26       | 6,070               | 5,904                 |
| Ingredion Inc.                       | 2.900% | 6/1/30        | 11,024              | 9,894                 |
| Ingredion Inc.                       | 3.900% | 6/1/50        | 1,655               | 1,219                 |
| J M Smucker Co.                      | 3.375% | 12/15/27      | 13,920              | 13,484                |
| J M Smucker Co.                      | 5.900% | 11/15/28      | 5,590               | 5,790                 |
| J M Smucker Co.                      | 2.375% | 3/15/30       | 10,485              | 9,255                 |
| J M Smucker Co.                      | 2.125% | 3/15/32       | 1,229               | 999                   |
| J M Smucker Co.                      | 6.200% | 11/15/33      | 18,905              | 19,947                |
| J M Smucker Co.                      | 4.250% | 3/15/35       | 6,529               | 5,911                 |
| J M Smucker Co.                      | 6.500% | 11/15/43      | 13,365              | 14,234                |
| J M Smucker Co.                      | 6.500% | 11/15/53      | 14,277              | 15,312                |
| JBS USA Holding Lux Sarl             | 2.500% | 1/15/27       | 6,565               | 6,234                 |
| JBS USA Holding Lux Sarl             | 5.125% | 2/1/28        | 16,623              | 16,537                |
| JBS USA Holding Lux Sarl             | 5.500% | 1/15/30       | 15,720              | 15,699                |
| JBS USA Holding Lux Sarl             | 3.750% | 12/1/31       | 10,668              | 9,485                 |
| JBS USA Holding Lux Sarl             | 3.625% | 1/15/32       | 5,887               | 5,187                 |
| JBS USA Holding Lux Sarl             | 5.750% | 4/1/33        | 21,370              | 21,289                |
| JBS USA Holding Lux Sarl             | 6.750% | 3/15/34       | 15,109              | 15,989                |
| JBS USA Holding Lux Sarl             | 4.375% | 2/2/52        | 14,656              | 10,951                |
| JBS USA Holding Lux Sarl             | 6.500% | 12/1/52       | 33,629              | 33,956                |
| JBS USA Holding Lux Sarl             | 7.250% | 11/15/53      | 14,570              | 16,035                |
| Kellanova                            | 3.250% | 4/1/26        | 11,468              | 11,276                |
| Kellanova                            | 3.400% | 11/15/27      | 8,247               | 7,955                 |
| Kellanova                            | 4.300% | 5/15/28       | 7,223               | 7,103                 |
| Kellanova                            | 2.100% | 6/1/30        | 2,425               | 2,108                 |
| Kellanova                            | 7.450% | 4/1/31        | 9,580               | 10,681                |
| Kellanova                            | 4.500% | 4/1/46        | 8,835               | 7,423                 |
| Kellanova                            | 5.750% | 5/16/54       | 3,915               | 3,900                 |
| Kenvue Inc.                          | 5.350% | 3/22/26       | 10,485              | 10,584                |
| Kenvue Inc.                          | 5.050% | 3/22/28       | 14,820              | 14,993                |
| Kenvue Inc.                          | 5.000% | 3/22/30       | 11,590              | 11,665                |
| Kenvue Inc.                          | 4.900% | 3/22/33       | 23,941              | 23,527                |
| Kenvue Inc.                          | 5.100% | 3/22/43       | 11,590              | 11,079                |



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|------------------------------------|--------|---------------|---------------------|-----------------------|
| Kenvue Inc.                        | 5.050% | 3/22/53       | 19,745              | 18,280                |
| Kenvue Inc.                        | 5.200% | 3/22/63       | 10,725              | 9,866                 |
| Keurig Dr Pepper Inc.              | 2.550% | 9/15/26       | 10,299              | 9,950                 |
| <sup>2</sup> Keurig Dr Pepper Inc. | 5.100% | 3/15/27       | 7,910               | 7,981                 |
| Keurig Dr Pepper Inc.              | 3.430% | 6/15/27       | 9,387               | 9,109                 |
| Keurig Dr Pepper Inc.              | 5.050% | 3/15/29       | 7,700               | 7,719                 |
| Keurig Dr Pepper Inc.              | 3.950% | 4/15/29       | 18,054              | 17,315                |
| Keurig Dr Pepper Inc.              | 3.200% | 5/1/30        | 24,839              | 22,701                |
| <sup>2</sup> Keurig Dr Pepper Inc. | 2.250% | 3/15/31       | 10,635              | 8,995                 |
| <sup>2</sup> Keurig Dr Pepper Inc. | 5.200% | 3/15/31       | 9,865               | 9,952                 |
| Keurig Dr Pepper Inc.              | 4.050% | 4/15/32       | 11,690              | 10,930                |
| Keurig Dr Pepper Inc.              | 5.300% | 3/15/34       | 11,365              | 11,345                |
| Keurig Dr Pepper Inc.              | 4.500% | 11/15/45      | 5,319               | 4,437                 |
| Keurig Dr Pepper Inc.              | 4.420% | 12/15/46      | 5,717               | 4,674                 |
| Keurig Dr Pepper Inc.              | 5.085% | 5/25/48       | 2,100               | 1,883                 |
| Keurig Dr Pepper Inc.              | 3.800% | 5/1/50        | 13,284              | 9,745                 |
| Keurig Dr Pepper Inc.              | 3.350% | 3/15/51       | 5,616               | 3,757                 |
| Keurig Dr Pepper Inc.              | 4.500% | 4/15/52       | 15,470              | 12,720                |
| Kimberly-Clark Corp.               | 2.750% | 2/15/26       | 9,644               | 9,456                 |
| Kimberly-Clark Corp.               | 1.050% | 9/15/27       | 6,201               | 5,666                 |
| Kimberly-Clark Corp.               | 3.950% | 11/1/28       | 5,140               | 5,023                 |
| Kimberly-Clark Corp.               | 3.200% | 4/25/29       | 8,868               | 8,365                 |
| Kimberly-Clark Corp.               | 3.100% | 3/26/30       | 10,967              | 10,138                |
| Kimberly-Clark Corp.               | 2.000% | 11/2/31       | 11,611              | 9,772                 |
| Kimberly-Clark Corp.               | 6.625% | 8/1/37        | 3,283               | 3,699                 |
| Kimberly-Clark Corp.               | 5.300% | 3/1/41        | 10,784              | 10,539                |
| Kimberly-Clark Corp.               | 3.200% | 7/30/46       | 7,030               | 4,934                 |
| Kimberly-Clark Corp.               | 3.900% | 5/4/47        | 5,295               | 4,135                 |
| Kimberly-Clark Corp.               | 2.875% | 2/7/50        | 3,139               | 2,027                 |
| Koninklijke Ahold Delhaize NV      | 5.700% | 10/1/40       | 3,449               | 3,388                 |
| Kraft Heinz Foods Co.              | 3.000% | 6/1/26        | 24,063              | 23,483                |
| Kraft Heinz Foods Co.              | 3.875% | 5/15/27       | 21,357              | 20,925                |
| Kraft Heinz Foods Co.              | 3.750% | 4/1/30        | 5,390               | 5,091                 |
| Kraft Heinz Foods Co.              | 5.000% | 7/15/35       | 14,425              | 13,962                |
| Kraft Heinz Foods Co.              | 6.875% | 1/26/39       | 11,687              | 12,878                |
| Kraft Heinz Foods Co.              | 6.500% | 2/9/40        | 11,020              | 11,665                |
| Kraft Heinz Foods Co.              | 5.000% | 6/4/42        | 17,107              | 15,373                |
| Kraft Heinz Foods Co.              | 5.200% | 7/15/45       | 25,581              | 23,149                |
| Kraft Heinz Foods Co.              | 4.375% | 6/1/46        | 26,001              | 20,996                |
| Kraft Heinz Foods Co.              | 4.875% | 10/1/49       | 17,020              | 14,564                |
| Kraft Heinz Foods Co.              | 5.500% | 6/1/50        | 21,741              | 20,364                |
| Kroger Co.                         | 3.500% | 2/1/26        | 15,522              | 15,323                |
| Kroger Co.                         | 2.650% | 10/15/26      | 16,981              | 16,382                |
| <sup>2</sup> Kroger Co.            | 3.700% | 8/1/27        | 3,752               | 3,661                 |
| Kroger Co.                         | 7.700% | 6/1/29        | 5,250               | 5,773                 |
| Kroger Co.                         | 8.000% | 9/15/29       | 4,085               | 4,568                 |
| Kroger Co.                         | 2.200% | 5/1/30        | 6,553               | 5,682                 |
| Kroger Co.                         | 7.500% | 4/1/31        | 6,593               | 7,395                 |
| Kroger Co.                         | 5.000% | 9/15/34       | 29,260              | 28,345                |
| Kroger Co.                         | 6.900% | 4/15/38       | 7,598               | 8,363                 |
| Kroger Co.                         | 5.000% | 4/15/42       | 7,142               | 6,455                 |
| Kroger Co.                         | 5.150% | 8/1/43        | 6,150               | 5,630                 |
| Kroger Co.                         | 3.875% | 10/15/46      | 14,215              | 10,630                |
| Kroger Co.                         | 4.450% | 2/1/47        | 22,950              | 18,863                |
| Kroger Co.                         | 4.650% | 1/15/48       | 8,096               | 6,784                 |
| Kroger Co.                         | 5.500% | 9/15/54       | 36,976              | 34,740                |
| Kroger Co.                         | 5.650% | 9/15/64       | 19,477              | 18,302                |
| McCormick & Co. Inc.               | 0.900% | 2/15/26       | 6,768               | 6,485                 |
| McCormick & Co. Inc.               | 3.400% | 8/15/27       | 10,536              | 10,204                |
| McCormick & Co. Inc.               | 2.500% | 4/15/30       | 8,092               | 7,147                 |
| McCormick & Co. Inc.               | 1.850% | 2/15/31       | 5,931               | 4,908                 |
| McCormick & Co. Inc.               | 4.950% | 4/15/33       | 1,505               | 1,468                 |
| McCormick & Co. Inc.               | 4.700% | 10/15/34      | 8,665               | 8,154                 |
| McCormick & Co. Inc.               | 4.200% | 8/15/47       | 5,638               | 4,565                 |
| Mead Johnson Nutrition Co.         | 5.900% | 11/1/39       | 8,325               | 8,543                 |
| Mead Johnson Nutrition Co.         | 4.600% | 6/1/44        | 7,603               | 6,600                 |
| Molson Coors Beverage Co.          | 3.000% | 7/15/26       | 32,382              | 31,576                |
| Molson Coors Beverage Co.          | 5.000% | 5/1/42        | 20,675              | 18,922                |
| Molson Coors Beverage Co.          | 4.200% | 7/15/46       | 20,901              | 16,686                |
| Mondelez International Inc.        | 2.625% | 3/17/27       | 11,075              | 10,594                |

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|----------------------------------|--------|---------------|---------------------|-----------------------|
| Mondelez International Inc.      | 4.750% | 2/20/29       | 2,659               | 2,649                 |
| Mondelez International Inc.      | 2.750% | 4/13/30       | 14,424              | 12,905                |
| Mondelez International Inc.      | 1.500% | 2/4/31        | 9,620               | 7,833                 |
| Mondelez International Inc.      | 3.000% | 3/17/32       | 6,417               | 5,568                 |
| Mondelez International Inc.      | 1.875% | 10/15/32      | 9,430               | 7,571                 |
| Mondelez International Inc.      | 4.750% | 8/28/34       | 8,350               | 7,982                 |
| Mondelez International Inc.      | 2.625% | 9/4/50        | 15,574              | 9,088                 |
| PepsiCo Inc.                     | 2.850% | 2/24/26       | 13,054              | 12,827                |
| PepsiCo Inc.                     | 2.375% | 10/6/26       | 19,323              | 18,664                |
| PepsiCo Inc.                     | 5.125% | 11/10/26      | 6,560               | 6,642                 |
| PepsiCo Inc.                     | 2.625% | 3/19/27       | 13,081              | 12,601                |
| PepsiCo Inc.                     | 3.000% | 10/15/27      | 9,713               | 9,351                 |
| PepsiCo Inc.                     | 3.600% | 2/18/28       | 8,422               | 8,188                 |
| PepsiCo Inc.                     | 4.450% | 5/15/28       | 3,875               | 3,870                 |
| PepsiCo Inc.                     | 2.625% | 7/29/29       | 19,010              | 17,422                |
| PepsiCo Inc.                     | 2.750% | 3/19/30       | 38,628              | 35,079                |
| PepsiCo Inc.                     | 1.625% | 5/1/30        | 15,711              | 13,386                |
| PepsiCo Inc.                     | 1.400% | 2/25/31       | 12,461              | 10,171                |
| PepsiCo Inc.                     | 1.950% | 10/21/31      | 6,685               | 5,555                 |
| PepsiCo Inc.                     | 3.500% | 3/19/40       | 11,425              | 9,185                 |
| PepsiCo Inc.                     | 2.625% | 10/21/41      | 10,733              | 7,420                 |
| PepsiCo Inc.                     | 4.000% | 3/5/42        | 8,597               | 7,134                 |
| PepsiCo Inc.                     | 3.600% | 8/13/42       | 10,394              | 8,122                 |
| PepsiCo Inc.                     | 4.250% | 10/22/44      | 4,529               | 3,837                 |
| PepsiCo Inc.                     | 4.450% | 4/14/46       | 15,798              | 13,641                |
| PepsiCo Inc.                     | 3.450% | 10/6/46       | 23,363              | 17,164                |
| PepsiCo Inc.                     | 4.000% | 5/2/47        | 7,878               | 6,296                 |
| PepsiCo Inc.                     | 3.375% | 7/29/49       | 8,205               | 5,869                 |
| PepsiCo Inc.                     | 2.875% | 10/15/49      | 10,384              | 6,742                 |
| PepsiCo Inc.                     | 3.625% | 3/19/50       | 8,720               | 6,482                 |
| PepsiCo Inc.                     | 2.750% | 10/21/51      | 15,857              | 9,847                 |
| PepsiCo Inc.                     | 4.200% | 7/18/52       | 2,756               | 2,241                 |
| PepsiCo Inc.                     | 4.650% | 2/15/53       | 3,547               | 3,094                 |
| PepsiCo Inc.                     | 3.875% | 3/19/60       | 4,830               | 3,616                 |
| Philip Morris International Inc. | 4.875% | 2/13/26       | 13,132              | 13,170                |
| Philip Morris International Inc. | 2.750% | 2/25/26       | 18,596              | 18,200                |
| Philip Morris International Inc. | 0.875% | 5/1/26        | 5,901               | 5,617                 |
| Philip Morris International Inc. | 4.750% | 2/12/27       | 11,844              | 11,871                |
| Philip Morris International Inc. | 3.125% | 8/17/27       | 5,762               | 5,555                 |
| Philip Morris International Inc. | 4.375% | 11/1/27       | 5,665               | 5,617                 |
| Philip Morris International Inc. | 5.125% | 11/17/27      | 19,705              | 19,938                |
| Philip Morris International Inc. | 4.875% | 2/15/28       | 20,463              | 20,505                |
| Philip Morris International Inc. | 3.125% | 3/2/28        | 6,385               | 6,071                 |
| Philip Morris International Inc. | 5.250% | 9/7/28        | 8,240               | 8,358                 |
| Philip Morris International Inc. | 4.875% | 2/13/29       | 10,794              | 10,785                |
| Philip Morris International Inc. | 3.375% | 8/15/29       | 12,149              | 11,400                |
| Philip Morris International Inc. | 4.625% | 11/1/29       | 9,775               | 9,640                 |
| Philip Morris International Inc. | 5.625% | 11/17/29      | 16,265              | 16,750                |
| Philip Morris International Inc. | 5.125% | 2/15/30       | 13,711              | 13,786                |
| Philip Morris International Inc. | 2.100% | 5/1/30        | 16,237              | 14,030                |
| Philip Morris International Inc. | 5.500% | 9/7/30        | 6,847               | 7,007                 |
| Philip Morris International Inc. | 1.750% | 11/1/30       | 11,645              | 9,719                 |
| Philip Morris International Inc. | 5.125% | 2/13/31       | 17,285              | 17,293                |
| Philip Morris International Inc. | 4.750% | 11/1/31       | 9,715               | 9,499                 |
| Philip Morris International Inc. | 5.750% | 11/17/32      | 23,445              | 24,086                |
| Philip Morris International Inc. | 5.375% | 2/15/33       | 30,743              | 30,791                |
| Philip Morris International Inc. | 5.625% | 9/7/33        | 9,788               | 9,939                 |
| Philip Morris International Inc. | 5.250% | 2/13/34       | 24,232              | 23,963                |
| Philip Morris International Inc. | 4.900% | 11/1/34       | 2,994               | 2,878                 |
| Philip Morris International Inc. | 6.375% | 5/16/38       | 15,885              | 17,061                |
| Philip Morris International Inc. | 4.375% | 11/15/41      | 24,908              | 21,142                |
| Philip Morris International Inc. | 4.500% | 3/20/42       | 10,283              | 8,867                 |
| Philip Morris International Inc. | 3.875% | 8/21/42       | 18,245              | 14,426                |
| Philip Morris International Inc. | 4.125% | 3/4/43        | 10,555              | 8,549                 |
| Philip Morris International Inc. | 4.875% | 11/15/43      | 11,357              | 10,147                |
| Philip Morris International Inc. | 4.250% | 11/10/44      | 10,451              | 8,521                 |
| Pilgrim's Pride Corp.            | 4.250% | 4/15/31       | 13,425              | 12,342                |
| Pilgrim's Pride Corp.            | 3.500% | 3/1/32        | 12,758              | 10,995                |
| Pilgrim's Pride Corp.            | 6.250% | 7/1/33        | 16,175              | 16,495                |
| Pilgrim's Pride Corp.            | 6.875% | 5/15/34       | 8,414               | 8,958                 |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Procter & Gamble Co.                | 2.700% | 2/2/26        | 20,670              | 20,290                |
| Procter & Gamble Co.                | 2.450% | 11/3/26       | 15,757              | 15,236                |
| Procter & Gamble Co.                | 2.800% | 3/25/27       | 19,692              | 19,043                |
| Procter & Gamble Co.                | 2.850% | 8/11/27       | 3,605               | 3,470                 |
| Procter & Gamble Co.                | 4.350% | 1/29/29       | 13,036              | 12,971                |
| Procter & Gamble Co.                | 3.000% | 3/25/30       | 33,863              | 31,234                |
| Procter & Gamble Co.                | 1.200% | 10/29/30      | 22,019              | 18,174                |
| Procter & Gamble Co.                | 4.050% | 1/26/33       | 12,370              | 11,790                |
| Procter & Gamble Co.                | 4.550% | 1/29/34       | 16,440              | 15,986                |
| Procter & Gamble Co.                | 5.550% | 3/5/37        | 3,015               | 3,156                 |
| Procter & Gamble Co.                | 3.550% | 3/25/40       | 8,976               | 7,428                 |
| Procter & Gamble Co.                | 3.500% | 10/25/47      | 10,487              | 7,938                 |
| Procter & Gamble Co.                | 3.600% | 3/25/50       | 6,584               | 5,046                 |
| Reynolds American Inc.              | 5.700% | 8/15/35       | 14,642              | 14,652                |
| Reynolds American Inc.              | 7.250% | 6/15/37       | 4,193               | 4,598                 |
| <sup>2</sup> Reynolds American Inc. | 8.125% | 5/1/40        | 2,569               | 2,973                 |
| <sup>2</sup> Reynolds American Inc. | 7.000% | 8/4/41        | 3,375               | 3,542                 |
| Reynolds American Inc.              | 6.150% | 9/15/43       | 9,986               | 9,878                 |
| Reynolds American Inc.              | 5.850% | 8/15/45       | 35,027              | 33,311                |
| Sysco Corp.                         | 3.300% | 7/15/26       | 20,366              | 19,947                |
| Sysco Corp.                         | 3.250% | 7/15/27       | 23,569              | 22,733                |
| Sysco Corp.                         | 5.750% | 1/17/29       | 6,725               | 6,923                 |
| Sysco Corp.                         | 2.400% | 2/15/30       | 4,710               | 4,155                 |
| Sysco Corp.                         | 5.950% | 4/1/30        | 15,500              | 16,136                |
| Sysco Corp.                         | 2.450% | 12/14/31      | 6,796               | 5,704                 |
| Sysco Corp.                         | 6.000% | 1/17/34       | 2,355               | 2,468                 |
| Sysco Corp.                         | 6.600% | 4/1/40        | 14,793              | 15,947                |
| Sysco Corp.                         | 4.850% | 10/1/45       | 8,925               | 7,807                 |
| Sysco Corp.                         | 4.500% | 4/1/46        | 4,789               | 3,964                 |
| Sysco Corp.                         | 4.450% | 3/15/48       | 8,421               | 6,867                 |
| Sysco Corp.                         | 3.300% | 2/15/50       | 8,570               | 5,778                 |
| Sysco Corp.                         | 6.600% | 4/1/50        | 19,351              | 21,221                |
| Sysco Corp.                         | 3.150% | 12/14/51      | 9,897               | 6,379                 |
| Target Corp.                        | 2.500% | 4/15/26       | 13,480              | 13,151                |
| Target Corp.                        | 1.950% | 1/15/27       | 6,805               | 6,475                 |
| Target Corp.                        | 3.375% | 4/15/29       | 15,171              | 14,395                |
| Target Corp.                        | 2.350% | 2/15/30       | 9,754               | 8,663                 |
| Target Corp.                        | 2.650% | 9/15/30       | 11,438              | 10,191                |
| Target Corp.                        | 4.500% | 9/15/32       | 18,560              | 17,933                |
| Target Corp.                        | 4.400% | 1/15/33       | 6,390               | 6,114                 |
| Target Corp.                        | 4.500% | 9/15/34       | 17,725              | 16,835                |
| Target Corp.                        | 6.500% | 10/15/37      | 6,077               | 6,662                 |
| Target Corp.                        | 7.000% | 1/15/38       | 10,122              | 11,563                |
| Target Corp.                        | 4.000% | 7/1/42        | 4,223               | 3,523                 |
| Target Corp.                        | 3.625% | 4/15/46       | 10,575              | 7,908                 |
| Target Corp.                        | 3.900% | 11/15/47      | 2,822               | 2,195                 |
| Target Corp.                        | 2.950% | 1/15/52       | 7,785               | 4,961                 |
| Tyson Foods Inc.                    | 4.000% | 3/1/26        | 14,031              | 13,924                |
| Tyson Foods Inc.                    | 3.550% | 6/2/27        | 17,317              | 16,802                |
| Tyson Foods Inc.                    | 4.350% | 3/1/29        | 17,878              | 17,370                |
| Tyson Foods Inc.                    | 5.400% | 3/15/29       | 2,355               | 2,381                 |
| Tyson Foods Inc.                    | 5.700% | 3/15/34       | 12,420              | 12,563                |
| Tyson Foods Inc.                    | 5.150% | 8/15/44       | 14,662              | 13,353                |
| Tyson Foods Inc.                    | 4.550% | 6/2/47        | 4,965               | 4,075                 |
| Tyson Foods Inc.                    | 5.100% | 9/28/48       | 19,294              | 17,150                |
| Unilever Capital Corp.              | 2.000% | 7/28/26       | 11,755              | 11,329                |
| Unilever Capital Corp.              | 2.900% | 5/5/27        | 16,550              | 15,971                |
| Unilever Capital Corp.              | 4.250% | 8/12/27       | 6,902               | 6,860                 |
| Unilever Capital Corp.              | 3.500% | 3/22/28       | 3,939               | 3,811                 |
| Unilever Capital Corp.              | 4.875% | 9/8/28        | 8,175               | 8,238                 |
| Unilever Capital Corp.              | 2.125% | 9/6/29        | 20,920              | 18,619                |
| Unilever Capital Corp.              | 1.375% | 9/14/30       | 5,204               | 4,317                 |
| Unilever Capital Corp.              | 1.750% | 8/12/31       | 7,310               | 6,046                 |
| Unilever Capital Corp.              | 5.900% | 11/15/32      | 9,844               | 10,444                |
| Unilever Capital Corp.              | 5.000% | 12/8/33       | 11,675              | 11,655                |
| Unilever Capital Corp.              | 4.625% | 8/12/34       | 12,750              | 12,266                |
| <sup>2</sup> Unilever Capital Corp. | 2.625% | 8/12/51       | 14,515              | 8,805                 |
| Walmart Inc.                        | 4.000% | 4/15/26       | 5,850               | 5,823                 |
| Walmart Inc.                        | 3.050% | 7/8/26        | 14,578              | 14,291                |
| Walmart Inc.                        | 1.050% | 9/17/26       | 10,594              | 10,022                |

|                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------|--------|---------------|---------------------|-----------------------|
| Walmart Inc.                    | 3.950% | 9/9/27        | 12,667              | 12,532                |
| Walmart Inc.                    | 3.900% | 4/15/28       | 10,790              | 10,598                |
| Walmart Inc.                    | 3.700% | 6/26/28       | 30,821              | 30,139                |
| Walmart Inc.                    | 1.500% | 9/22/28       | 14,180              | 12,733                |
| Walmart Inc.                    | 3.250% | 7/8/29        | 23,328              | 22,124                |
| Walmart Inc.                    | 2.375% | 9/24/29       | 21,083              | 19,202                |
| Walmart Inc.                    | 4.000% | 4/15/30       | 10,375              | 10,141                |
| Walmart Inc.                    | 1.800% | 9/22/31       | 5,542               | 4,627                 |
| Walmart Inc.                    | 4.150% | 9/9/32        | 15,655              | 15,071                |
| Walmart Inc.                    | 4.100% | 4/15/33       | 37,592              | 35,771                |
| Walmart Inc.                    | 5.250% | 9/1/35        | 19,426              | 19,990                |
| Walmart Inc.                    | 6.500% | 8/15/37       | 4,623               | 5,213                 |
| Walmart Inc.                    | 6.200% | 4/15/38       | 15,614              | 17,231                |
| Walmart Inc.                    | 3.950% | 6/28/38       | 16,474              | 14,736                |
| Walmart Inc.                    | 5.625% | 4/1/40        | 5,468               | 5,700                 |
| Walmart Inc.                    | 5.000% | 10/25/40      | 5,879               | 5,728                 |
| Walmart Inc.                    | 4.000% | 4/11/43       | 21,346              | 18,074                |
| Walmart Inc.                    | 4.300% | 4/22/44       | 5,175               | 4,528                 |
| Walmart Inc.                    | 3.625% | 12/15/47      | 10,192              | 7,770                 |
| Walmart Inc.                    | 4.050% | 6/29/48       | 17,956              | 14,698                |
| Walmart Inc.                    | 2.950% | 9/24/49       | 10,916              | 7,290                 |
| Walmart Inc.                    | 4.500% | 9/9/52        | 14,849              | 12,921                |
|                                 |        |               |                     | <b>5,533,920</b>      |
| <b>Energy (1.9%)</b>            |        |               |                     |                       |
| Apache Corp.                    | 4.375% | 10/15/28      | 4,435               | 4,279                 |
| Apache Corp.                    | 4.250% | 1/15/30       | 6,687               | 6,279                 |
| Apache Corp.                    | 6.000% | 1/15/37       | 5,958               | 5,871                 |
| Apache Corp.                    | 5.100% | 9/1/40        | 17,303              | 15,017                |
| Apache Corp.                    | 5.250% | 2/1/42        | 5,267               | 4,539                 |
| Apache Corp.                    | 4.750% | 4/15/43       | 5,789               | 4,603                 |
| Apache Corp.                    | 5.350% | 7/1/49        | 5,300               | 4,401                 |
| Baker Hughes Holdings LLC       | 2.061% | 12/15/26      | 7,821               | 7,449                 |
| Baker Hughes Holdings LLC       | 3.337% | 12/15/27      | 19,430              | 18,738                |
| Baker Hughes Holdings LLC       | 3.138% | 11/7/29       | 7,429               | 6,857                 |
| Baker Hughes Holdings LLC       | 4.486% | 5/1/30        | 6,704               | 6,568                 |
| Baker Hughes Holdings LLC       | 4.080% | 12/15/47      | 17,172              | 13,490                |
| Boardwalk Pipelines LP          | 5.950% | 6/1/26        | 17,104              | 17,310                |
| Boardwalk Pipelines LP          | 4.450% | 7/15/27       | 7,605               | 7,523                 |
| Boardwalk Pipelines LP          | 3.600% | 9/1/32        | 6,986               | 6,101                 |
| Boardwalk Pipelines LP          | 5.625% | 8/1/34        | 10,065              | 10,025                |
| BP Capital Markets America Inc. | 3.410% | 2/11/26       | 16,651              | 16,447                |
| BP Capital Markets America Inc. | 3.119% | 5/4/26        | 20,855              | 20,482                |
| BP Capital Markets America Inc. | 3.017% | 1/16/27       | 13,705              | 13,283                |
| BP Capital Markets America Inc. | 3.543% | 4/6/27        | 14,033              | 13,703                |
| BP Capital Markets America Inc. | 3.588% | 4/14/27       | 9,779               | 9,557                 |
| BP Capital Markets America Inc. | 5.017% | 11/17/27      | 13,540              | 13,681                |
| BP Capital Markets America Inc. | 3.937% | 9/21/28       | 13,003              | 12,602                |
| BP Capital Markets America Inc. | 4.234% | 11/6/28       | 27,075              | 26,507                |
| BP Capital Markets America Inc. | 4.970% | 10/17/29      | 8,065               | 8,102                 |
| BP Capital Markets America Inc. | 4.868% | 11/25/29      | 17,500              | 17,505                |
| BP Capital Markets America Inc. | 3.633% | 4/6/30        | 26,931              | 25,351                |
| BP Capital Markets America Inc. | 1.749% | 8/10/30       | 9,362               | 7,923                 |
| BP Capital Markets America Inc. | 2.721% | 1/12/32       | 19,542              | 16,720                |
| BP Capital Markets America Inc. | 4.812% | 2/13/33       | 29,425              | 28,381                |
| BP Capital Markets America Inc. | 4.893% | 9/11/33       | 21,249              | 20,559                |
| BP Capital Markets America Inc. | 5.227% | 11/17/34      | 21,500              | 21,159                |
| BP Capital Markets America Inc. | 3.060% | 6/17/41       | 26,515              | 19,109                |
| BP Capital Markets America Inc. | 3.000% | 2/24/50       | 42,104              | 26,748                |
| BP Capital Markets America Inc. | 2.772% | 11/10/50      | 19,769              | 11,846                |
| BP Capital Markets America Inc. | 2.939% | 6/4/51        | 27,438              | 16,963                |
| BP Capital Markets America Inc. | 3.001% | 3/17/52       | 18,395              | 11,471                |
| BP Capital Markets America Inc. | 3.379% | 2/8/61        | 22,210              | 14,074                |
| BP Capital Markets plc          | 3.279% | 9/19/27       | 29,757              | 28,759                |
| BP Capital Markets plc          | 3.723% | 11/28/28      | 17,379              | 16,711                |
| Burlington Resources LLC        | 7.200% | 8/15/31       | 4,983               | 5,524                 |
| Canadian Natural Resources Ltd. | 3.850% | 6/1/27        | 23,971              | 23,451                |
| Canadian Natural Resources Ltd. | 5.000% | 12/15/29      | 9,750               | 9,643                 |
| Canadian Natural Resources Ltd. | 2.950% | 7/15/30       | 9,764               | 8,673                 |
| Canadian Natural Resources Ltd. | 7.200% | 1/15/32       | 6,543               | 7,144                 |

|   |                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------------|--------|---------------|---------------------|-----------------------|
| 7 | Canadian Natural Resources Ltd.       | 6.450% | 6/30/33       | 5,509               | 5,779                 |
|   | Canadian Natural Resources Ltd.       | 5.400% | 12/15/34      | 3,000               | 2,920                 |
|   | Canadian Natural Resources Ltd.       | 5.850% | 2/1/35        | 5,028               | 5,039                 |
|   | Canadian Natural Resources Ltd.       | 6.500% | 2/15/37       | 6,308               | 6,544                 |
|   | Canadian Natural Resources Ltd.       | 6.250% | 3/15/38       | 13,760              | 14,042                |
| 2 | Canadian Natural Resources Ltd.       | 6.750% | 2/1/39        | 1,844               | 1,950                 |
|   | Canadian Natural Resources Ltd.       | 4.950% | 6/1/47        | 10,633              | 9,116                 |
|   | Cenovus Energy Inc.                   | 4.250% | 4/15/27       | 5,480               | 5,406                 |
|   | Cenovus Energy Inc.                   | 2.650% | 1/15/32       | 10,515              | 8,744                 |
|   | Cenovus Energy Inc.                   | 5.250% | 6/15/37       | 2,933               | 2,744                 |
|   | Cenovus Energy Inc.                   | 6.750% | 11/15/39      | 5,356               | 5,744                 |
|   | Cenovus Energy Inc.                   | 5.400% | 6/15/47       | 6,836               | 6,073                 |
|   | Cenovus Energy Inc.                   | 3.750% | 2/15/52       | 13,253              | 9,140                 |
|   | Cheniere Corpus Christi Holdings LLC  | 5.125% | 6/30/27       | 33,067              | 33,238                |
|   | Cheniere Corpus Christi Holdings LLC  | 3.700% | 11/15/29      | 23,680              | 22,224                |
|   | Cheniere Corpus Christi Holdings LLC  | 2.742% | 12/31/39      | 7,723               | 6,158                 |
|   | Cheniere Energy Inc.                  | 4.625% | 10/15/28      | 19,485              | 19,104                |
|   | Cheniere Energy Inc.                  | 5.650% | 4/15/34       | 19,320              | 19,346                |
|   | Cheniere Energy Partners LP           | 4.500% | 10/1/29       | 26,203              | 25,363                |
|   | Cheniere Energy Partners LP           | 4.000% | 3/1/31        | 30,393              | 28,123                |
|   | Cheniere Energy Partners LP           | 3.250% | 1/31/32       | 24,290              | 21,067                |
| 7 | Cheniere Energy Partners LP           | 5.950% | 6/30/33       | 4,833               | 4,937                 |
|   | Cheniere Energy Partners LP           | 5.750% | 8/15/34       | 14,780              | 14,843                |
|   | Chevron Corp.                         | 2.954% | 5/16/26       | 29,437              | 28,861                |
|   | Chevron Corp.                         | 1.995% | 5/11/27       | 11,495              | 10,866                |
|   | Chevron Corp.                         | 2.236% | 5/11/30       | 24,953              | 21,968                |
|   | Chevron Corp.                         | 3.078% | 5/11/50       | 17,098              | 11,298                |
|   | Chevron USA Inc.                      | 1.018% | 8/12/27       | 7,299               | 6,679                 |
|   | Chevron USA Inc.                      | 3.850% | 1/15/28       | 11,092              | 10,940                |
|   | Chevron USA Inc.                      | 3.250% | 10/15/29      | 6,746               | 6,347                 |
|   | Chevron USA Inc.                      | 5.250% | 11/15/43      | 9,429               | 9,152                 |
|   | CNOOC Finance 2013 Ltd.               | 2.875% | 9/30/29       | 5,585               | 5,159                 |
|   | CNOOC Finance 2013 Ltd.               | 4.250% | 5/9/43        | 9,660               | 8,519                 |
|   | CNOOC Finance 2013 Ltd.               | 3.300% | 9/30/49       | 5,000               | 3,642                 |
|   | CNOOC Finance 2014 ULC                | 4.875% | 4/30/44       | 6,470               | 6,165                 |
|   | CNOOC Finance 2015 Australia Pty Ltd. | 4.200% | 5/5/45        | 2,615               | 2,269                 |
|   | CNOOC Finance 2015 USA LLC            | 4.375% | 5/2/28        | 18,436              | 18,229                |
|   | CNOOC Petroleum North America ULC     | 5.875% | 3/10/35       | 9,270               | 9,919                 |
|   | CNOOC Petroleum North America ULC     | 6.400% | 5/15/37       | 16,477              | 18,555                |
|   | Columbia Pipeline Group Inc.          | 5.800% | 6/1/45        | 3,903               | 3,751                 |
|   | ConocoPhillips                        | 4.300% | 8/15/28       | 14,016              | 13,763                |
|   | ConocoPhillips                        | 2.400% | 2/15/31       | 6,630               | 5,662                 |
|   | ConocoPhillips                        | 5.900% | 10/15/32      | 10,303              | 10,881                |
|   | ConocoPhillips                        | 5.900% | 5/15/38       | 4,480               | 4,632                 |
|   | ConocoPhillips                        | 6.500% | 2/1/39        | 19,664              | 21,448                |
|   | ConocoPhillips                        | 4.875% | 10/1/47       | 8,891               | 7,781                 |
|   | ConocoPhillips Co.                    | 4.700% | 1/15/30       | 22,400              | 22,153                |
|   | ConocoPhillips Co.                    | 4.850% | 1/15/32       | 19,000              | 18,614                |
|   | ConocoPhillips Co.                    | 5.050% | 9/15/33       | 11,260              | 11,107                |
|   | ConocoPhillips Co.                    | 5.000% | 1/15/35       | 41,100              | 39,911                |
|   | ConocoPhillips Co.                    | 3.758% | 3/15/42       | 11,246              | 8,839                 |
|   | ConocoPhillips Co.                    | 4.300% | 11/15/44      | 12,517              | 10,443                |
|   | ConocoPhillips Co.                    | 3.800% | 3/15/52       | 15,280              | 11,157                |
|   | ConocoPhillips Co.                    | 5.300% | 5/15/53       | 14,539              | 13,432                |
|   | ConocoPhillips Co.                    | 5.550% | 3/15/54       | 13,230              | 12,691                |
|   | ConocoPhillips Co.                    | 5.500% | 1/15/55       | 34,300              | 32,523                |
|   | ConocoPhillips Co.                    | 4.025% | 3/15/62       | 23,120              | 16,715                |
|   | ConocoPhillips Co.                    | 5.700% | 9/15/63       | 9,640               | 9,220                 |
|   | ConocoPhillips Co.                    | 5.650% | 1/15/65       | 16,700              | 15,776                |
|   | Continental Resources Inc.            | 4.375% | 1/15/28       | 11,052              | 10,743                |
|   | Continental Resources Inc.            | 4.900% | 6/1/44        | 6,362               | 5,140                 |
|   | Coterra Energy Inc.                   | 3.900% | 5/15/27       | 17,831              | 17,423                |
|   | Coterra Energy Inc.                   | 4.375% | 3/15/29       | 7,052               | 6,824                 |
|   | Coterra Energy Inc.                   | 5.400% | 2/15/35       | 2,950               | 2,859                 |
|   | Coterra Energy Inc.                   | 5.900% | 2/15/55       | 2,200               | 2,074                 |
|   | DCP Midstream Operating LP            | 5.625% | 7/15/27       | 5,509               | 5,584                 |
|   | DCP Midstream Operating LP            | 5.125% | 5/15/29       | 5,890               | 5,894                 |
|   | DCP Midstream Operating LP            | 3.250% | 2/15/32       | 5,864               | 5,044                 |
|   | DCP Midstream Operating LP            | 5.600% | 4/1/44        | 6,400               | 5,965                 |
|   | Devon Energy Corp.                    | 5.250% | 10/15/27      | 5,605               | 5,609                 |



|                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Devon Energy Corp.                                   | 5.875% | 6/15/28       | 5,569               | 5,590                 |
| Devon Energy Corp.                                   | 4.500% | 1/15/30       | 10,468              | 10,130                |
| Devon Energy Corp.                                   | 7.875% | 9/30/31       | 8,078               | 9,101                 |
| Devon Energy Corp.                                   | 7.950% | 4/15/32       | 4,780               | 5,385                 |
| Devon Energy Corp.                                   | 5.600% | 7/15/41       | 16,622              | 15,360                |
| Devon Energy Corp.                                   | 4.750% | 5/15/42       | 9,751               | 8,090                 |
| Devon Energy Corp.                                   | 5.000% | 6/15/45       | 10,975              | 9,166                 |
| Diamondback Energy Inc.                              | 3.250% | 12/1/26       | 10,306              | 10,034                |
| Diamondback Energy Inc.                              | 5.200% | 4/18/27       | 11,145              | 11,251                |
| Diamondback Energy Inc.                              | 3.500% | 12/1/29       | 17,331              | 16,125                |
| Diamondback Energy Inc.                              | 5.150% | 1/30/30       | 11,575              | 11,595                |
| Diamondback Energy Inc.                              | 3.125% | 3/24/31       | 13,221              | 11,697                |
| Diamondback Energy Inc.                              | 6.250% | 3/15/33       | 14,585              | 15,164                |
| Diamondback Energy Inc.                              | 5.400% | 4/18/34       | 16,502              | 16,230                |
| Diamondback Energy Inc.                              | 4.400% | 3/24/51       | 8,679               | 6,728                 |
| Diamondback Energy Inc.                              | 4.250% | 3/15/52       | 10,674              | 8,046                 |
| Diamondback Energy Inc.                              | 6.250% | 3/15/53       | 22,080              | 22,032                |
| Diamondback Energy Inc.                              | 5.750% | 4/18/54       | 17,442              | 16,348                |
| Diamondback Energy Inc.                              | 5.900% | 4/18/64       | 13,640              | 12,791                |
| Eastern Energy Gas Holdings LLC                      | 5.650% | 10/15/54      | 11,675              | 11,009                |
| Eastern Gas Transmission & Storage Inc.              | 3.000% | 11/15/29      | 5,775               | 5,288                 |
| <sup>2</sup> Eastern Gas Transmission & Storage Inc. | 4.800% | 11/1/43       | 4,435               | 3,871                 |
| <sup>2</sup> Eastern Gas Transmission & Storage Inc. | 4.600% | 12/15/44      | 5,363               | 4,512                 |
| <sup>2</sup> Enbridge Energy Partners LP             | 7.500% | 4/15/38       | 10,010              | 11,352                |
| Enbridge Energy Partners LP                          | 5.500% | 9/15/40       | 5,356               | 5,109                 |
| Enbridge Energy Partners LP                          | 7.375% | 10/15/45      | 12,052              | 13,601                |
| Enbridge Inc.                                        | 1.600% | 10/4/26       | 3,318               | 3,142                 |
| Enbridge Inc.                                        | 5.900% | 11/15/26      | 10,453              | 10,656                |
| Enbridge Inc.                                        | 4.250% | 12/1/26       | 15,204              | 15,068                |
| Enbridge Inc.                                        | 5.250% | 4/5/27        | 10,059              | 10,176                |
| Enbridge Inc.                                        | 3.700% | 7/15/27       | 13,649              | 13,315                |
| Enbridge Inc.                                        | 6.000% | 11/15/28      | 10,310              | 10,667                |
| Enbridge Inc.                                        | 5.300% | 4/5/29        | 9,645               | 9,743                 |
| Enbridge Inc.                                        | 3.125% | 11/15/29      | 14,827              | 13,575                |
| Enbridge Inc.                                        | 6.200% | 11/15/30      | 10,185              | 10,714                |
| Enbridge Inc.                                        | 5.700% | 3/8/33        | 30,441              | 30,771                |
| Enbridge Inc.                                        | 2.500% | 8/1/33        | 14,510              | 11,642                |
| Enbridge Inc.                                        | 5.625% | 4/5/34        | 11,312              | 11,383                |
| Enbridge Inc.                                        | 4.500% | 6/10/44       | 9,261               | 7,609                 |
| Enbridge Inc.                                        | 5.500% | 12/1/46       | 6,770               | 6,419                 |
| Enbridge Inc.                                        | 4.000% | 11/15/49      | 2,360               | 1,763                 |
| Enbridge Inc.                                        | 3.400% | 8/1/51        | 14,792              | 9,891                 |
| Enbridge Inc.                                        | 6.700% | 11/15/53      | 24,950              | 27,055                |
| Enbridge Inc.                                        | 5.950% | 4/5/54        | 12,065              | 11,934                |
| Enbridge Inc.                                        | 7.200% | 6/27/54       | 9,805               | 10,087                |
| Enbridge Inc.                                        | 7.375% | 3/15/55       | 5,486               | 5,694                 |
| Energy Transfer LP                                   | 4.750% | 1/15/26       | 17,240              | 17,220                |
| Energy Transfer LP                                   | 3.900% | 7/15/26       | 6,515               | 6,430                 |
| Energy Transfer LP                                   | 4.400% | 3/15/27       | 13,638              | 13,506                |
| Energy Transfer LP                                   | 4.200% | 4/15/27       | 8,810               | 8,694                 |
| <sup>2</sup> Energy Transfer LP                      | 5.500% | 6/1/27        | 15,603              | 15,807                |
| Energy Transfer LP                                   | 4.000% | 10/1/27       | 12,210              | 11,938                |
| Energy Transfer LP                                   | 5.550% | 2/15/28       | 2,605               | 2,645                 |
| Energy Transfer LP                                   | 4.950% | 5/15/28       | 21,272              | 21,240                |
| Energy Transfer LP                                   | 4.950% | 6/15/28       | 16,605              | 16,575                |
| Energy Transfer LP                                   | 5.250% | 4/15/29       | 18,732              | 18,800                |
| Energy Transfer LP                                   | 5.250% | 7/1/29        | 5,033               | 5,057                 |
| Energy Transfer LP                                   | 3.750% | 5/15/30       | 16,235              | 15,132                |
| Energy Transfer LP                                   | 6.400% | 12/1/30       | 7,290               | 7,695                 |
| Energy Transfer LP                                   | 5.750% | 2/15/33       | 9,800               | 9,917                 |
| Energy Transfer LP                                   | 6.550% | 12/1/33       | 4,347               | 4,618                 |
| Energy Transfer LP                                   | 5.550% | 5/15/34       | 14,794              | 14,666                |
| Energy Transfer LP                                   | 5.600% | 9/1/34        | 17,280              | 17,199                |
| Energy Transfer LP                                   | 4.900% | 3/15/35       | 6,848               | 6,426                 |
| Energy Transfer LP                                   | 6.625% | 10/15/36      | 7,014               | 7,438                 |
| <sup>2</sup> Energy Transfer LP                      | 5.800% | 6/15/38       | 11,770              | 11,574                |
| Energy Transfer LP                                   | 7.500% | 7/1/38        | 7,154               | 8,081                 |
| Energy Transfer LP                                   | 6.050% | 6/1/41        | 6,896               | 6,855                 |
| Energy Transfer LP                                   | 6.500% | 2/1/42        | 13,295              | 13,756                |
| Energy Transfer LP                                   | 6.100% | 2/15/42       | 11,581              | 11,378                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                  | 4.950% | 1/15/43       | 1,495               | 1,282                 |
| Energy Transfer LP                  | 5.150% | 2/1/43        | 3,695               | 3,249                 |
| Energy Transfer LP                  | 5.950% | 10/1/43       | 5,068               | 4,903                 |
| Energy Transfer LP                  | 5.300% | 4/1/44        | 9,511               | 8,493                 |
| Energy Transfer LP                  | 5.150% | 3/15/45       | 11,538              | 10,088                |
| Energy Transfer LP                  | 5.350% | 5/15/45       | 12,045              | 10,824                |
| Energy Transfer LP                  | 6.125% | 12/15/45      | 22,168              | 21,852                |
| Energy Transfer LP                  | 5.300% | 4/15/47       | 11,898              | 10,502                |
| Energy Transfer LP                  | 5.400% | 10/1/47       | 13,839              | 12,410                |
| Energy Transfer LP                  | 6.000% | 6/15/48       | 21,622              | 20,926                |
| Energy Transfer LP                  | 6.250% | 4/15/49       | 33,399              | 33,468                |
| Energy Transfer LP                  | 5.000% | 5/15/50       | 32,963              | 27,983                |
| Energy Transfer LP                  | 5.950% | 5/15/54       | 38,100              | 36,698                |
| Energy Transfer LP                  | 6.050% | 9/1/54        | 23,488              | 22,964                |
| EnLink Midstream LLC                | 5.375% | 6/1/29        | 6,755               | 6,749                 |
| EnLink Midstream LLC                | 5.650% | 9/1/34        | 11,755              | 11,711                |
| EnLink Midstream Partners LP        | 4.850% | 7/15/26       | 7,243               | 7,224                 |
| EnLink Midstream Partners LP        | 5.600% | 4/1/44        | 14,530              | 13,305                |
| EnLink Midstream Partners LP        | 5.050% | 4/1/45        | 5,995               | 5,128                 |
| EnLink Midstream Partners LP        | 5.450% | 6/1/47        | 9,730               | 8,749                 |
| Enterprise Products Operating LLC   | 5.050% | 1/10/26       | 4,016               | 4,035                 |
| Enterprise Products Operating LLC   | 3.700% | 2/15/26       | 5,781               | 5,726                 |
| Enterprise Products Operating LLC   | 3.950% | 2/15/27       | 6,233               | 6,144                 |
| Enterprise Products Operating LLC   | 3.125% | 7/31/29       | 55,325              | 51,464                |
| Enterprise Products Operating LLC   | 2.800% | 1/31/30       | 13,155              | 11,884                |
| Enterprise Products Operating LLC   | 5.350% | 1/31/33       | 3,527               | 3,553                 |
| 2 Enterprise Products Operating LLC | 6.875% | 3/1/33        | 8,383               | 9,222                 |
| 2 Enterprise Products Operating LLC | 6.650% | 10/15/34      | 3,184               | 3,465                 |
| Enterprise Products Operating LLC   | 4.950% | 2/15/35       | 17,140              | 16,580                |
| Enterprise Products Operating LLC   | 7.550% | 4/15/38       | 4,510               | 5,275                 |
| Enterprise Products Operating LLC   | 6.125% | 10/15/39      | 9,068               | 9,411                 |
| Enterprise Products Operating LLC   | 5.950% | 2/1/41        | 9,346               | 9,572                 |
| Enterprise Products Operating LLC   | 5.700% | 2/15/42       | 7,600               | 7,558                 |
| Enterprise Products Operating LLC   | 4.850% | 8/15/42       | 12,482              | 11,238                |
| Enterprise Products Operating LLC   | 4.450% | 2/15/43       | 14,267              | 12,153                |
| Enterprise Products Operating LLC   | 4.850% | 3/15/44       | 14,817              | 13,250                |
| Enterprise Products Operating LLC   | 5.100% | 2/15/45       | 8,905               | 8,188                 |
| Enterprise Products Operating LLC   | 4.900% | 5/15/46       | 12,690              | 11,281                |
| Enterprise Products Operating LLC   | 4.250% | 2/15/48       | 18,622              | 14,896                |
| Enterprise Products Operating LLC   | 4.800% | 2/1/49        | 17,567              | 15,150                |
| Enterprise Products Operating LLC   | 4.200% | 1/31/50       | 24,128              | 19,001                |
| Enterprise Products Operating LLC   | 3.700% | 1/31/51       | 12,871              | 9,227                 |
| Enterprise Products Operating LLC   | 3.200% | 2/15/52       | 13,680              | 8,885                 |
| Enterprise Products Operating LLC   | 3.300% | 2/15/53       | 16,728              | 10,988                |
| Enterprise Products Operating LLC   | 4.950% | 10/15/54      | 10,153              | 8,881                 |
| Enterprise Products Operating LLC   | 5.550% | 2/16/55       | 19,025              | 18,279                |
| Enterprise Products Operating LLC   | 3.950% | 1/31/60       | 13,588              | 9,771                 |
| 2 Enterprise Products Operating LLC | 5.250% | 8/16/77       | 10,709              | 10,444                |
| 2 Enterprise Products Operating LLC | 5.375% | 2/15/78       | 9,833               | 9,392                 |
| EOG Resources Inc.                  | 4.150% | 1/15/26       | 10,202              | 10,150                |
| EOG Resources Inc.                  | 4.375% | 4/15/30       | 16,842              | 16,380                |
| EOG Resources Inc.                  | 3.900% | 4/1/35        | 2,212               | 1,967                 |
| EOG Resources Inc.                  | 4.950% | 4/15/50       | 11,891              | 10,554                |
| EOG Resources Inc.                  | 5.650% | 12/1/54       | 12,700              | 12,431                |
| EQT Corp.                           | 3.900% | 10/1/27       | 11,188              | 10,870                |
| EQT Corp.                           | 5.700% | 4/1/28        | 6,515               | 6,610                 |
| EQT Corp.                           | 5.000% | 1/15/29       | 7,817               | 7,704                 |
| EQT Corp.                           | 7.000% | 2/1/30        | 6,672               | 7,096                 |
| EQT Corp.                           | 5.750% | 2/1/34        | 9,480               | 9,418                 |
| Expand Energy Corp.                 | 5.375% | 3/15/30       | 2,195               | 2,146                 |
| Expand Energy Corp.                 | 4.750% | 2/1/32        | 26,405              | 24,520                |
| Expand Energy Corp.                 | 5.700% | 1/15/35       | 11,500              | 11,298                |
| Exxon Mobil Corp.                   | 3.043% | 3/1/26        | 20,281              | 19,960                |
| Exxon Mobil Corp.                   | 2.275% | 8/16/26       | 17,452              | 16,871                |
| Exxon Mobil Corp.                   | 3.294% | 3/19/27       | 10,530              | 10,308                |
| Exxon Mobil Corp.                   | 2.440% | 8/16/29       | 18,698              | 17,062                |
| Exxon Mobil Corp.                   | 3.482% | 3/19/30       | 25,540              | 24,041                |
| Exxon Mobil Corp.                   | 2.610% | 10/15/30      | 29,568              | 26,332                |
| Exxon Mobil Corp.                   | 2.995% | 8/16/39       | 11,037              | 8,333                 |
| Exxon Mobil Corp.                   | 4.227% | 3/19/40       | 26,709              | 23,387                |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Exxon Mobil Corp.                             | 3.567% | 3/6/45        | 13,578              | 10,199                |
| Exxon Mobil Corp.                             | 4.114% | 3/1/46        | 24,836              | 20,095                |
| Exxon Mobil Corp.                             | 3.095% | 8/16/49       | 21,975              | 14,593                |
| Exxon Mobil Corp.                             | 4.327% | 3/19/50       | 35,473              | 29,168                |
| Exxon Mobil Corp.                             | 3.452% | 4/15/51       | 41,276              | 28,974                |
| Halliburton Co.                               | 2.920% | 3/1/30        | 19,023              | 17,132                |
| Halliburton Co.                               | 4.850% | 11/15/35      | 17,315              | 16,449                |
| Halliburton Co.                               | 6.700% | 9/15/38       | 13,222              | 14,400                |
| Halliburton Co.                               | 4.500% | 11/15/41      | 6,406               | 5,492                 |
| Halliburton Co.                               | 4.750% | 8/1/43        | 11,666              | 10,153                |
| Halliburton Co.                               | 5.000% | 11/15/45      | 41,732              | 37,339                |
| <sup>7</sup> Helmerich & Payne Inc.           | 4.650% | 12/1/27       | 6,930               | 6,843                 |
| <sup>7</sup> Helmerich & Payne Inc.           | 4.850% | 12/1/29       | 4,600               | 4,455                 |
| Helmerich & Payne Inc.                        | 2.900% | 9/29/31       | 9,960               | 8,289                 |
| <sup>7</sup> Helmerich & Payne Inc.           | 5.500% | 12/1/34       | 7,300               | 6,935                 |
| Hess Corp.                                    | 4.300% | 4/1/27        | 14,221              | 14,077                |
| Hess Corp.                                    | 7.875% | 10/1/29       | 6,840               | 7,607                 |
| Hess Corp.                                    | 7.300% | 8/15/31       | 8,566               | 9,510                 |
| Hess Corp.                                    | 6.000% | 1/15/40       | 10,203              | 10,624                |
| Hess Corp.                                    | 5.600% | 2/15/41       | 17,408              | 17,152                |
| Hess Corp.                                    | 5.800% | 4/1/47        | 10,339              | 10,348                |
| HF Sinclair Corp.                             | 5.875% | 4/1/26        | 10,353              | 10,429                |
| HF Sinclair Corp.                             | 5.000% | 2/1/28        | 250                 | 247                   |
| HF Sinclair Corp.                             | 4.500% | 10/1/30       | 6,823               | 6,432                 |
| Kinder Morgan Energy Partners LP              | 7.400% | 3/15/31       | 1,050               | 1,152                 |
| Kinder Morgan Energy Partners LP              | 7.750% | 3/15/32       | 620                 | 697                   |
| Kinder Morgan Energy Partners LP              | 7.300% | 8/15/33       | 3,901               | 4,337                 |
| Kinder Morgan Energy Partners LP              | 5.800% | 3/15/35       | 9,359               | 9,416                 |
| <sup>2</sup> Kinder Morgan Energy Partners LP | 6.500% | 2/1/37        | 17,296              | 18,073                |
| Kinder Morgan Energy Partners LP              | 6.950% | 1/15/38       | 9,707               | 10,525                |
| Kinder Morgan Energy Partners LP              | 6.500% | 9/1/39        | 8,060               | 8,405                 |
| Kinder Morgan Energy Partners LP              | 6.550% | 9/15/40       | 7,938               | 8,229                 |
| Kinder Morgan Energy Partners LP              | 7.500% | 11/15/40      | 6,674               | 7,487                 |
| Kinder Morgan Energy Partners LP              | 6.375% | 3/1/41        | 3,043               | 3,099                 |
| Kinder Morgan Energy Partners LP              | 5.625% | 9/1/41        | 12,919              | 12,138                |
| Kinder Morgan Energy Partners LP              | 5.000% | 8/15/42       | 4,947               | 4,302                 |
| Kinder Morgan Energy Partners LP              | 4.700% | 11/1/42       | 11,679              | 9,817                 |
| Kinder Morgan Energy Partners LP              | 5.000% | 3/1/43        | 5,435               | 4,734                 |
| Kinder Morgan Energy Partners LP              | 5.500% | 3/1/44        | 9,363               | 8,666                 |
| Kinder Morgan Energy Partners LP              | 5.400% | 9/1/44        | 4,591               | 4,174                 |
| Kinder Morgan Inc.                            | 1.750% | 11/15/26      | 6,773               | 6,420                 |
| Kinder Morgan Inc.                            | 4.300% | 3/1/28        | 30,164              | 29,610                |
| Kinder Morgan Inc.                            | 5.100% | 8/1/29        | 3,930               | 3,931                 |
| <sup>2</sup> Kinder Morgan Inc.               | 2.000% | 2/15/31       | 9,795               | 8,195                 |
| <sup>2</sup> Kinder Morgan Inc.               | 7.800% | 8/1/31        | 6,691               | 7,532                 |
| Kinder Morgan Inc.                            | 7.750% | 1/15/32       | 6,842               | 7,775                 |
| Kinder Morgan Inc.                            | 5.300% | 12/1/34       | 19,654              | 19,181                |
| Kinder Morgan Inc.                            | 5.550% | 6/1/45        | 23,007              | 21,482                |
| Kinder Morgan Inc.                            | 5.050% | 2/15/46       | 13,410              | 11,634                |
| Kinder Morgan Inc.                            | 5.200% | 3/1/48        | 3,488               | 3,076                 |
| Kinder Morgan Inc.                            | 3.250% | 8/1/50        | 6,345               | 4,013                 |
| Kinder Morgan Inc.                            | 3.600% | 2/15/51       | 4,724               | 3,192                 |
| Kinder Morgan Inc.                            | 5.950% | 8/1/54        | 9,645               | 9,401                 |
| Marathon Petroleum Corp.                      | 5.125% | 12/15/26      | 23,198              | 23,356                |
| Marathon Petroleum Corp.                      | 3.800% | 4/1/28        | 9,715               | 9,380                 |
| Marathon Petroleum Corp.                      | 6.500% | 3/1/41        | 15,220              | 15,768                |
| Marathon Petroleum Corp.                      | 4.750% | 9/15/44       | 11,287              | 9,356                 |
| Marathon Petroleum Corp.                      | 4.500% | 4/1/48        | 6,156               | 4,803                 |
| Marathon Petroleum Corp.                      | 5.000% | 9/15/54       | 4,438               | 3,657                 |
| MPLX LP                                       | 1.750% | 3/1/26        | 22,149              | 21,390                |
| MPLX LP                                       | 4.125% | 3/1/27        | 10,166              | 10,016                |
| MPLX LP                                       | 4.250% | 12/1/27       | 21,064              | 20,741                |
| MPLX LP                                       | 4.000% | 3/15/28       | 16,534              | 16,032                |
| MPLX LP                                       | 2.650% | 8/15/30       | 19,342              | 16,919                |
| MPLX LP                                       | 4.950% | 9/1/32        | 10,810              | 10,426                |
| MPLX LP                                       | 5.000% | 3/1/33        | 15,150              | 14,559                |
| MPLX LP                                       | 5.500% | 6/1/34        | 21,320              | 21,020                |
| MPLX LP                                       | 4.500% | 4/15/38       | 20,757              | 18,080                |
| MPLX LP                                       | 5.200% | 3/1/47        | 12,850              | 11,394                |
| MPLX LP                                       | 5.200% | 12/1/47       | 3,343               | 2,951                 |

|                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------|--------|---------------|---------------------|-----------------------|
| MPLX LP                    | 4.700% | 4/15/48       | 10,620              | 8,697                 |
| MPLX LP                    | 5.500% | 2/15/49       | 19,383              | 17,788                |
| MPLX LP                    | 5.650% | 3/1/53        | 4,422               | 4,123                 |
| MPLX LP                    | 4.900% | 4/15/58       | 5,939               | 4,791                 |
| NOV Inc.                   | 3.600% | 12/1/29       | 6,282               | 5,861                 |
| NOV Inc.                   | 3.950% | 12/1/42       | 14,583              | 10,830                |
| Occidental Petroleum Corp. | 5.550% | 3/15/26       | 12,469              | 12,528                |
| Occidental Petroleum Corp. | 8.500% | 7/15/27       | 6,928               | 7,391                 |
| Occidental Petroleum Corp. | 6.375% | 9/1/28        | 8,566               | 8,843                 |
| Occidental Petroleum Corp. | 5.200% | 8/1/29        | 15,285              | 15,166                |
| Occidental Petroleum Corp. | 8.875% | 7/15/30       | 13,236              | 15,065                |
| Occidental Petroleum Corp. | 6.625% | 9/1/30        | 18,897              | 19,783                |
| Occidental Petroleum Corp. | 6.125% | 1/1/31        | 15,861              | 16,227                |
| Occidental Petroleum Corp. | 7.500% | 5/1/31        | 11,696              | 12,771                |
| Occidental Petroleum Corp. | 7.875% | 9/15/31       | 6,881               | 7,606                 |
| Occidental Petroleum Corp. | 5.375% | 1/1/32        | 15,817              | 15,494                |
| Occidental Petroleum Corp. | 5.550% | 10/1/34       | 10,505              | 10,194                |
| Occidental Petroleum Corp. | 6.450% | 9/15/36       | 24,021              | 24,581                |
| Occidental Petroleum Corp. | 7.950% | 6/15/39       | 5,192               | 5,920                 |
| Occidental Petroleum Corp. | 6.200% | 3/15/40       | 5,746               | 5,658                 |
| Occidental Petroleum Corp. | 6.600% | 3/15/46       | 16,436              | 16,611                |
| Occidental Petroleum Corp. | 4.400% | 4/15/46       | 7,586               | 5,625                 |
| Occidental Petroleum Corp. | 4.200% | 3/15/48       | 5,015               | 3,604                 |
| Occidental Petroleum Corp. | 6.050% | 10/1/54       | 13,245              | 12,456                |
| ONEOK Inc.                 | 5.000% | 3/1/26        | 11,591              | 11,604                |
| ONEOK Inc.                 | 5.550% | 11/1/26       | 6,214               | 6,290                 |
| ONEOK Inc.                 | 4.000% | 7/13/27       | 15,219              | 14,941                |
| ONEOK Inc.                 | 4.250% | 9/24/27       | 18,881              | 18,607                |
| ONEOK Inc.                 | 4.550% | 7/15/28       | 14,306              | 14,093                |
| ONEOK Inc.                 | 5.650% | 11/1/28       | 5,590               | 5,705                 |
| ONEOK Inc.                 | 4.350% | 3/15/29       | 13,187              | 12,837                |
| ONEOK Inc.                 | 3.400% | 9/1/29        | 15,434              | 14,348                |
| ONEOK Inc.                 | 3.100% | 3/15/30       | 15,345              | 13,911                |
| ONEOK Inc.                 | 3.250% | 6/1/30        | 3,502               | 3,179                 |
| ONEOK Inc.                 | 5.800% | 11/1/30       | 8,986               | 9,247                 |
| ONEOK Inc.                 | 6.350% | 1/15/31       | 4,211               | 4,424                 |
| ONEOK Inc.                 | 4.750% | 10/15/31      | 9,310               | 9,001                 |
| ONEOK Inc.                 | 6.050% | 9/1/33        | 12,445              | 12,807                |
| ONEOK Inc.                 | 5.050% | 11/1/34       | 27,615              | 26,420                |
| ONEOK Inc.                 | 6.000% | 6/15/35       | 1,915               | 1,959                 |
| ONEOK Inc.                 | 4.250% | 9/15/46       | 6,058               | 4,648                 |
| ONEOK Inc.                 | 4.950% | 7/13/47       | 12,313              | 10,402                |
| ONEOK Inc.                 | 4.200% | 10/3/47       | 12,546              | 9,464                 |
| ONEOK Inc.                 | 5.200% | 7/15/48       | 10,728              | 9,468                 |
| ONEOK Inc.                 | 4.850% | 2/1/49        | 7,405               | 6,131                 |
| ONEOK Inc.                 | 4.450% | 9/1/49        | 11,562              | 8,999                 |
| ONEOK Inc.                 | 3.950% | 3/1/50        | 8,210               | 5,919                 |
| ONEOK Inc.                 | 4.500% | 3/15/50       | 6,221               | 4,893                 |
| ONEOK Inc.                 | 7.150% | 1/15/51       | 8,737               | 9,461                 |
| ONEOK Inc.                 | 6.625% | 9/1/53        | 21,460              | 22,575                |
| ONEOK Inc.                 | 5.700% | 11/1/54       | 19,340              | 18,197                |
| ONEOK Inc.                 | 5.850% | 11/1/64       | 10,430              | 9,753                 |
| ONEOK Partners LP          | 6.650% | 10/1/36       | 10,026              | 10,647                |
| ONEOK Partners LP          | 6.850% | 10/15/37      | 3,971               | 4,264                 |
| ONEOK Partners LP          | 6.125% | 2/1/41        | 7,699               | 7,645                 |
| ONEOK Partners LP          | 6.200% | 9/15/43       | 4,036               | 4,018                 |
| Ovintiv Inc.               | 5.375% | 1/1/26        | 4,459               | 4,472                 |
| Ovintiv Inc.               | 5.650% | 5/15/28       | 10,228              | 10,364                |
| Ovintiv Inc.               | 7.375% | 11/1/31       | 6,531               | 7,086                 |
| Ovintiv Inc.               | 6.250% | 7/15/33       | 5,143               | 5,263                 |
| Ovintiv Inc.               | 6.500% | 8/15/34       | 1,222               | 1,267                 |
| Ovintiv Inc.               | 6.625% | 8/15/37       | 14,429              | 14,781                |
| Ovintiv Inc.               | 6.500% | 2/1/38        | 7,175               | 7,295                 |
| Ovintiv Inc.               | 7.100% | 7/15/53       | 5,870               | 6,252                 |
| Patterson-UTL Energy Inc.  | 3.950% | 2/1/28        | 6,340               | 6,064                 |
| Patterson-UTL Energy Inc.  | 5.150% | 11/15/29      | 4,688               | 4,572                 |
| Patterson-UTL Energy Inc.  | 7.150% | 10/1/33       | 5,470               | 5,732                 |
| Phillips 66                | 1.300% | 2/15/26       | 10,540              | 10,154                |
| Phillips 66                | 3.900% | 3/15/28       | 10,782              | 10,454                |
| Phillips 66                | 2.150% | 12/15/30      | 19,848              | 16,831                |

|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Phillips 66                                            | 4.650% | 11/15/34      | 11,110              | 10,355                |
| Phillips 66                                            | 5.875% | 5/1/42        | 5,778               | 5,737                 |
| Phillips 66                                            | 4.875% | 11/15/44      | 19,507              | 16,867                |
| Phillips 66                                            | 3.300% | 3/15/52       | 12,699              | 8,156                 |
| Phillips 66 Co.                                        | 3.550% | 10/1/26       | 3,238               | 3,179                 |
| Phillips 66 Co.                                        | 4.950% | 12/1/27       | 3,648               | 3,677                 |
| Phillips 66 Co.                                        | 3.750% | 3/1/28        | 7,094               | 6,866                 |
| Phillips 66 Co.                                        | 3.150% | 12/15/29      | 13,101              | 12,016                |
| Phillips 66 Co.                                        | 5.250% | 6/15/31       | 11,835              | 11,862                |
| Phillips 66 Co.                                        | 5.300% | 6/30/33       | 14,330              | 14,210                |
| Phillips 66 Co.                                        | 4.950% | 3/15/35       | 24,940              | 23,564                |
| Phillips 66 Co.                                        | 4.680% | 2/15/45       | 8,230               | 6,887                 |
| Phillips 66 Co.                                        | 4.900% | 10/1/46       | 6,073               | 5,207                 |
| Phillips 66 Co.                                        | 5.500% | 3/15/55       | 7,670               | 7,059                 |
| Pioneer Natural Resources Co.                          | 1.125% | 1/15/26       | 9,994               | 9,645                 |
| Pioneer Natural Resources Co.                          | 1.900% | 8/15/30       | 20,166              | 17,168                |
| Pioneer Natural Resources Co.                          | 2.150% | 1/15/31       | 13,088              | 11,111                |
| Plains All American Pipeline LP                        | 4.500% | 12/15/26      | 12,380              | 12,317                |
| Plains All American Pipeline LP                        | 3.550% | 12/15/29      | 12,682              | 11,795                |
| Plains All American Pipeline LP                        | 3.800% | 9/15/30       | 8,532               | 7,922                 |
| Plains All American Pipeline LP                        | 5.700% | 9/15/34       | 7,175               | 7,172                 |
| Plains All American Pipeline LP                        | 6.650% | 1/15/37       | 7,349               | 7,696                 |
| Plains All American Pipeline LP                        | 5.150% | 6/1/42        | 8,715               | 7,722                 |
| Plains All American Pipeline LP                        | 4.300% | 1/31/43       | 2,290               | 1,810                 |
| Plains All American Pipeline LP                        | 4.700% | 6/15/44       | 10,455              | 8,626                 |
| Plains All American Pipeline LP                        | 4.900% | 2/15/45       | 9,276               | 7,862                 |
| Sabine Pass Liquefaction LLC                           | 5.875% | 6/30/26       | 17,598              | 17,766                |
| Sabine Pass Liquefaction LLC                           | 5.000% | 3/15/27       | 26,969              | 27,031                |
| Sabine Pass Liquefaction LLC                           | 4.200% | 3/15/28       | 25,609              | 24,996                |
| Sabine Pass Liquefaction LLC                           | 4.500% | 5/15/30       | 35,285              | 34,170                |
| Sabine Pass Liquefaction LLC                           | 5.900% | 9/15/37       | 7,377               | 7,505                 |
| Schlumberger Investment SA                             | 4.500% | 5/15/28       | 6,925               | 6,869                 |
| Schlumberger Investment SA                             | 2.650% | 6/26/30       | 22,185              | 19,772                |
| Schlumberger Investment SA                             | 4.850% | 5/15/33       | 5,780               | 5,643                 |
| Schlumberger Investment SA                             | 5.000% | 6/1/34        | 4,540               | 4,459                 |
| <sup>2</sup> Shell Finance US Inc.                     | 2.375% | 11/7/29       | 28,220              | 25,301                |
| <sup>2</sup> Shell Finance US Inc.                     | 2.750% | 4/6/30        | 22,937              | 20,671                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.125% | 5/11/35       | 19,840              | 18,175                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.550% | 8/12/43       | 17,534              | 15,275                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.375% | 5/11/45       | 39,007              | 32,585                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.000% | 5/10/46       | 31,579              | 24,733                |
| <sup>2</sup> Shell Finance US Inc.                     | 3.750% | 9/12/46       | 12,603              | 9,451                 |
| <sup>2</sup> Shell Finance US Inc.                     | 3.250% | 4/6/50        | 21,642              | 14,552                |
| Shell International Finance BV                         | 2.875% | 5/10/26       | 22,611              | 22,117                |
| Shell International Finance BV                         | 2.500% | 9/12/26       | 13,518              | 13,084                |
| Shell International Finance BV                         | 3.875% | 11/13/28      | 14,174              | 13,763                |
| Shell International Finance BV                         | 6.375% | 12/15/38      | 37,400              | 40,664                |
| Shell International Finance BV                         | 5.500% | 3/25/40       | 12,190              | 12,179                |
| Shell International Finance BV                         | 2.875% | 11/26/41      | 7,426               | 5,236                 |
| Shell International Finance BV                         | 3.125% | 11/7/49       | 22,900              | 15,059                |
| Shell International Finance BV                         | 3.000% | 11/26/51      | 12,905              | 8,156                 |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 4.911% | 9/1/27        | 5,655               | 5,635                 |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 5.026% | 10/1/29       | 11,835              | 11,621                |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 5.584% | 10/1/34       | 16,285              | 15,834                |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 6.176% | 10/1/54       | 9,355               | 9,031                 |
| Spectra Energy Partners LP                             | 3.375% | 10/15/26      | 14,379              | 14,037                |
| Spectra Energy Partners LP                             | 4.500% | 3/15/45       | 13,982              | 11,451                |
| Suncor Energy Inc.                                     | 7.150% | 2/1/32        | 7,903               | 8,567                 |
| Suncor Energy Inc.                                     | 5.950% | 12/1/34       | 4,792               | 4,961                 |
| Suncor Energy Inc.                                     | 6.800% | 5/15/38       | 8,221               | 8,749                 |
| Suncor Energy Inc.                                     | 4.000% | 11/15/47      | 10,439              | 7,727                 |
| Suncor Energy Inc.                                     | 3.750% | 3/4/51        | 25,854              | 18,126                |
| Targa Resources Corp.                                  | 6.150% | 3/1/29        | 12,645              | 13,117                |
| Targa Resources Corp.                                  | 4.200% | 2/1/33        | 11,755              | 10,674                |
| Targa Resources Corp.                                  | 6.125% | 3/15/33       | 11,764              | 12,127                |
| Targa Resources Corp.                                  | 6.500% | 3/30/34       | 8,775               | 9,277                 |
| Targa Resources Corp.                                  | 5.500% | 2/15/35       | 35,705              | 35,135                |
| Targa Resources Corp.                                  | 4.950% | 4/15/52       | 17,736              | 14,906                |
| Targa Resources Corp.                                  | 6.250% | 7/1/52        | 6,430               | 6,414                 |
| Targa Resources Corp.                                  | 6.500% | 2/15/53       | 11,890              | 12,389                |



|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Targa Resources Partners LP            | 6.500% | 7/15/27       | 4,075               | 4,104                 |
| Targa Resources Partners LP            | 5.000% | 1/15/28       | 9,563               | 9,459                 |
| Targa Resources Partners LP            | 6.875% | 1/15/29       | 6,760               | 6,911                 |
| Targa Resources Partners LP            | 5.500% | 3/1/30        | 10,184              | 10,210                |
| Targa Resources Partners LP            | 4.875% | 2/1/31        | 11,309              | 10,922                |
| Targa Resources Partners LP            | 4.000% | 1/15/32       | 20,025              | 18,210                |
| TC PipeLines LP                        | 3.900% | 5/25/27       | 6,448               | 6,304                 |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 3/15/27       | 1,400               | 1,460                 |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 10/15/28      | 5,245               | 5,575                 |
| Tennessee Gas Pipeline Co. LLC         | 7.625% | 4/1/37        | 2,184               | 2,491                 |
| Texas Eastern Transmission LP          | 7.000% | 7/15/32       | 6,220               | 6,798                 |
| TotalEnergies Capital International SA | 3.455% | 2/19/29       | 16,406              | 15,626                |
| TotalEnergies Capital International SA | 2.829% | 1/10/30       | 16,713              | 15,207                |
| TotalEnergies Capital International SA | 2.986% | 6/29/41       | 7,771               | 5,578                 |
| TotalEnergies Capital International SA | 3.461% | 7/12/49       | 10,114              | 7,078                 |
| TotalEnergies Capital International SA | 3.127% | 5/29/50       | 36,319              | 23,805                |
| TotalEnergies Capital International SA | 3.386% | 6/29/60       | 4,585               | 2,960                 |
| TotalEnergies Capital SA               | 3.883% | 10/11/28      | 9,033               | 8,779                 |
| TotalEnergies Capital SA               | 5.150% | 4/5/34        | 16,135              | 16,025                |
| TotalEnergies Capital SA               | 4.724% | 9/10/34       | 41,840              | 40,207                |
| TotalEnergies Capital SA               | 5.488% | 4/5/54        | 31,985              | 30,601                |
| TotalEnergies Capital SA               | 5.275% | 9/10/54       | 13,845              | 12,814                |
| TotalEnergies Capital SA               | 5.638% | 4/5/64        | 17,230              | 16,422                |
| TotalEnergies Capital SA               | 5.425% | 9/10/64       | 36,580              | 33,847                |
| TransCanada PipeLines Ltd.             | 4.875% | 1/15/26       | 14,715              | 14,703                |
| TransCanada PipeLines Ltd.             | 4.250% | 5/15/28       | 16,036              | 15,651                |
| TransCanada PipeLines Ltd.             | 4.100% | 4/15/30       | 18,104              | 17,183                |
| TransCanada PipeLines Ltd.             | 4.625% | 3/1/34        | 21,492              | 20,003                |
| TransCanada PipeLines Ltd.             | 5.600% | 3/31/34       | 4,547               | 4,523                 |
| TransCanada PipeLines Ltd.             | 5.850% | 3/15/36       | 7,611               | 7,666                 |
| TransCanada PipeLines Ltd.             | 6.200% | 10/15/37      | 29,540              | 30,401                |
| TransCanada PipeLines Ltd.             | 7.250% | 8/15/38       | 4,899               | 5,492                 |
| TransCanada PipeLines Ltd.             | 6.100% | 6/1/40        | 14,486              | 14,684                |
| Transcontinental Gas Pipe Line Co. LLC | 7.850% | 2/1/26        | 11,556              | 11,846                |
| Transcontinental Gas Pipe Line Co. LLC | 4.000% | 3/15/28       | 8,926               | 8,669                 |
| Transcontinental Gas Pipe Line Co. LLC | 3.250% | 5/15/30       | 22,233              | 20,244                |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41       | 3,575               | 3,358                 |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42        | 5,084               | 4,283                 |
| Transcontinental Gas Pipe Line Co. LLC | 4.600% | 3/15/48       | 9,236               | 7,657                 |
| Transcontinental Gas Pipe Line Co. LLC | 3.950% | 5/15/50       | 6,423               | 4,742                 |
| Valero Energy Corp.                    | 2.150% | 9/15/27       | 7,325               | 6,848                 |
| Valero Energy Corp.                    | 2.800% | 12/1/31       | 6,001               | 5,118                 |
| Valero Energy Corp.                    | 7.500% | 4/15/32       | 9,234               | 10,370                |
| Valero Energy Corp.                    | 6.625% | 6/15/37       | 21,228              | 22,276                |
| Valero Energy Corp.                    | 4.900% | 3/15/45       | 9,795               | 8,569                 |
| Valero Energy Partners LP              | 4.500% | 3/15/28       | 7,597               | 7,488                 |
| Western Midstream Operating LP         | 4.500% | 3/1/28        | 2,243               | 2,195                 |
| Western Midstream Operating LP         | 4.050% | 2/1/30        | 16,932              | 15,880                |
| Western Midstream Operating LP         | 6.150% | 4/1/33        | 3,645               | 3,714                 |
| Western Midstream Operating LP         | 5.450% | 11/15/34      | 10,205              | 9,844                 |
| Western Midstream Operating LP         | 5.450% | 4/1/44        | 9,136               | 8,101                 |
| Western Midstream Operating LP         | 5.300% | 3/1/48        | 9,250               | 7,843                 |
| Western Midstream Operating LP         | 5.500% | 8/15/48       | 4,297               | 3,720                 |
| Western Midstream Operating LP         | 5.250% | 2/1/50        | 17,220              | 14,728                |
| Williams Cos. Inc.                     | 5.400% | 3/2/26        | 3,851               | 3,877                 |
| Williams Cos. Inc.                     | 3.750% | 6/15/27       | 18,840              | 18,355                |
| Williams Cos. Inc.                     | 5.300% | 8/15/28       | 9,855               | 9,947                 |
| Williams Cos. Inc.                     | 4.800% | 11/15/29      | 9,140               | 9,020                 |
| Williams Cos. Inc.                     | 3.500% | 11/15/30      | 16,488              | 15,146                |
| Williams Cos. Inc.                     | 7.500% | 1/15/31       | 935                 | 1,033                 |
| Williams Cos. Inc.                     | 2.600% | 3/15/31       | 22,080              | 19,013                |
| Williams Cos. Inc.                     | 4.650% | 8/15/32       | 4,592               | 4,371                 |
| Williams Cos. Inc.                     | 5.650% | 3/15/33       | 8,920               | 8,998                 |
| Williams Cos. Inc.                     | 5.150% | 3/15/34       | 13,520              | 13,134                |
| Williams Cos. Inc.                     | 6.300% | 4/15/40       | 20,180              | 20,943                |
| Williams Cos. Inc.                     | 5.800% | 11/15/43      | 5,055               | 4,951                 |
| Williams Cos. Inc.                     | 5.400% | 3/4/44        | 8,332               | 7,799                 |
| Williams Cos. Inc.                     | 5.750% | 6/24/44       | 8,954               | 8,660                 |
| Williams Cos. Inc.                     | 4.900% | 1/15/45       | 10,031              | 8,737                 |
| Williams Cos. Inc.                     | 5.100% | 9/15/45       | 16,513              | 14,795                |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| Williams Cos. Inc.               | 4.850% | 3/1/48        | 11,747              | 10,018                |
| Williams Cos. Inc.               | 3.500% | 10/15/51      | 6,462               | 4,389                 |
| Williams Cos. Inc.               | 5.300% | 8/15/52       | 7,545               | 6,882                 |
| Williams Cos. Inc.               | 5.800% | 11/15/54      | 10,360              | 10,109                |
| Woodside Finance Ltd.            | 5.100% | 9/12/34       | 15,900              | 15,140                |
| Woodside Finance Ltd.            | 5.700% | 9/12/54       | 10,140              | 9,442                 |
|                                  |        |               |                     | <b>6,372,380</b>      |
| <b>Financials (7.5%)</b>         |        |               |                     |                       |
| ACE Capital Trust II             | 9.700% | 4/1/30        | 3,196               | 3,813                 |
| <sup>2</sup> Aegon Ltd.          | 5.500% | 4/11/48       | 7,569               | 7,449                 |
| AerCap Ireland Capital DAC       | 3.500% | 1/15/25       | 17,846              | 17,834                |
| AerCap Ireland Capital DAC       | 1.750% | 1/30/26       | 14,997              | 14,508                |
| AerCap Ireland Capital DAC       | 4.450% | 4/3/26        | 32,597              | 32,416                |
| AerCap Ireland Capital DAC       | 2.450% | 10/29/26      | 48,347              | 46,291                |
| AerCap Ireland Capital DAC       | 6.100% | 1/15/27       | 4,127               | 4,219                 |
| AerCap Ireland Capital DAC       | 3.650% | 7/21/27       | 27,074              | 26,276                |
| AerCap Ireland Capital DAC       | 4.625% | 10/15/27      | 14,753              | 14,654                |
| AerCap Ireland Capital DAC       | 3.875% | 1/23/28       | 20,726              | 20,060                |
| AerCap Ireland Capital DAC       | 5.750% | 6/6/28        | 11,879              | 12,107                |
| AerCap Ireland Capital DAC       | 3.000% | 10/29/28      | 53,144              | 49,190                |
| AerCap Ireland Capital DAC       | 4.625% | 9/10/29       | 21,560              | 21,073                |
| AerCap Ireland Capital DAC       | 6.150% | 9/30/30       | 10,915              | 11,388                |
| AerCap Ireland Capital DAC       | 3.300% | 1/30/32       | 71,895              | 62,662                |
| AerCap Ireland Capital DAC       | 3.400% | 10/29/33      | 40,839              | 34,774                |
| AerCap Ireland Capital DAC       | 4.950% | 9/10/34       | 24,000              | 22,867                |
| AerCap Ireland Capital DAC       | 3.850% | 10/29/41      | 22,122              | 17,344                |
| AerCap Ireland Capital DAC       | 6.950% | 3/10/55       | 2,845               | 2,926                 |
| Affiliated Managers Group Inc.   | 3.300% | 6/15/30       | 13,497              | 12,331                |
| Affiliated Managers Group Inc.   | 5.500% | 8/20/34       | 4,840               | 4,795                 |
| Aflac Inc.                       | 1.125% | 3/15/26       | 6,735               | 6,461                 |
| Aflac Inc.                       | 2.875% | 10/15/26      | 6,136               | 5,953                 |
| Aflac Inc.                       | 3.600% | 4/1/30        | 23,075              | 21,677                |
| Aflac Inc.                       | 4.000% | 10/15/46      | 4,215               | 3,295                 |
| Aflac Inc.                       | 4.750% | 1/15/49       | 5,168               | 4,528                 |
| <sup>2</sup> Air Lease Corp.     | 2.875% | 1/15/26       | 11,292              | 11,045                |
| <sup>2</sup> Air Lease Corp.     | 3.750% | 6/1/26        | 3,928               | 3,867                 |
| <sup>2</sup> Air Lease Corp.     | 5.300% | 6/25/26       | 5,300               | 5,334                 |
| Air Lease Corp.                  | 1.875% | 8/15/26       | 12,091              | 11,528                |
| Air Lease Corp.                  | 2.200% | 1/15/27       | 15,175              | 14,402                |
| Air Lease Corp.                  | 3.625% | 4/1/27        | 2,202               | 2,147                 |
| Air Lease Corp.                  | 3.625% | 12/1/27       | 15,030              | 14,525                |
| Air Lease Corp.                  | 2.100% | 9/1/28        | 7,853               | 7,081                 |
| Air Lease Corp.                  | 4.625% | 10/1/28       | 9,076               | 8,930                 |
| Air Lease Corp.                  | 3.250% | 10/1/29       | 8,115               | 7,482                 |
| <sup>2</sup> Air Lease Corp.     | 3.000% | 2/1/30        | 11,490              | 10,355                |
| Air Lease Corp.                  | 3.125% | 12/1/30       | 20,293              | 17,988                |
| <sup>2</sup> Air Lease Corp.     | 2.875% | 1/15/32       | 12,140              | 10,341                |
| Aircastle Ltd.                   | 4.250% | 6/15/26       | 8,396               | 8,311                 |
| Alleghany Corp.                  | 4.900% | 9/15/44       | 6,055               | 5,561                 |
| Alleghany Corp.                  | 3.250% | 8/15/51       | 5,715               | 3,839                 |
| Allstate Corp.                   | 3.280% | 12/15/26      | 275                 | 269                   |
| Allstate Corp.                   | 5.050% | 6/24/29       | 5,003               | 5,028                 |
| Allstate Corp.                   | 1.450% | 12/15/30      | 10,446              | 8,489                 |
| Allstate Corp.                   | 5.250% | 3/30/33       | 10,650              | 10,617                |
| Allstate Corp.                   | 5.350% | 6/1/33        | 3,295               | 3,314                 |
| Allstate Corp.                   | 5.550% | 5/9/35        | 8,611               | 8,716                 |
| Allstate Corp.                   | 5.950% | 4/1/36        | 3,498               | 3,671                 |
| Allstate Corp.                   | 4.500% | 6/15/43       | 10,625              | 9,079                 |
| Allstate Corp.                   | 4.200% | 12/15/46      | 9,676               | 7,781                 |
| Allstate Corp.                   | 3.850% | 8/10/49       | 16,246              | 12,174                |
| <sup>2</sup> Allstate Corp.      | 6.500% | 5/15/57       | 6,356               | 6,525                 |
| Ally Financial Inc.              | 4.750% | 6/9/27        | 7,103               | 7,051                 |
| Ally Financial Inc.              | 7.100% | 11/15/27      | 3,853               | 4,065                 |
| Ally Financial Inc.              | 2.200% | 11/2/28       | 13,375              | 11,907                |
| Ally Financial Inc.              | 6.992% | 6/13/29       | 11,088              | 11,550                |
| <sup>2</sup> Ally Financial Inc. | 8.000% | 11/1/31       | 30,786              | 34,055                |
| Ally Financial Inc.              | 8.000% | 11/1/31       | 7,573               | 8,363                 |
| American Express Co.             | 4.900% | 2/13/26       | 18,262              | 18,321                |
| American Express Co.             | 4.990% | 5/1/26        | 19,310              | 19,315                |

|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| American Express Co.                       | 3.125% | 5/20/26       | 13,253              | 12,986                |
| American Express Co.                       | 1.650% | 11/4/26       | 15,422              | 14,618                |
| American Express Co.                       | 2.550% | 3/4/27        | 33,362              | 31,929                |
| American Express Co.                       | 5.645% | 4/23/27       | 14,850              | 15,006                |
| American Express Co.                       | 3.300% | 5/3/27        | 33,390              | 32,394                |
| American Express Co.                       | 5.389% | 7/28/27       | 14,385              | 14,540                |
| American Express Co.                       | 5.098% | 2/16/28       | 13,049              | 13,119                |
| American Express Co.                       | 5.043% | 7/26/28       | 8,430               | 8,460                 |
| American Express Co.                       | 5.282% | 7/27/29       | 14,121              | 14,252                |
| American Express Co.                       | 5.532% | 4/25/30       | 20,653              | 21,021                |
| American Express Co.                       | 6.489% | 10/30/31      | 27,000              | 28,827                |
| American Express Co.                       | 4.989% | 5/26/33       | 9,375               | 9,157                 |
| American Express Co.                       | 4.420% | 8/3/33        | 19,999              | 18,998                |
| American Express Co.                       | 5.043% | 5/1/34        | 25,854              | 25,377                |
| American Express Co.                       | 5.625% | 7/28/34       | 7,125               | 7,203                 |
| American Express Co.                       | 5.915% | 4/25/35       | 7,410               | 7,566                 |
| American Express Co.                       | 5.284% | 7/26/35       | 19,675              | 19,445                |
| American Express Co.                       | 4.050% | 12/3/42       | 12,395              | 10,372                |
| American Financial Group Inc.              | 5.250% | 4/2/30        | 6,184               | 6,254                 |
| American Financial Group Inc.              | 4.500% | 6/15/47       | 7,820               | 6,452                 |
| American International Group Inc.          | 4.200% | 4/1/28        | 7,040               | 6,879                 |
| American International Group Inc.          | 3.400% | 6/30/30       | 12,270              | 11,321                |
| American International Group Inc.          | 5.125% | 3/27/33       | 6,237               | 6,170                 |
| American International Group Inc.          | 3.875% | 1/15/35       | 4,821               | 4,281                 |
| American International Group Inc.          | 4.750% | 4/1/48        | 16,459              | 14,574                |
| American International Group Inc.          | 4.375% | 6/30/50       | 13,197              | 10,889                |
| American National Group Inc.               | 5.000% | 6/15/27       | 6,691               | 6,655                 |
| American National Group Inc.               | 5.750% | 10/1/29       | 3,975               | 3,984                 |
| Ameriprise Financial Inc.                  | 2.875% | 9/15/26       | 11,671              | 11,359                |
| Ameriprise Financial Inc.                  | 5.700% | 12/15/28      | 6,405               | 6,594                 |
| Ameriprise Financial Inc.                  | 4.500% | 5/13/32       | 7,965               | 7,654                 |
| Ameriprise Financial Inc.                  | 5.150% | 5/15/33       | 6,955               | 6,936                 |
| <sup>2</sup> Andrew W Mellon Foundation    | 0.947% | 8/1/27        | 4,320               | 3,942                 |
| <sup>2</sup> Aon Corp.                     | 8.205% | 1/1/27        | 2,643               | 2,783                 |
| Aon Corp.                                  | 2.850% | 5/28/27       | 5,034               | 4,812                 |
| Aon Corp.                                  | 4.500% | 12/15/28      | 10,279              | 10,127                |
| Aon Corp.                                  | 3.750% | 5/2/29        | 11,665              | 11,084                |
| Aon Corp.                                  | 2.800% | 5/15/30       | 23,781              | 21,160                |
| Aon Corp.                                  | 5.350% | 2/28/33       | 3,420               | 3,401                 |
| Aon Corp.                                  | 6.250% | 9/30/40       | 5,850               | 6,058                 |
| Aon Corp.                                  | 2.900% | 8/23/51       | 7,894               | 4,793                 |
| Aon Corp.                                  | 3.900% | 2/28/52       | 11,795              | 8,648                 |
| Aon Global Ltd.                            | 4.600% | 6/14/44       | 12,097              | 10,234                |
| Aon Global Ltd.                            | 4.750% | 5/15/45       | 3,622               | 3,113                 |
| Aon North America Inc.                     | 5.125% | 3/1/27        | 3,902               | 3,930                 |
| Aon North America Inc.                     | 5.150% | 3/1/29        | 12,390              | 12,432                |
| Aon North America Inc.                     | 5.300% | 3/1/31        | 9,260               | 9,305                 |
| Aon North America Inc.                     | 5.450% | 3/1/34        | 39,557              | 39,520                |
| Aon North America Inc.                     | 5.750% | 3/1/54        | 42,487              | 41,426                |
| <sup>7</sup> Apollo Debt Solutions BDC     | 6.900% | 4/13/29       | 12,741              | 13,158                |
| <sup>7</sup> Apollo Debt Solutions BDC     | 6.700% | 7/29/31       | 9,302               | 9,548                 |
| Apollo Global Management Inc.              | 6.375% | 11/15/33      | 6,875               | 7,422                 |
| Apollo Global Management Inc.              | 5.800% | 5/21/54       | 10,435              | 10,463                |
| Apollo Global Management Inc.              | 6.000% | 12/15/54      | 6,250               | 6,171                 |
| <sup>7</sup> Apollo Management Holdings LP | 4.400% | 5/27/26       | 50                  | 50                    |
| Arch Capital Finance LLC                   | 4.011% | 12/15/26      | 11,576              | 11,438                |
| Arch Capital Finance LLC                   | 5.031% | 12/15/46      | 5,402               | 4,854                 |
| Arch Capital Group Ltd.                    | 7.350% | 5/1/34        | 4,565               | 5,159                 |
| Arch Capital Group Ltd.                    | 3.635% | 6/30/50       | 12,880              | 9,175                 |
| Arch Capital Group US Inc.                 | 5.144% | 11/1/43       | 5,873               | 5,368                 |
| Ares Capital Corp.                         | 3.875% | 1/15/26       | 7,261               | 7,176                 |
| Ares Capital Corp.                         | 2.150% | 7/15/26       | 30,655              | 29,327                |
| Ares Capital Corp.                         | 7.000% | 1/15/27       | 11,806              | 12,235                |
| Ares Capital Corp.                         | 2.875% | 6/15/27       | 7,244               | 6,889                 |
| Ares Capital Corp.                         | 2.875% | 6/15/28       | 1,375               | 1,267                 |
| Ares Capital Corp.                         | 5.875% | 3/1/29        | 17,645              | 17,803                |
| Ares Capital Corp.                         | 5.950% | 7/15/29       | 17,708              | 17,916                |
| Ares Capital Corp.                         | 3.200% | 11/15/31      | 12,875              | 11,067                |
| Ares Management Corp.                      | 5.600% | 10/11/54      | 10,750              | 10,225                |
| <sup>7</sup> Ares Strategic Income Fund    | 5.700% | 3/15/28       | 5,870               | 5,869                 |

|   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| 7 | Ares Strategic Income Fund                 | 6.350% | 8/15/29       | 5,520               | 5,618                 |
| 7 | Ares Strategic Income Fund                 | 5.600% | 2/15/30       | 5,000               | 4,936                 |
|   | Arthur J Gallagher & Co.                   | 4.600% | 12/15/27      | 2,550               | 2,540                 |
|   | Arthur J Gallagher & Co.                   | 4.850% | 12/15/29      | 1,825               | 1,816                 |
|   | Arthur J Gallagher & Co.                   | 2.400% | 11/9/31       | 5,815               | 4,862                 |
|   | Arthur J Gallagher & Co.                   | 5.000% | 2/15/32       | 2,120               | 2,092                 |
|   | Arthur J Gallagher & Co.                   | 5.500% | 3/2/33        | 4,175               | 4,201                 |
|   | Arthur J Gallagher & Co.                   | 6.500% | 2/15/34       | 5,275               | 5,662                 |
|   | Arthur J Gallagher & Co.                   | 5.150% | 2/15/35       | 3,585               | 3,492                 |
|   | Arthur J Gallagher & Co.                   | 3.500% | 5/20/51       | 11,540              | 7,936                 |
|   | Arthur J Gallagher & Co.                   | 3.050% | 3/9/52        | 5,155               | 3,208                 |
|   | Arthur J Gallagher & Co.                   | 5.750% | 3/2/53        | 8,885               | 8,699                 |
|   | Arthur J Gallagher & Co.                   | 5.750% | 7/15/54       | 6,780               | 6,669                 |
|   | Arthur J Gallagher & Co.                   | 5.550% | 2/15/55       | 4,295               | 4,117                 |
|   | Associated Banc-Corp.                      | 6.455% | 8/29/30       | 3,870               | 3,941                 |
|   | Assurant Inc.                              | 4.900% | 3/27/28       | 3,874               | 3,863                 |
|   | Assurant Inc.                              | 3.700% | 2/22/30       | 5,146               | 4,790                 |
|   | Assured Guaranty US Holdings Inc.          | 6.125% | 9/15/28       | 4,695               | 4,871                 |
|   | Assured Guaranty US Holdings Inc.          | 3.150% | 6/15/31       | 6,761               | 5,972                 |
|   | Assured Guaranty US Holdings Inc.          | 3.600% | 9/15/51       | 5,214               | 3,562                 |
|   | Athene Holding Ltd.                        | 4.125% | 1/12/28       | 12,739              | 12,423                |
|   | Athene Holding Ltd.                        | 6.150% | 4/3/30        | 18,110              | 18,806                |
|   | Athene Holding Ltd.                        | 3.500% | 1/15/31       | 12,231              | 11,039                |
|   | Athene Holding Ltd.                        | 5.875% | 1/15/34       | 11,810              | 11,972                |
|   | Athene Holding Ltd.                        | 3.950% | 5/25/51       | 6,449               | 4,636                 |
|   | Athene Holding Ltd.                        | 3.450% | 5/15/52       | 9,106               | 5,864                 |
|   | Athene Holding Ltd.                        | 6.250% | 4/1/54        | 17,140              | 17,191                |
|   | Athene Holding Ltd.                        | 6.625% | 10/15/54      | 7,620               | 7,599                 |
|   | Australia & New Zealand Banking Group Ltd. | 5.000% | 3/18/26       | 9,070               | 9,119                 |
| 2 | Australia & New Zealand Banking Group Ltd. | 4.420% | 12/16/26      | 14,700              | 14,680                |
|   | Australia & New Zealand Banking Group Ltd. | 4.900% | 7/16/27       | 9,620               | 9,689                 |
|   | Australia & New Zealand Banking Group Ltd. | 4.615% | 12/16/29      | 14,850              | 14,724                |
|   | AXA SA                                     | 8.600% | 12/15/30      | 11,774              | 13,833                |
|   | AXIS Specialty Finance LLC                 | 3.900% | 7/15/29       | 4,130               | 3,922                 |
| 2 | AXIS Specialty Finance LLC                 | 4.900% | 1/15/40       | 3,143               | 2,941                 |
|   | AXIS Specialty Finance plc                 | 4.000% | 12/6/27       | 15,364              | 14,974                |
|   | Bain Capital Specialty Finance Inc.        | 2.950% | 3/10/26       | 4,356               | 4,228                 |
|   | Bain Capital Specialty Finance Inc.        | 2.550% | 10/13/26      | 3,258               | 3,103                 |
|   | Banco Bilbao Vizcaya Argentaria SA         | 6.138% | 9/14/28       | 12,295              | 12,579                |
|   | Banco Bilbao Vizcaya Argentaria SA         | 7.883% | 11/15/34      | 9,790               | 10,728                |
|   | Banco Bilbao Vizcaya Argentaria SA         | 6.033% | 3/13/35       | 14,015              | 14,034                |
|   | Banco Santander SA                         | 5.179% | 11/19/25      | 21,783              | 21,738                |
|   | Banco Santander SA                         | 1.849% | 3/25/26       | 5,350               | 5,149                 |
|   | Banco Santander SA                         | 4.250% | 4/11/27       | 14,592              | 14,335                |
|   | Banco Santander SA                         | 5.294% | 8/18/27       | 8,492               | 8,539                 |
|   | Banco Santander SA                         | 6.527% | 11/7/27       | 21,905              | 22,527                |
|   | Banco Santander SA                         | 3.800% | 2/23/28       | 18,055              | 17,322                |
|   | Banco Santander SA                         | 5.552% | 3/14/28       | 13,580              | 13,692                |
|   | Banco Santander SA                         | 4.175% | 3/24/28       | 21,920              | 21,453                |
|   | Banco Santander SA                         | 4.379% | 4/12/28       | 21,341              | 20,819                |
| 2 | Banco Santander SA                         | 5.365% | 7/15/28       | 11,515              | 11,593                |
|   | Banco Santander SA                         | 5.588% | 8/8/28        | 21,246              | 21,524                |
|   | Banco Santander SA                         | 6.607% | 11/7/28       | 34,810              | 36,576                |
|   | Banco Santander SA                         | 3.306% | 6/27/29       | 16,120              | 14,966                |
|   | Banco Santander SA                         | 5.538% | 3/14/30       | 12,740              | 12,805                |
|   | Banco Santander SA                         | 3.490% | 5/28/30       | 13,229              | 12,065                |
|   | Banco Santander SA                         | 2.749% | 12/3/30       | 22,502              | 19,046                |
|   | Banco Santander SA                         | 2.958% | 3/25/31       | 10,103              | 8,812                 |
|   | Banco Santander SA                         | 5.439% | 7/15/31       | 8,935               | 8,927                 |
|   | Banco Santander SA                         | 6.921% | 8/8/33        | 31,804              | 33,445                |
|   | Banco Santander SA                         | 6.938% | 11/7/33       | 23,135              | 25,224                |
|   | Banco Santander SA                         | 6.350% | 3/14/34       | 23,440              | 23,788                |
| 2 | Bank of America Corp.                      | 4.450% | 3/3/26        | 40,450              | 40,289                |
| 2 | Bank of America Corp.                      | 3.500% | 4/19/26       | 31,506              | 31,048                |
| 2 | Bank of America Corp.                      | 1.319% | 6/19/26       | 18,007              | 17,709                |
| 2 | Bank of America Corp.                      | 4.827% | 7/22/26       | 26                  | 26                    |
|   | Bank of America Corp.                      | 6.220% | 9/15/26       | 4,412               | 4,510                 |
| 2 | Bank of America Corp.                      | 4.250% | 10/22/26      | 38,702              | 38,357                |
|   | Bank of America Corp.                      | 5.080% | 1/20/27       | 8,966               | 8,993                 |
| 2 | Bank of America Corp.                      | 1.658% | 3/11/27       | 300                 | 289                   |



|   |                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Bank of America Corp.         | 3.559% | 4/23/27       | 31,775              | 31,252                |
|   | Bank of America Corp.         | 1.734% | 7/22/27       | 80,424              | 76,665                |
|   | Bank of America Corp.         | 5.933% | 9/15/27       | 25,950              | 26,402                |
| 2 | Bank of America Corp.         | 3.248% | 10/21/27      | 48,403              | 46,652                |
| 2 | Bank of America Corp.         | 4.183% | 11/25/27      | 57,783              | 56,738                |
| 2 | Bank of America Corp.         | 3.824% | 1/20/28       | 35,813              | 35,067                |
| 2 | Bank of America Corp.         | 2.551% | 2/4/28        | 11,563              | 11,018                |
| 2 | Bank of America Corp.         | 3.705% | 4/24/28       | 46,855              | 45,618                |
|   | Bank of America Corp.         | 4.376% | 4/27/28       | 23,578              | 23,311                |
| 2 | Bank of America Corp.         | 3.593% | 7/21/28       | 70,424              | 68,156                |
| 2 | Bank of America Corp.         | 4.948% | 7/22/28       | 10,533              | 10,552                |
| 2 | Bank of America Corp.         | 3.419% | 12/20/28      | 109,077             | 104,570               |
| 2 | Bank of America Corp.         | 3.970% | 3/5/29        | 27,489              | 26,647                |
|   | Bank of America Corp.         | 5.202% | 4/25/29       | 41,027              | 41,225                |
| 2 | Bank of America Corp.         | 2.087% | 6/14/29       | 62,244              | 56,417                |
| 2 | Bank of America Corp.         | 4.271% | 7/23/29       | 91,503              | 89,082                |
|   | Bank of America Corp.         | 5.819% | 9/15/29       | 34,040              | 34,885                |
| 2 | Bank of America Corp.         | 3.194% | 7/23/30       | 31,632              | 29,110                |
| 2 | Bank of America Corp.         | 2.884% | 10/22/30      | 9,566               | 8,648                 |
| 2 | Bank of America Corp.         | 2.496% | 2/13/31       | 95,633              | 83,934                |
| 2 | Bank of America Corp.         | 2.592% | 4/29/31       | 66,824              | 58,721                |
| 2 | Bank of America Corp.         | 1.898% | 7/23/31       | 6,366               | 5,356                 |
| 2 | Bank of America Corp.         | 1.922% | 10/24/31      | 31,375              | 26,175                |
|   | Bank of America Corp.         | 2.687% | 4/22/32       | 111,244             | 95,626                |
|   | Bank of America Corp.         | 2.299% | 7/21/32       | 46,441              | 38,719                |
|   | Bank of America Corp.         | 2.572% | 10/20/32      | 52,196              | 43,933                |
| 2 | Bank of America Corp.         | 2.972% | 2/4/33        | 7,695               | 6,615                 |
|   | Bank of America Corp.         | 4.571% | 4/27/33       | 25,180              | 23,946                |
| 2 | Bank of America Corp.         | 5.015% | 7/22/33       | 20,325              | 19,931                |
|   | Bank of America Corp.         | 5.288% | 4/25/34       | 96,067              | 95,319                |
|   | Bank of America Corp.         | 5.872% | 9/15/34       | 25,861              | 26,563                |
|   | Bank of America Corp.         | 5.468% | 1/23/35       | 15,849              | 15,890                |
| 2 | Bank of America Corp.         | 5.425% | 8/15/35       | 17,272              | 16,809                |
|   | Bank of America Corp.         | 5.518% | 10/25/35      | 45,998              | 45,147                |
|   | Bank of America Corp.         | 2.482% | 9/21/36       | 29,321              | 23,875                |
|   | Bank of America Corp.         | 6.110% | 1/29/37       | 34,711              | 35,924                |
|   | Bank of America Corp.         | 3.846% | 3/8/37        | 18,710              | 16,565                |
| 2 | Bank of America Corp.         | 4.244% | 4/24/38       | 40,089              | 35,507                |
|   | Bank of America Corp.         | 7.750% | 5/14/38       | 23,003              | 26,869                |
| 2 | Bank of America Corp.         | 4.078% | 4/23/40       | 42,392              | 36,002                |
| 2 | Bank of America Corp.         | 2.676% | 6/19/41       | 82,770              | 57,265                |
| 2 | Bank of America Corp.         | 5.875% | 2/7/42        | 20,439              | 21,302                |
|   | Bank of America Corp.         | 3.311% | 4/22/42       | 52,224              | 39,051                |
| 2 | Bank of America Corp.         | 5.000% | 1/21/44       | 24,750              | 23,104                |
| 2 | Bank of America Corp.         | 4.875% | 4/1/44        | 9,333               | 8,540                 |
| 2 | Bank of America Corp.         | 4.750% | 4/21/45       | 6,537               | 5,762                 |
| 2 | Bank of America Corp.         | 4.330% | 3/15/50       | 41,329              | 33,646                |
| 2 | Bank of America Corp.         | 4.083% | 3/20/51       | 113,900             | 88,836                |
| 2 | Bank of America Corp.         | 2.831% | 10/24/51      | 6,550               | 4,015                 |
| 2 | Bank of America Corp.         | 3.483% | 3/13/52       | 7,240               | 5,111                 |
|   | Bank of America Corp.         | 2.972% | 7/21/52       | 31,915              | 20,220                |
|   | Bank of America NA            | 5.526% | 8/18/26       | 31,178              | 31,611                |
| 2 | Bank of America NA            | 6.000% | 10/15/36      | 21,010              | 21,709                |
|   | Bank of Montreal              | 5.300% | 6/5/26        | 9,500               | 9,586                 |
| 2 | Bank of Montreal              | 2.650% | 3/8/27        | 18,830              | 18,076                |
| 2 | Bank of Montreal              | 4.567% | 9/10/27       | 11,350              | 11,313                |
| 2 | Bank of Montreal              | 4.700% | 9/14/27       | 8,706               | 8,699                 |
|   | Bank of Montreal              | 5.203% | 2/1/28        | 3,756               | 3,785                 |
|   | Bank of Montreal              | 5.717% | 9/25/28       | 12,958              | 13,287                |
|   | Bank of Montreal              | 5.511% | 6/4/31        | 13,720              | 13,937                |
| 2 | Bank of Montreal              | 3.803% | 12/15/32      | 29,293              | 28,017                |
| 2 | Bank of New York Mellon Corp. | 2.800% | 5/4/26        | 28,247              | 27,644                |
| 2 | Bank of New York Mellon Corp. | 5.148% | 5/22/26       | 6,470               | 6,476                 |
| 2 | Bank of New York Mellon Corp. | 2.450% | 8/17/26       | 19,110              | 18,508                |
| 2 | Bank of New York Mellon Corp. | 1.050% | 10/15/26      | 550                 | 518                   |
| 2 | Bank of New York Mellon Corp. | 2.050% | 1/26/27       | 7,499               | 7,141                 |
|   | Bank of New York Mellon Corp. | 4.947% | 4/26/27       | 16,961              | 17,026                |
| 2 | Bank of New York Mellon Corp. | 3.250% | 5/16/27       | 28,538              | 27,688                |
| 2 | Bank of New York Mellon Corp. | 3.400% | 1/29/28       | 9,809               | 9,456                 |
| 2 | Bank of New York Mellon Corp. | 3.442% | 2/7/28        | 20,140              | 19,598                |



|   |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Bank of New York Mellon Corp.    | 1.650% | 7/14/28       | 8,282               | 7,478                 |
|   | Bank of New York Mellon Corp.    | 4.890% | 7/21/28       | 12,700              | 12,743                |
| 2 | Bank of New York Mellon Corp.    | 3.000% | 10/30/28      | 8,623               | 8,057                 |
|   | Bank of New York Mellon Corp.    | 4.543% | 2/1/29        | 13,152              | 13,039                |
| 2 | Bank of New York Mellon Corp.    | 3.300% | 8/23/29       | 9,779               | 9,092                 |
| 2 | Bank of New York Mellon Corp.    | 6.317% | 10/25/29      | 10,830              | 11,374                |
| 2 | Bank of New York Mellon Corp.    | 4.975% | 3/14/30       | 21,915              | 21,903                |
|   | Bank of New York Mellon Corp.    | 2.500% | 1/26/32       | 9,674               | 8,206                 |
|   | Bank of New York Mellon Corp.    | 5.060% | 7/22/32       | 44,000              | 43,888                |
| 2 | Bank of New York Mellon Corp.    | 5.834% | 10/25/33      | 28,941              | 29,954                |
|   | Bank of New York Mellon Corp.    | 4.706% | 2/1/34        | 25,536              | 24,512                |
| 2 | Bank of New York Mellon Corp.    | 4.967% | 4/26/34       | 28,695              | 28,078                |
| 2 | Bank of New York Mellon Corp.    | 6.474% | 10/25/34      | 17,732              | 19,165                |
| 2 | Bank of New York Mellon Corp.    | 5.188% | 3/14/35       | 19,000              | 18,780                |
|   | Bank of Nova Scotia              | 1.350% | 6/24/26       | 95                  | 91                    |
|   | Bank of Nova Scotia              | 2.700% | 8/3/26        | 24,113              | 23,397                |
|   | Bank of Nova Scotia              | 1.300% | 9/15/26       | 16,538              | 15,639                |
|   | Bank of Nova Scotia              | 5.350% | 12/7/26       | 6,754               | 6,842                 |
|   | Bank of Nova Scotia              | 1.950% | 2/2/27        | 8,113               | 7,672                 |
| 2 | Bank of Nova Scotia              | 5.400% | 6/4/27        | 5,315               | 5,398                 |
|   | Bank of Nova Scotia              | 5.250% | 6/12/28       | 13,815              | 13,959                |
| 2 | Bank of Nova Scotia              | 5.450% | 8/1/29        | 4,620               | 4,702                 |
|   | Bank of Nova Scotia              | 4.850% | 2/1/30        | 8,547               | 8,471                 |
|   | Bank of Nova Scotia              | 2.450% | 2/2/32        | 8,255               | 6,899                 |
|   | Bank of Nova Scotia              | 4.740% | 11/10/32      | 10,003              | 9,685                 |
|   | Bank of Nova Scotia              | 5.650% | 2/1/34        | 10,238              | 10,406                |
|   | Bank of Nova Scotia              | 4.588% | 5/4/37        | 17,715              | 16,294                |
|   | Barclays plc                     | 4.375% | 1/12/26       | 33,930              | 33,766                |
| 2 | Barclays plc                     | 2.852% | 5/7/26        | 26,785              | 26,579                |
|   | Barclays plc                     | 5.200% | 5/12/26       | 19,152              | 19,156                |
|   | Barclays plc                     | 7.325% | 11/2/26       | 26,360              | 26,832                |
|   | Barclays plc                     | 5.829% | 5/9/27        | 37,345              | 37,737                |
|   | Barclays plc                     | 6.496% | 9/13/27       | 15,225              | 15,586                |
|   | Barclays plc                     | 2.279% | 11/24/27      | 1,030               | 979                   |
|   | Barclays plc                     | 4.337% | 1/10/28       | 18,227              | 17,822                |
|   | Barclays plc                     | 5.674% | 3/12/28       | 10,208              | 10,328                |
|   | Barclays plc                     | 4.836% | 5/9/28        | 40,407              | 39,675                |
|   | Barclays plc                     | 5.501% | 8/9/28        | 12,390              | 12,519                |
|   | Barclays plc                     | 4.837% | 9/10/28       | 24,657              | 24,494                |
|   | Barclays plc                     | 7.385% | 11/2/28       | 27,240              | 28,855                |
| 2 | Barclays plc                     | 4.972% | 5/16/29       | 30,123              | 29,844                |
|   | Barclays plc                     | 6.490% | 9/13/29       | 22,906              | 23,824                |
|   | Barclays plc                     | 5.690% | 3/12/30       | 11,535              | 11,648                |
| 2 | Barclays plc                     | 5.088% | 6/20/30       | 20,214              | 19,682                |
|   | Barclays plc                     | 4.942% | 9/10/30       | 25,343              | 24,830                |
|   | Barclays plc                     | 2.645% | 6/24/31       | 29,117              | 25,295                |
|   | Barclays plc                     | 2.667% | 3/10/32       | 7,178               | 6,090                 |
|   | Barclays plc                     | 2.894% | 11/24/32      | 13,509              | 11,420                |
|   | Barclays plc                     | 5.746% | 8/9/33        | 13,945              | 13,945                |
|   | Barclays plc                     | 7.437% | 11/2/33       | 47,907              | 52,731                |
|   | Barclays plc                     | 6.224% | 5/9/34        | 20,266              | 20,784                |
|   | Barclays plc                     | 7.119% | 6/27/34       | 21,441              | 22,777                |
|   | Barclays plc                     | 6.692% | 9/13/34       | 20,620              | 21,837                |
|   | Barclays plc                     | 5.335% | 9/10/35       | 27,744              | 26,664                |
|   | Barclays plc                     | 3.564% | 9/23/35       | 26,665              | 23,558                |
|   | Barclays plc                     | 3.811% | 3/10/42       | 7,405               | 5,722                 |
|   | Barclays plc                     | 3.330% | 11/24/42      | 8,017               | 5,795                 |
|   | Barclays plc                     | 5.250% | 8/17/45       | 9,389               | 8,761                 |
|   | Barclays plc                     | 4.950% | 1/10/47       | 23,833              | 21,165                |
|   | Barclays plc                     | 6.036% | 3/12/55       | 10,550              | 10,534                |
|   | Berkshire Hathaway Finance Corp. | 2.300% | 3/15/27       | 12,187              | 11,658                |
|   | Berkshire Hathaway Finance Corp. | 1.850% | 3/12/30       | 5,814               | 5,070                 |
|   | Berkshire Hathaway Finance Corp. | 2.875% | 3/15/32       | 14,216              | 12,430                |
|   | Berkshire Hathaway Finance Corp. | 5.750% | 1/15/40       | 9,616               | 10,128                |
|   | Berkshire Hathaway Finance Corp. | 4.400% | 5/15/42       | 11,221              | 10,169                |
|   | Berkshire Hathaway Finance Corp. | 4.300% | 5/15/43       | 8,937               | 7,718                 |
|   | Berkshire Hathaway Finance Corp. | 4.200% | 8/15/48       | 27,260              | 22,448                |
|   | Berkshire Hathaway Finance Corp. | 4.250% | 1/15/49       | 27,594              | 22,986                |
|   | Berkshire Hathaway Finance Corp. | 2.850% | 10/15/50      | 26,821              | 16,767                |
|   | Berkshire Hathaway Finance Corp. | 2.500% | 1/15/51       | 8,856               | 5,105                 |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Berkshire Hathaway Finance Corp.       | 3.850% | 3/15/52       | 43,954              | 33,194                |
| Berkshire Hathaway Inc.                | 3.125% | 3/15/26       | 38,025              | 37,443                |
| Berkshire Hathaway Inc.                | 4.500% | 2/11/43       | 5,205               | 4,802                 |
| BGC Group Inc.                         | 8.000% | 5/25/28       | 4,088               | 4,347                 |
| BlackRock Funding Inc.                 | 4.600% | 7/26/27       | 7,375               | 7,389                 |
| BlackRock Funding Inc.                 | 5.000% | 3/14/34       | 13,217              | 13,055                |
| BlackRock Funding Inc.                 | 4.900% | 1/8/35        | 10,775              | 10,529                |
| BlackRock Funding Inc.                 | 5.250% | 3/14/54       | 19,901              | 18,765                |
| BlackRock Funding Inc.                 | 5.350% | 1/8/55        | 10,792              | 10,310                |
| Blackrock Inc.                         | 3.200% | 3/15/27       | 9,466               | 9,218                 |
| Blackrock Inc.                         | 3.250% | 4/30/29       | 13,490              | 12,742                |
| Blackrock Inc.                         | 2.400% | 4/30/30       | 18,190              | 16,139                |
| Blackrock Inc.                         | 1.900% | 1/28/31       | 16,855              | 14,197                |
| Blackrock Inc.                         | 2.100% | 2/25/32       | 15,775              | 12,981                |
| Blackrock Inc.                         | 4.750% | 5/25/33       | 9,117               | 8,911                 |
| BlackRock TCP Capital Corp.            | 6.950% | 5/30/29       | 3,935               | 4,098                 |
| Blackstone Private Credit Fund         | 2.625% | 12/15/26      | 13,019              | 12,402                |
| Blackstone Private Credit Fund         | 3.250% | 3/15/27       | 12,985              | 12,427                |
| 7 Blackstone Private Credit Fund       | 4.950% | 9/26/27       | 5,025               | 4,966                 |
| Blackstone Private Credit Fund         | 7.300% | 11/27/28      | 6,035               | 6,346                 |
| Blackstone Private Credit Fund         | 5.950% | 7/16/29       | 13,255              | 13,345                |
| 7 Blackstone Private Credit Fund       | 5.600% | 11/22/29      | 6,420               | 6,339                 |
| 7 Blackstone Private Credit Fund       | 5.250% | 4/1/30        | 5,000               | 4,857                 |
| Blackstone Private Credit Fund         | 6.250% | 1/25/31       | 9,415               | 9,597                 |
| 7 Blackstone Private Credit Fund       | 6.000% | 11/22/34      | 6,644               | 6,465                 |
| Blackstone Reg Finance Co. LLC         | 5.000% | 12/6/34       | 9,600               | 9,291                 |
| Blackstone Secured Lending Fund        | 3.625% | 1/15/26       | 10,202              | 10,041                |
| Blackstone Secured Lending Fund        | 2.750% | 9/16/26       | 9,148               | 8,779                 |
| Blackstone Secured Lending Fund        | 5.875% | 11/15/27      | 10,168              | 10,330                |
| Blackstone Secured Lending Fund        | 5.350% | 4/13/28       | 5,500               | 5,485                 |
| Blackstone Secured Lending Fund        | 2.850% | 9/30/28       | 5,041               | 4,576                 |
| Blue Owl Capital Corp.                 | 4.250% | 1/15/26       | 12,195              | 12,061                |
| Blue Owl Capital Corp.                 | 3.400% | 7/15/26       | 8,771               | 8,499                 |
| Blue Owl Capital Corp.                 | 2.625% | 1/15/27       | 10,331              | 9,753                 |
| Blue Owl Capital Corp.                 | 2.875% | 6/11/28       | 26,619              | 24,198                |
| Blue Owl Capital Corp.                 | 5.950% | 3/15/29       | 11,270              | 11,314                |
| Blue Owl Credit Income Corp.           | 7.950% | 6/13/28       | 14,150              | 15,023                |
| 7 Blue Owl Credit Income Corp.         | 6.600% | 9/15/29       | 6,500               | 6,629                 |
| 7 Blue Owl Credit Income Corp.         | 5.800% | 3/15/30       | 12,880              | 12,674                |
| Blue Owl Credit Income Corp.           | 6.650% | 3/15/31       | 17,940              | 18,243                |
| Blue Owl Finance LLC                   | 6.250% | 4/18/34       | 12,535              | 12,872                |
| Blue Owl Finance LLC                   | 4.125% | 10/7/51       | 1,515               | 1,101                 |
| Blue Owl Technology Finance Corp.      | 2.500% | 1/15/27       | 8,646               | 8,110                 |
| 7 Blue Owl Technology Finance Corp. II | 6.750% | 4/4/29        | 14,135              | 14,215                |
| 2 BPCE SA                              | 3.375% | 12/2/26       | 7,985               | 7,793                 |
| Brighthouse Financial Inc.             | 5.625% | 5/15/30       | 9,143               | 9,333                 |
| Brighthouse Financial Inc.             | 4.700% | 6/22/47       | 10,961              | 8,494                 |
| Brighthouse Financial Inc.             | 3.850% | 12/22/51      | 8,948               | 5,794                 |
| Brookfield Capital Finance LLC         | 6.087% | 6/14/33       | 6,164               | 6,378                 |
| Brookfield Finance Inc.                | 4.250% | 6/2/26        | 3,145               | 3,122                 |
| Brookfield Finance Inc.                | 3.900% | 1/25/28       | 11,359              | 11,049                |
| Brookfield Finance Inc.                | 4.850% | 3/29/29       | 18,719              | 18,579                |
| Brookfield Finance Inc.                | 4.350% | 4/15/30       | 11,545              | 11,120                |
| Brookfield Finance Inc.                | 2.724% | 4/15/31       | 5,442               | 4,730                 |
| Brookfield Finance Inc.                | 6.350% | 1/5/34        | 11,484              | 12,085                |
| Brookfield Finance Inc.                | 5.675% | 1/15/35       | 6,550               | 6,582                 |
| Brookfield Finance Inc.                | 4.700% | 9/20/47       | 6,511               | 5,606                 |
| Brookfield Finance Inc.                | 3.500% | 3/30/51       | 6,697               | 4,616                 |
| Brookfield Finance Inc.                | 3.625% | 2/15/52       | 7,033               | 4,895                 |
| Brookfield Finance Inc.                | 5.968% | 3/4/54        | 10,795              | 10,903                |
| Brookfield Finance LLC                 | 3.450% | 4/15/50       | 14,059              | 9,610                 |
| Brown & Brown Inc.                     | 4.500% | 3/15/29       | 8,561               | 8,381                 |
| Brown & Brown Inc.                     | 2.375% | 3/15/31       | 18,817              | 15,809                |
| Brown & Brown Inc.                     | 4.200% | 3/17/32       | 4,480               | 4,132                 |
| Brown & Brown Inc.                     | 5.650% | 6/11/34       | 4,540               | 4,542                 |
| Brown & Brown Inc.                     | 4.950% | 3/17/52       | 9,325               | 7,952                 |
| Canadian Imperial Bank of Commerce     | 1.250% | 6/22/26       | 18,208              | 17,332                |
| Canadian Imperial Bank of Commerce     | 5.615% | 7/17/26       | 6,865               | 6,955                 |
| Canadian Imperial Bank of Commerce     | 3.450% | 4/7/27        | 10,765              | 10,470                |
| Canadian Imperial Bank of Commerce     | 5.237% | 6/28/27       | 9,125               | 9,226                 |

|                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|--------|---------------|---------------------|-----------------------|
| Canadian Imperial Bank of Commerce       | 4.508% | 9/11/27       | 6,900               | 6,866                 |
| Canadian Imperial Bank of Commerce       | 5.001% | 4/28/28       | 16,181              | 16,221                |
| Canadian Imperial Bank of Commerce       | 5.986% | 10/3/28       | 17,016              | 17,564                |
| Canadian Imperial Bank of Commerce       | 5.260% | 4/8/29        | 5,510               | 5,555                 |
| Canadian Imperial Bank of Commerce       | 3.600% | 4/7/32        | 22,705              | 20,369                |
| Canadian Imperial Bank of Commerce       | 6.092% | 10/3/33       | 17,550              | 18,339                |
| Capital One Financial Corp.              | 2.636% | 3/3/26        | 16,296              | 16,223                |
| Capital One Financial Corp.              | 3.750% | 7/28/26       | 39,081              | 38,371                |
| Capital One Financial Corp.              | 3.750% | 3/9/27        | 44,053              | 43,027                |
| Capital One Financial Corp.              | 3.650% | 5/11/27       | 14,253              | 13,876                |
| Capital One Financial Corp.              | 7.149% | 10/29/27      | 6,456               | 6,699                 |
| Capital One Financial Corp.              | 1.878% | 11/2/27       | 17,658              | 16,686                |
| Capital One Financial Corp.              | 3.800% | 1/31/28       | 52,290              | 50,461                |
| Capital One Financial Corp.              | 4.927% | 5/10/28       | 11,034              | 10,994                |
| Capital One Financial Corp.              | 5.468% | 2/1/29        | 9,420               | 9,486                 |
| Capital One Financial Corp.              | 6.312% | 6/8/29        | 7,950               | 8,210                 |
| Capital One Financial Corp.              | 5.700% | 2/1/30        | 22,699              | 23,010                |
| Capital One Financial Corp.              | 3.273% | 3/1/30        | 14,448              | 13,340                |
| <sup>2</sup> Capital One Financial Corp. | 7.624% | 10/30/31      | 11,431              | 12,608                |
| Capital One Financial Corp.              | 2.618% | 11/2/32       | 10,488              | 8,700                 |
| Capital One Financial Corp.              | 5.817% | 2/1/34        | 44,046              | 44,133                |
| Capital One Financial Corp.              | 6.377% | 6/8/34        | 27,557              | 28,597                |
| Capital One Financial Corp.              | 6.051% | 2/1/35        | 15,367              | 15,611                |
| Carlyle Secured Lending Inc.             | 6.750% | 2/18/30       | 2,100               | 2,141                 |
| Cboe Global Markets Inc.                 | 3.650% | 1/12/27       | 16,096              | 15,799                |
| Cboe Global Markets Inc.                 | 1.625% | 12/15/30      | 6,860               | 5,692                 |
| Charles Schwab Corp.                     | 3.450% | 2/13/26       | 8,765               | 8,638                 |
| Charles Schwab Corp.                     | 0.900% | 3/11/26       | 22,274              | 21,314                |
| Charles Schwab Corp.                     | 1.150% | 5/13/26       | 22,169              | 21,170                |
| Charles Schwab Corp.                     | 5.875% | 8/24/26       | 14,550              | 14,810                |
| Charles Schwab Corp.                     | 3.200% | 3/2/27        | 16,040              | 15,538                |
| Charles Schwab Corp.                     | 2.450% | 3/3/27        | 20,603              | 19,665                |
| Charles Schwab Corp.                     | 3.300% | 4/1/27        | 25,521              | 24,780                |
| Charles Schwab Corp.                     | 3.200% | 1/25/28       | 9,196               | 8,800                 |
| Charles Schwab Corp.                     | 2.000% | 3/20/28       | 4,075               | 3,734                 |
| Charles Schwab Corp.                     | 4.000% | 2/1/29        | 10,840              | 10,508                |
| Charles Schwab Corp.                     | 5.643% | 5/19/29       | 15,525              | 15,836                |
| Charles Schwab Corp.                     | 3.250% | 5/22/29       | 11,375              | 10,654                |
| Charles Schwab Corp.                     | 2.750% | 10/1/29       | 11,783              | 10,710                |
| Charles Schwab Corp.                     | 1.650% | 3/11/31       | 16,625              | 13,617                |
| Charles Schwab Corp.                     | 2.300% | 5/13/31       | 16,187              | 13,751                |
| Charles Schwab Corp.                     | 1.950% | 12/1/31       | 14,836              | 12,103                |
| Charles Schwab Corp.                     | 2.900% | 3/3/32        | 33,704              | 29,049                |
| Charles Schwab Corp.                     | 6.136% | 8/24/34       | 17,098              | 17,918                |
| Chubb Corp.                              | 6.000% | 5/11/37       | 8,368               | 8,878                 |
| <sup>2</sup> Chubb Corp.                 | 6.500% | 5/15/38       | 7,685               | 8,460                 |
| Chubb INA Holdings LLC                   | 3.350% | 5/3/26        | 23,030              | 22,681                |
| Chubb INA Holdings LLC                   | 1.375% | 9/15/30       | 19,726              | 16,363                |
| Chubb INA Holdings LLC                   | 5.000% | 3/15/34       | 13,360              | 13,192                |
| Chubb INA Holdings LLC                   | 6.700% | 5/15/36       | 2,220               | 2,461                 |
| Chubb INA Holdings LLC                   | 4.150% | 3/13/43       | 6,968               | 5,820                 |
| Chubb INA Holdings LLC                   | 4.350% | 11/3/45       | 34,722              | 29,557                |
| Chubb INA Holdings LLC                   | 2.850% | 12/15/51      | 5,540               | 3,492                 |
| Chubb INA Holdings LLC                   | 3.050% | 12/15/61      | 5,690               | 3,440                 |
| CI Financial Corp.                       | 3.200% | 12/17/30      | 11,016              | 9,356                 |
| <sup>2</sup> Cincinnati Financial Corp.  | 6.920% | 5/15/28       | 4,950               | 5,258                 |
| <sup>2</sup> Cincinnati Financial Corp.  | 6.125% | 11/1/34       | 5,789               | 6,021                 |
| <sup>2</sup> Citibank NA                 | 5.438% | 4/30/26       | 22,925              | 23,142                |
| <sup>2</sup> Citibank NA                 | 4.929% | 8/6/26        | 8,885               | 8,920                 |
| <sup>2</sup> Citibank NA                 | 5.488% | 12/4/26       | 30,557              | 31,012                |
| <sup>2</sup> Citibank NA                 | 4.876% | 11/19/27      | 40,030              | 40,040                |
| <sup>2</sup> Citibank NA                 | 5.803% | 9/29/28       | 32,127              | 33,116                |
| <sup>2</sup> Citibank NA                 | 4.838% | 8/6/29        | 11,669              | 11,592                |
| <sup>2</sup> Citibank NA                 | 5.570% | 4/30/34       | 27,265              | 27,589                |
| Citigroup Inc.                           | 3.700% | 1/12/26       | 29,512              | 29,237                |
| Citigroup Inc.                           | 4.600% | 3/9/26        | 36,324              | 36,220                |
| Citigroup Inc.                           | 3.400% | 5/1/26        | 20,602              | 20,245                |
| Citigroup Inc.                           | 3.200% | 10/21/26      | 66,328              | 64,521                |
| Citigroup Inc.                           | 4.300% | 11/20/26      | 9,186               | 9,102                 |
| Citigroup Inc.                           | 1.462% | 6/9/27        | 4,653               | 4,430                 |

|   |                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------|--------|---------------|---------------------|-----------------------|
|   | Citigroup Inc.                 | 4.450% | 9/29/27       | 61,793              | 60,928                |
| 2 | Citigroup Inc.                 | 3.887% | 1/10/28       | 66,258              | 64,905                |
| 2 | Citigroup Inc.                 | 3.070% | 2/24/28       | 4,575               | 4,398                 |
|   | Citigroup Inc.                 | 4.658% | 5/24/28       | 6,682               | 6,635                 |
| 2 | Citigroup Inc.                 | 3.668% | 7/24/28       | 50,351              | 48,741                |
|   | Citigroup Inc.                 | 4.125% | 7/25/28       | 13,978              | 13,581                |
| 2 | Citigroup Inc.                 | 3.520% | 10/27/28      | 31,642              | 30,429                |
| 2 | Citigroup Inc.                 | 4.075% | 4/23/29       | 19,336              | 18,756                |
|   | Citigroup Inc.                 | 5.174% | 2/13/30       | 23,950              | 23,908                |
| 2 | Citigroup Inc.                 | 3.980% | 3/20/30       | 23,857              | 22,737                |
|   | Citigroup Inc.                 | 4.542% | 9/19/30       | 18,240              | 17,715                |
| 2 | Citigroup Inc.                 | 2.976% | 11/5/30       | 33,552              | 30,281                |
| 2 | Citigroup Inc.                 | 2.666% | 1/29/31       | 35,362              | 31,239                |
| 2 | Citigroup Inc.                 | 4.412% | 3/31/31       | 62,325              | 59,860                |
| 2 | Citigroup Inc.                 | 2.572% | 6/3/31        | 23,607              | 20,569                |
|   | Citigroup Inc.                 | 2.561% | 5/1/32        | 4,043               | 3,425                 |
|   | Citigroup Inc.                 | 6.625% | 6/15/32       | 13,988              | 14,938                |
|   | Citigroup Inc.                 | 2.520% | 11/3/32       | 16,716              | 13,922                |
|   | Citigroup Inc.                 | 3.057% | 1/25/33       | 42,552              | 36,530                |
|   | Citigroup Inc.                 | 5.875% | 2/22/33       | 6,700               | 6,838                 |
|   | Citigroup Inc.                 | 3.785% | 3/17/33       | 99,097              | 89,001                |
|   | Citigroup Inc.                 | 4.910% | 5/24/33       | 11,130              | 10,741                |
|   | Citigroup Inc.                 | 6.000% | 10/31/33      | 16,008              | 16,459                |
|   | Citigroup Inc.                 | 6.270% | 11/17/33      | 36,069              | 37,789                |
|   | Citigroup Inc.                 | 6.174% | 5/25/34       | 10,345              | 10,532                |
|   | Citigroup Inc.                 | 5.449% | 6/11/35       | 32,380              | 32,115                |
|   | Citigroup Inc.                 | 6.125% | 8/25/36       | 16,778              | 17,101                |
| 2 | Citigroup Inc.                 | 3.878% | 1/24/39       | 26,530              | 22,134                |
|   | Citigroup Inc.                 | 8.125% | 7/15/39       | 31,699              | 39,072                |
| 2 | Citigroup Inc.                 | 5.316% | 3/26/41       | 15,780              | 15,149                |
|   | Citigroup Inc.                 | 5.875% | 1/30/42       | 9,795               | 9,999                 |
|   | Citigroup Inc.                 | 2.904% | 11/3/42       | 6,970               | 4,866                 |
|   | Citigroup Inc.                 | 6.675% | 9/13/43       | 7,795               | 8,550                 |
|   | Citigroup Inc.                 | 4.950% | 11/7/43       | 5,019               | 4,327                 |
|   | Citigroup Inc.                 | 5.300% | 5/6/44        | 23,584              | 22,154                |
|   | Citigroup Inc.                 | 4.650% | 7/30/45       | 13,648              | 11,872                |
|   | Citigroup Inc.                 | 4.750% | 5/18/46       | 43,198              | 37,615                |
| 2 | Citigroup Inc.                 | 4.281% | 4/24/48       | 14,936              | 12,186                |
|   | Citigroup Inc.                 | 4.650% | 7/23/48       | 22,940              | 19,658                |
| 2 | Citizens Bank NA               | 3.750% | 2/18/26       | 7,710               | 7,612                 |
|   | Citizens Bank NA               | 4.575% | 8/9/28        | 9,586               | 9,489                 |
|   | Citizens Financial Group Inc.  | 2.850% | 7/27/26       | 31,336              | 30,294                |
|   | Citizens Financial Group Inc.  | 5.841% | 1/23/30       | 8,327               | 8,449                 |
|   | Citizens Financial Group Inc.  | 2.500% | 2/6/30        | 6,613               | 5,780                 |
|   | Citizens Financial Group Inc.  | 3.250% | 4/30/30       | 6,376               | 5,763                 |
|   | Citizens Financial Group Inc.  | 4.300% | 2/11/31       | 720                 | 690                   |
|   | Citizens Financial Group Inc.  | 2.638% | 9/30/32       | 14,403              | 11,577                |
|   | Citizens Financial Group Inc.  | 6.645% | 4/25/35       | 10,072              | 10,618                |
|   | CME Group Inc.                 | 3.750% | 6/15/28       | 4,739               | 4,611                 |
|   | CME Group Inc.                 | 2.650% | 3/15/32       | 6,222               | 5,358                 |
|   | CME Group Inc.                 | 5.300% | 9/15/43       | 13,082              | 13,079                |
|   | CME Group Inc.                 | 4.150% | 6/15/48       | 11,425              | 9,415                 |
|   | CNA Financial Corp.            | 4.500% | 3/1/26        | 4,778               | 4,763                 |
|   | CNA Financial Corp.            | 3.450% | 8/15/27       | 10,445              | 10,096                |
|   | CNA Financial Corp.            | 3.900% | 5/1/29        | 4,808               | 4,600                 |
|   | CNA Financial Corp.            | 2.050% | 8/15/30       | 4,755               | 4,079                 |
|   | CNA Financial Corp.            | 5.500% | 6/15/33       | 5,324               | 5,372                 |
|   | CNA Financial Corp.            | 5.125% | 2/15/34       | 7,373               | 7,235                 |
|   | CNO Financial Group Inc.       | 5.250% | 5/30/29       | 8,402               | 8,340                 |
|   | CNO Financial Group Inc.       | 6.450% | 6/15/34       | 10,446              | 10,776                |
|   | Comerica Bank                  | 5.332% | 8/25/33       | 5,865               | 5,597                 |
|   | Comerica Inc.                  | 4.000% | 2/1/29        | 6,659               | 6,315                 |
|   | Comerica Inc.                  | 5.982% | 1/30/30       | 10,735              | 10,850                |
|   | Commonwealth Bank of Australia | 5.316% | 3/13/26       | 19,072              | 19,243                |
|   | Commonwealth Bank of Australia | 4.577% | 11/27/26      | 11,750              | 11,759                |
|   | Cooperatieve Rabobank UA       | 4.850% | 1/9/26        | 11,265              | 11,296                |
| 2 | Cooperatieve Rabobank UA       | 3.750% | 7/21/26       | 21,588              | 21,155                |
|   | Cooperatieve Rabobank UA       | 5.500% | 10/5/26       | 14,175              | 14,403                |
|   | Cooperatieve Rabobank UA       | 5.041% | 3/5/27        | 1,243               | 1,255                 |
|   | Cooperatieve Rabobank UA       | 4.800% | 1/9/29        | 13,250              | 13,214                |

|   |                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------|--------|---------------|---------------------|-----------------------|
|   | Cooperatieve Rabobank UA          | 4.494% | 10/17/29      | 13,560              | 13,294                |
| 2 | Cooperatieve Rabobank UA          | 5.250% | 5/24/41       | 20,241              | 19,638                |
|   | Cooperatieve Rabobank UA          | 5.750% | 12/1/43       | 18,016              | 17,881                |
|   | Cooperatieve Rabobank UA          | 5.250% | 8/4/45        | 19,746              | 18,571                |
|   | Corebridge Financial Inc.         | 3.650% | 4/5/27        | 13,808              | 13,417                |
|   | Corebridge Financial Inc.         | 3.850% | 4/5/29        | 15,532              | 14,834                |
|   | Corebridge Financial Inc.         | 3.900% | 4/5/32        | 19,802              | 18,023                |
|   | Corebridge Financial Inc.         | 6.050% | 9/15/33       | 5,825               | 6,022                 |
|   | Corebridge Financial Inc.         | 5.750% | 1/15/34       | 12,089              | 12,309                |
|   | Corebridge Financial Inc.         | 4.350% | 4/5/42        | 9,350               | 7,770                 |
|   | Corebridge Financial Inc.         | 4.400% | 4/5/52        | 5,356               | 4,301                 |
|   | Corebridge Financial Inc.         | 6.875% | 12/15/52      | 4,000               | 4,105                 |
|   | Corebridge Financial Inc.         | 6.375% | 9/15/54       | 9,500               | 9,471                 |
|   | Credit Suisse USA LLC             | 7.125% | 7/15/32       | 18,466              | 20,429                |
| 2 | Deutsche Bank AG                  | 4.100% | 1/13/26       | 13,173              | 13,056                |
|   | Deutsche Bank AG                  | 2.129% | 11/24/26      | 30,032              | 29,258                |
|   | Deutsche Bank AG                  | 7.146% | 7/13/27       | 19,480              | 20,072                |
|   | Deutsche Bank AG                  | 2.311% | 11/16/27      | 27,459              | 26,095                |
|   | Deutsche Bank AG                  | 2.552% | 1/7/28        | 8,482               | 8,060                 |
|   | Deutsche Bank AG                  | 5.706% | 2/8/28        | 7,570               | 7,648                 |
|   | Deutsche Bank AG                  | 6.720% | 1/18/29       | 44,179              | 45,834                |
|   | Deutsche Bank AG                  | 6.819% | 11/20/29      | 31,220              | 32,657                |
|   | Deutsche Bank AG                  | 4.999% | 9/11/30       | 16,000              | 15,633                |
|   | Deutsche Bank AG                  | 5.882% | 7/8/31        | 4,617               | 4,599                 |
| 2 | Deutsche Bank AG                  | 3.547% | 9/18/31       | 10,576              | 9,482                 |
|   | Deutsche Bank AG                  | 3.729% | 1/14/32       | 17,869              | 15,614                |
|   | Deutsche Bank AG                  | 4.875% | 12/1/32       | 18,967              | 18,379                |
|   | Deutsche Bank AG                  | 3.742% | 1/7/33        | 16,759              | 14,192                |
|   | Deutsche Bank AG                  | 7.079% | 2/10/34       | 9,429               | 9,709                 |
|   | Deutsche Bank AG                  | 5.403% | 9/11/35       | 23,825              | 22,637                |
| 2 | Discover Bank                     | 4.250% | 3/13/26       | 15,716              | 15,582                |
| 2 | Discover Bank                     | 3.450% | 7/27/26       | 20,813              | 20,350                |
| 2 | Discover Bank                     | 4.650% | 9/13/28       | 18,097              | 17,714                |
| 2 | Discover Bank                     | 2.700% | 2/6/30        | 6,592               | 5,818                 |
|   | Discover Financial Services       | 4.500% | 1/30/26       | 11,831              | 11,779                |
|   | Discover Financial Services       | 4.100% | 2/9/27        | 34,257              | 33,633                |
|   | Eaton Vance Corp.                 | 3.500% | 4/6/27        | 4,655               | 4,534                 |
|   | Enact Holdings Inc.               | 6.250% | 5/28/29       | 10,685              | 10,872                |
|   | Enstar Finance LLC                | 5.500% | 1/15/42       | 8,103               | 7,724                 |
|   | Enstar Group Ltd.                 | 4.950% | 6/1/29        | 6,370               | 6,258                 |
|   | Enstar Group Ltd.                 | 3.100% | 9/1/31        | 6,523               | 5,574                 |
|   | Equitable Holdings Inc.           | 4.350% | 4/20/28       | 20,071              | 19,663                |
|   | Equitable Holdings Inc.           | 5.594% | 1/11/33       | 6,915               | 6,982                 |
|   | Equitable Holdings Inc.           | 5.000% | 4/20/48       | 17,806              | 15,833                |
|   | Essent Group Ltd.                 | 6.250% | 7/1/29        | 6,425               | 6,561                 |
|   | Everest Reinsurance Holdings Inc. | 4.868% | 6/1/44        | 4,790               | 4,146                 |
|   | Everest Reinsurance Holdings Inc. | 3.500% | 10/15/50      | 12,905              | 8,759                 |
|   | Everest Reinsurance Holdings Inc. | 3.125% | 10/15/52      | 12,800              | 7,905                 |
|   | F&G Annuities & Life Inc.         | 7.400% | 1/13/28       | 330                 | 343                   |
|   | F&G Annuities & Life Inc.         | 6.250% | 10/4/34       | 6,680               | 6,489                 |
|   | Fairfax Financial Holdings Ltd.   | 4.850% | 4/17/28       | 11,902              | 11,818                |
|   | Fairfax Financial Holdings Ltd.   | 4.625% | 4/29/30       | 6,973               | 6,803                 |
|   | Fairfax Financial Holdings Ltd.   | 3.375% | 3/3/31        | 3,820               | 3,407                 |
|   | Fairfax Financial Holdings Ltd.   | 5.625% | 8/16/32       | 9,915               | 10,028                |
|   | Fairfax Financial Holdings Ltd.   | 6.000% | 12/7/33       | 4,750               | 4,896                 |
|   | Fairfax Financial Holdings Ltd.   | 6.350% | 3/22/54       | 13,560              | 13,936                |
| 7 | Fairfax Financial Holdings Ltd.   | 6.100% | 3/15/55       | 7,750               | 7,642                 |
|   | Fidelity National Financial Inc.  | 4.500% | 8/15/28       | 8,060               | 7,906                 |
|   | Fidelity National Financial Inc.  | 3.400% | 6/15/30       | 12,931              | 11,731                |
|   | Fidelity National Financial Inc.  | 2.450% | 3/15/31       | 4,614               | 3,892                 |
|   | Fidelity National Financial Inc.  | 3.200% | 9/17/51       | 11,120              | 6,840                 |
|   | Fifth Third Bancorp               | 2.550% | 5/5/27        | 17,171              | 16,302                |
|   | Fifth Third Bancorp               | 1.707% | 11/1/27       | 10,262              | 9,684                 |
|   | Fifth Third Bancorp               | 3.950% | 3/14/28       | 20,399              | 19,750                |
|   | Fifth Third Bancorp               | 4.055% | 4/25/28       | 5,284               | 5,170                 |
|   | Fifth Third Bancorp               | 6.339% | 7/27/29       | 15,640              | 16,217                |
|   | Fifth Third Bancorp               | 4.772% | 7/28/30       | 9,989               | 9,786                 |
|   | Fifth Third Bancorp               | 4.895% | 9/6/30        | 10,200              | 10,057                |
|   | Fifth Third Bancorp               | 5.631% | 1/29/32       | 12,955              | 13,093                |
|   | Fifth Third Bancorp               | 8.250% | 3/1/38        | 16,908              | 20,270                |



|              |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|---------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Fifth Third Bank Inc.           | 3.850% | 3/15/26       | 14,275              | 14,112                |
| <sup>2</sup> | Fifth Third Bank Inc.           | 2.250% | 2/1/27        | 9,111               | 8,651                 |
|              | First American Financial Corp.  | 4.000% | 5/15/30       | 1,928               | 1,797                 |
|              | First American Financial Corp.  | 2.400% | 8/15/31       | 9,888               | 8,134                 |
|              | First American Financial Corp.  | 5.450% | 9/30/34       | 5,795               | 5,591                 |
| <sup>2</sup> | First Horizon Bank              | 5.750% | 5/1/30        | 7,025               | 6,988                 |
|              | First-Citizens Bank & Trust Co. | 6.125% | 3/9/28        | 6,231               | 6,400                 |
|              | FNB Corp.                       | 5.722% | 12/11/30      | 4,425               | 4,368                 |
|              | Franklin Resources Inc.         | 1.600% | 10/30/30      | 10,979              | 9,130                 |
|              | Franklin Resources Inc.         | 2.950% | 8/12/51       | 6,318               | 3,903                 |
|              | FS KKR Capital Corp.            | 3.400% | 1/15/26       | 15,198              | 14,902                |
|              | FS KKR Capital Corp.            | 2.625% | 1/15/27       | 5,341               | 5,053                 |
|              | FS KKR Capital Corp.            | 3.250% | 7/15/27       | 100                 | 95                    |
|              | FS KKR Capital Corp.            | 6.875% | 8/15/29       | 4,150               | 4,283                 |
|              | FS KKR Capital Corp.            | 6.125% | 1/15/30       | 8,750               | 8,745                 |
|              | GATX Corp.                      | 3.250% | 9/15/26       | 4,235               | 4,127                 |
|              | GATX Corp.                      | 5.400% | 3/15/27       | 1,532               | 1,550                 |
|              | GATX Corp.                      | 3.850% | 3/30/27       | 14,206              | 13,866                |
|              | GATX Corp.                      | 3.500% | 3/15/28       | 7,278               | 6,953                 |
|              | GATX Corp.                      | 4.550% | 11/7/28       | 10,653              | 10,472                |
|              | GATX Corp.                      | 4.700% | 4/1/29        | 5,490               | 5,406                 |
|              | GATX Corp.                      | 4.000% | 6/30/30       | 5,390               | 5,100                 |
|              | GATX Corp.                      | 1.900% | 6/1/31        | 5,870               | 4,781                 |
|              | GATX Corp.                      | 3.500% | 6/1/32        | 4,565               | 4,034                 |
|              | GATX Corp.                      | 5.450% | 9/15/33       | 4,950               | 4,957                 |
|              | GATX Corp.                      | 6.050% | 3/15/34       | 3,280               | 3,427                 |
|              | GATX Corp.                      | 6.900% | 5/1/34        | 9,415               | 10,327                |
|              | GATX Corp.                      | 5.200% | 3/15/44       | 2,016               | 1,832                 |
|              | GATX Corp.                      | 4.500% | 3/30/45       | 1,952               | 1,578                 |
|              | GATX Corp.                      | 3.100% | 6/1/51        | 7,337               | 4,639                 |
|              | GATX Corp.                      | 6.050% | 6/5/54        | 2,645               | 2,712                 |
|              | Globe Life Inc.                 | 4.550% | 9/15/28       | 7,062               | 6,968                 |
|              | Globe Life Inc.                 | 2.150% | 8/15/30       | 6,660               | 5,635                 |
| <sup>2</sup> | Goldman Sachs Bank USA          | 5.283% | 3/18/27       | 31,770              | 31,954                |
|              | Goldman Sachs Bank USA          | 5.414% | 5/21/27       | 29,526              | 29,748                |
|              | Goldman Sachs BDC Inc.          | 2.875% | 1/15/26       | 8,250               | 8,068                 |
|              | Goldman Sachs Capital I         | 6.345% | 2/15/34       | 15,280              | 15,940                |
|              | Goldman Sachs Group Inc.        | 3.750% | 2/25/26       | 40,174              | 39,754                |
|              | Goldman Sachs Group Inc.        | 3.500% | 11/16/26      | 71,417              | 69,813                |
|              | Goldman Sachs Group Inc.        | 5.950% | 1/15/27       | 17,263              | 17,690                |
|              | Goldman Sachs Group Inc.        | 3.850% | 1/26/27       | 43,235              | 42,439                |
|              | Goldman Sachs Group Inc.        | 1.431% | 3/9/27        | 10,881              | 10,441                |
|              | Goldman Sachs Group Inc.        | 4.387% | 6/15/27       | 3,715               | 3,691                 |
|              | Goldman Sachs Group Inc.        | 1.542% | 9/10/27       | 16,624              | 15,719                |
|              | Goldman Sachs Group Inc.        | 1.948% | 10/21/27      | 38,218              | 36,253                |
|              | Goldman Sachs Group Inc.        | 2.640% | 2/24/28       | 28,229              | 26,909                |
|              | Goldman Sachs Group Inc.        | 3.615% | 3/15/28       | 34,347              | 33,382                |
| <sup>2</sup> | Goldman Sachs Group Inc.        | 3.691% | 6/5/28        | 37,329              | 36,233                |
|              | Goldman Sachs Group Inc.        | 4.482% | 8/23/28       | 12,168              | 12,024                |
| <sup>2</sup> | Goldman Sachs Group Inc.        | 3.814% | 4/23/29       | 85,570              | 82,270                |
| <sup>2</sup> | Goldman Sachs Group Inc.        | 4.223% | 5/1/29        | 26,513              | 25,806                |
|              | Goldman Sachs Group Inc.        | 6.484% | 10/24/29      | 17,064              | 17,872                |
|              | Goldman Sachs Group Inc.        | 3.800% | 3/15/30       | 76,520              | 71,760                |
|              | Goldman Sachs Group Inc.        | 5.727% | 4/25/30       | 26,100              | 26,643                |
|              | Goldman Sachs Group Inc.        | 4.692% | 10/23/30      | 11,000              | 10,773                |
|              | Goldman Sachs Group Inc.        | 1.992% | 1/27/32       | 29,494              | 24,360                |
|              | Goldman Sachs Group Inc.        | 2.615% | 4/22/32       | 21,020              | 17,911                |
|              | Goldman Sachs Group Inc.        | 2.383% | 7/21/32       | 22,019              | 18,386                |
|              | Goldman Sachs Group Inc.        | 2.650% | 10/21/32      | 44,013              | 37,168                |
|              | Goldman Sachs Group Inc.        | 6.125% | 2/15/33       | 8,563               | 9,114                 |
|              | Goldman Sachs Group Inc.        | 3.102% | 2/24/33       | 62,744              | 54,099                |
|              | Goldman Sachs Group Inc.        | 6.561% | 10/24/34      | 946                 | 1,018                 |
|              | Goldman Sachs Group Inc.        | 5.851% | 4/25/35       | 9,535               | 9,698                 |
|              | Goldman Sachs Group Inc.        | 5.016% | 10/23/35      | 36,240              | 34,746                |
|              | Goldman Sachs Group Inc.        | 6.450% | 5/1/36        | 20,352              | 21,450                |
|              | Goldman Sachs Group Inc.        | 6.750% | 10/1/37       | 64,022              | 68,652                |
| <sup>2</sup> | Goldman Sachs Group Inc.        | 4.017% | 10/31/38      | 63,417              | 53,652                |
| <sup>2</sup> | Goldman Sachs Group Inc.        | 4.411% | 4/23/39       | 58,979              | 51,801                |
|              | Goldman Sachs Group Inc.        | 6.250% | 2/1/41        | 23,384              | 24,606                |
|              | Goldman Sachs Group Inc.        | 3.210% | 4/22/42       | 30,358              | 22,107                |

|                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Goldman Sachs Group Inc.                                | 2.908% | 7/21/42       | 1,200               | 832                   |
| Goldman Sachs Group Inc.                                | 3.436% | 2/24/43       | 2,045               | 1,520                 |
| <sup>2</sup> Goldman Sachs Group Inc.                   | 4.800% | 7/8/44        | 29,060              | 25,683                |
| Goldman Sachs Group Inc.                                | 5.150% | 5/22/45       | 37,449              | 34,438                |
| Goldman Sachs Group Inc.                                | 5.561% | 11/19/45      | 38,750              | 37,401                |
| Golub Capital BDC Inc.                                  | 2.500% | 8/24/26       | 3,267               | 3,113                 |
| Golub Capital BDC Inc.                                  | 2.050% | 2/15/27       | 4,560               | 4,233                 |
| Golub Capital BDC Inc.                                  | 7.050% | 12/5/28       | 5,823               | 6,036                 |
| Golub Capital BDC Inc.                                  | 6.000% | 7/15/29       | 9,999               | 9,993                 |
| <sup>7</sup> Golub Capital Private Credit Fund          | 5.800% | 9/12/29       | 5,895               | 5,771                 |
| <sup>7</sup> HA Sustainable Infrastructure Capital Inc. | 6.375% | 7/1/34        | 11,235              | 10,960                |
| Hanover Insurance Group Inc.                            | 4.500% | 4/15/26       | 6,507               | 6,467                 |
| Hanover Insurance Group Inc.                            | 2.500% | 9/1/30        | 2,400               | 2,064                 |
| Hartford Financial Services Group Inc.                  | 2.800% | 8/19/29       | 7,917               | 7,211                 |
| Hartford Financial Services Group Inc.                  | 5.950% | 10/15/36      | 4,545               | 4,662                 |
| Hartford Financial Services Group Inc.                  | 6.100% | 10/1/41       | 5,936               | 6,057                 |
| Hartford Financial Services Group Inc.                  | 4.300% | 4/15/43       | 7,440               | 6,259                 |
| Hartford Financial Services Group Inc.                  | 4.400% | 3/15/48       | 3,762               | 3,137                 |
| Hartford Financial Services Group Inc.                  | 3.600% | 8/19/49       | 17,606              | 12,812                |
| Hartford Financial Services Group Inc.                  | 2.900% | 9/15/51       | 5,830               | 3,624                 |
| <sup>7</sup> HPS Corporate Lending Fund                 | 6.250% | 9/30/29       | 5,400               | 5,480                 |
| <sup>2</sup> HSBC Bank USA NA                           | 5.875% | 11/1/34       | 5,439               | 5,494                 |
| <sup>2</sup> HSBC Bank USA NA                           | 5.625% | 8/15/35       | 560                 | 558                   |
| <sup>2</sup> HSBC Bank USA NA                           | 7.000% | 1/15/39       | 9,801               | 10,848                |
| HSBC Holdings plc                                       | 4.300% | 3/8/26        | 38,639              | 38,438                |
| HSBC Holdings plc                                       | 3.900% | 5/25/26       | 37,482              | 37,055                |
| <sup>2</sup> HSBC Holdings plc                          | 2.099% | 6/4/26        | 93,738              | 92,593                |
| HSBC Holdings plc                                       | 7.336% | 11/3/26       | 20,652              | 21,046                |
| HSBC Holdings plc                                       | 1.589% | 5/24/27       | 18,366              | 17,526                |
| HSBC Holdings plc                                       | 2.251% | 11/22/27      | 20,946              | 19,929                |
| <sup>2</sup> HSBC Holdings plc                          | 4.041% | 3/13/28       | 35,776              | 35,003                |
| HSBC Holdings plc                                       | 5.597% | 5/17/28       | 20,830              | 21,046                |
| HSBC Holdings plc                                       | 4.755% | 6/9/28        | 46,981              | 46,633                |
| HSBC Holdings plc                                       | 5.210% | 8/11/28       | 26,794              | 26,880                |
| <sup>2</sup> HSBC Holdings plc                          | 2.013% | 9/22/28       | 58,614              | 53,996                |
| HSBC Holdings plc                                       | 7.390% | 11/3/28       | 22,304              | 23,631                |
| HSBC Holdings plc                                       | 5.130% | 11/19/28      | 4,450               | 4,448                 |
| HSBC Holdings plc                                       | 6.161% | 3/9/29        | 26,950              | 27,675                |
| <sup>2</sup> HSBC Holdings plc                          | 4.583% | 6/19/29       | 32,743              | 32,085                |
| HSBC Holdings plc                                       | 2.206% | 8/17/29       | 26,119              | 23,461                |
| HSBC Holdings plc                                       | 4.950% | 3/31/30       | 18,313              | 18,122                |
| <sup>2</sup> HSBC Holdings plc                          | 3.973% | 5/22/30       | 43,088              | 40,686                |
| HSBC Holdings plc                                       | 5.286% | 11/19/30      | 29,420              | 29,204                |
| <sup>2</sup> HSBC Holdings plc                          | 2.848% | 6/4/31        | 19,430              | 17,051                |
| <sup>2</sup> HSBC Holdings plc                          | 2.357% | 8/18/31       | 19,936              | 16,957                |
| HSBC Holdings plc                                       | 5.733% | 5/17/32       | 12,430              | 12,557                |
| <sup>2</sup> HSBC Holdings plc                          | 7.625% | 5/17/32       | 8,235               | 8,979                 |
| HSBC Holdings plc                                       | 2.804% | 5/24/32       | 50,026              | 42,498                |
| HSBC Holdings plc                                       | 2.871% | 11/22/32      | 41,912              | 35,341                |
| <sup>2</sup> HSBC Holdings plc                          | 7.350% | 11/27/32      | 2,040               | 2,172                 |
| HSBC Holdings plc                                       | 4.762% | 3/29/33       | 18,492              | 17,387                |
| HSBC Holdings plc                                       | 5.402% | 8/11/33       | 12,185              | 12,034                |
| HSBC Holdings plc                                       | 8.113% | 11/3/33       | 26,357              | 29,692                |
| HSBC Holdings plc                                       | 6.254% | 3/9/34        | 29,072              | 30,180                |
| HSBC Holdings plc                                       | 6.547% | 6/20/34       | 12,955              | 13,346                |
| HSBC Holdings plc                                       | 7.399% | 11/13/34      | 28,175              | 30,614                |
| HSBC Holdings plc                                       | 5.719% | 3/4/35        | 16,725              | 16,831                |
| HSBC Holdings plc                                       | 5.874% | 11/18/35      | 22,734              | 22,192                |
| <sup>2</sup> HSBC Holdings plc                          | 6.500% | 5/2/36        | 22,699              | 23,166                |
| <sup>2</sup> HSBC Holdings plc                          | 6.500% | 9/15/37       | 46,854              | 47,759                |
| <sup>2</sup> HSBC Holdings plc                          | 6.800% | 6/1/38        | 12,608              | 13,173                |
| HSBC Holdings plc                                       | 6.100% | 1/14/42       | 9,423               | 9,991                 |
| HSBC Holdings plc                                       | 6.332% | 3/9/44        | 29,950              | 31,531                |
| HSBC Holdings plc                                       | 5.250% | 3/14/44       | 33,754              | 30,984                |
| HSBC USA Inc.                                           | 5.294% | 3/4/27        | 14,215              | 14,379                |
| Huntington Bancshares Inc.                              | 6.208% | 8/21/29       | 20,385              | 21,033                |
| Huntington Bancshares Inc.                              | 2.550% | 2/4/30        | 18,970              | 16,675                |
| Huntington Bancshares Inc.                              | 5.272% | 1/15/31       | 14,655              | 14,653                |
| Huntington Bancshares Inc.                              | 5.023% | 5/17/33       | 8,709               | 8,376                 |
| Huntington Bancshares Inc.                              | 5.709% | 2/2/35        | 16,412              | 16,388                |

|                                |                                            | Coupon   | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------------------------------------------|----------|---------------|---------------------|-----------------------|
| 2                              | Huntington Bancshares Inc.                 | 6.141%   | 11/18/39      | 8,205               | 8,231                 |
|                                | Huntington National Bank                   | 4.270%   | 11/25/26      | 5,750               | 5,653                 |
|                                | Huntington National Bank                   | 4.552%   | 5/17/28       | 22,868              | 22,672                |
|                                | Industrial & Commercial Bank of China Ltd. | 3.538%   | 11/8/27       | 8,050               | 7,832                 |
|                                | ING Groep NV                               | 3.950%   | 3/29/27       | 20,413              | 20,029                |
|                                | ING Groep NV                               | 6.083%   | 9/11/27       | 15,434              | 15,721                |
|                                | ING Groep NV                               | 4.017%   | 3/28/28       | 6,117               | 5,989                 |
|                                | ING Groep NV                               | 4.550%   | 10/2/28       | 16,240              | 15,940                |
|                                | ING Groep NV                               | 4.050%   | 4/9/29        | 5,892               | 5,656                 |
|                                | ING Groep NV                               | 5.335%   | 3/19/30       | 3,553               | 3,564                 |
|                                | ING Groep NV                               | 2.727%   | 4/1/32        | 5,804               | 4,995                 |
|                                | ING Groep NV                               | 4.252%   | 3/28/33       | 12,838              | 11,900                |
|                                | ING Groep NV                               | 6.114%   | 9/11/34       | 10,435              | 10,811                |
|                                | ING Groep NV                               | 5.550%   | 3/19/35       | 20,000              | 19,892                |
|                                | Intercontinental Exchange Inc.             | 3.100%   | 9/15/27       | 6,041               | 5,803                 |
| Intercontinental Exchange Inc. | 3.625%                                     | 9/1/28   | 10,850        | 10,406              |                       |
| Intercontinental Exchange Inc. | 3.750%                                     | 9/21/28  | 10,497        | 10,105              |                       |
| Intercontinental Exchange Inc. | 4.350%                                     | 6/15/29  | 8,551         | 8,369               |                       |
| Intercontinental Exchange Inc. | 2.100%                                     | 6/15/30  | 21,031        | 18,170              |                       |
| Intercontinental Exchange Inc. | 1.850%                                     | 9/15/32  | 37,778        | 29,947              |                       |
| Intercontinental Exchange Inc. | 4.600%                                     | 3/15/33  | 25,716        | 24,668              |                       |
| Intercontinental Exchange Inc. | 2.650%                                     | 9/15/40  | 15,036        | 10,487              |                       |
| Intercontinental Exchange Inc. | 4.250%                                     | 9/21/48  | 8,419         | 6,790               |                       |
| Intercontinental Exchange Inc. | 3.000%                                     | 6/15/50  | 34,575        | 21,963              |                       |
| Intercontinental Exchange Inc. | 4.950%                                     | 6/15/52  | 20,041        | 17,890              |                       |
| Intercontinental Exchange Inc. | 3.000%                                     | 9/15/60  | 30,734        | 17,915              |                       |
| Intercontinental Exchange Inc. | 5.200%                                     | 6/15/62  | 12,397        | 11,262              |                       |
| Invesco Finance plc            | 5.375%                                     | 11/30/43 | 11,492        | 10,782              |                       |
| Jackson Financial Inc.         | 3.125%                                     | 11/23/31 | 8,177         | 6,972               |                       |
| Jackson Financial Inc.         | 4.000%                                     | 11/23/51 | 7,854         | 5,400               |                       |
| Jefferies Financial Group Inc. | 4.850%                                     | 1/15/27  | 8,301         | 8,312               |                       |
| Jefferies Financial Group Inc. | 6.450%                                     | 6/8/27   | 3,705         | 3,831               |                       |
| Jefferies Financial Group Inc. | 5.875%                                     | 7/21/28  | 4,244         | 4,338               |                       |
| Jefferies Financial Group Inc. | 4.150%                                     | 1/23/30  | 23,888        | 22,788              |                       |
| Jefferies Financial Group Inc. | 6.200%                                     | 4/14/34  | 23,530        | 24,233              |                       |
| Jefferies Financial Group Inc. | 6.250%                                     | 1/15/36  | 9,558         | 9,814               |                       |
| Jefferies Financial Group Inc. | 6.500%                                     | 1/20/43  | 5,079         | 5,388               |                       |
| JPMorgan Chase & Co.           | 3.300%                                     | 4/1/26   | 57,556        | 56,690              |                       |
| JPMorgan Chase & Co.           | 3.200%                                     | 6/15/26  | 61,783        | 60,604              |                       |
| JPMorgan Chase & Co.           | 2.950%                                     | 10/1/26  | 59,537        | 58,003              |                       |
| JPMorgan Chase & Co.           | 7.625%                                     | 10/15/26 | 13,171        | 13,828              |                       |
| JPMorgan Chase & Co.           | 4.125%                                     | 12/15/26 | 21,214        | 20,994              |                       |
| 2                              | JPMorgan Chase & Co.                       | 3.960%   | 1/29/27       | 53,170              | 52,703                |
|                                | JPMorgan Chase & Co.                       | 1.040%   | 2/4/27        | 6,006               | 5,767                 |
|                                | JPMorgan Chase & Co.                       | 1.578%   | 4/22/27       | 10,503              | 10,084                |
|                                | JPMorgan Chase & Co.                       | 8.000%   | 4/29/27       | 16,798              | 18,002                |
|                                | JPMorgan Chase & Co.                       | 1.470%   | 9/22/27       | 23,188              | 21,926                |
|                                | JPMorgan Chase & Co.                       | 4.250%   | 10/1/27       | 24,557              | 24,370                |
|                                | JPMorgan Chase & Co.                       | 3.625%   | 12/1/27       | 19,809              | 19,246                |
|                                | JPMorgan Chase & Co.                       | 5.040%   | 1/23/28       | 34,300              | 34,408                |
|                                | JPMorgan Chase & Co.                       | 3.782%   | 2/1/28        | 81,099              | 79,338                |
|                                | JPMorgan Chase & Co.                       | 2.947%   | 2/24/28       | 6,074               | 5,838                 |
|                                | JPMorgan Chase & Co.                       | 5.571%   | 4/22/28       | 26,506              | 26,961                |
|                                | JPMorgan Chase & Co.                       | 4.323%   | 4/26/28       | 25,899              | 25,582                |
|                                | JPMorgan Chase & Co.                       | 3.540%   | 5/1/28        | 29,456              | 28,601                |
|                                | JPMorgan Chase & Co.                       | 2.182%   | 6/1/28        | 14,041              | 13,178                |
|                                | JPMorgan Chase & Co.                       | 4.979%   | 7/22/28       | 11,740              | 11,770                |
| JPMorgan Chase & Co.           | 4.851%                                     | 7/25/28  | 21,298        | 21,287              |                       |
| JPMorgan Chase & Co.           | 4.505%                                     | 10/22/28 | 10,000        | 9,910               |                       |
| JPMorgan Chase & Co.           | 3.509%                                     | 1/23/29  | 47,514        | 45,593              |                       |
| JPMorgan Chase & Co.           | 4.005%                                     | 4/23/29  | 38,454        | 37,270              |                       |
| JPMorgan Chase & Co.           | 2.069%                                     | 6/1/29   | 38,450        | 34,912              |                       |
| JPMorgan Chase & Co.           | 4.203%                                     | 7/23/29  | 38,150        | 37,133              |                       |
| JPMorgan Chase & Co.           | 5.299%                                     | 7/24/29  | 44,148        | 44,549              |                       |
| JPMorgan Chase & Co.           | 6.087%                                     | 10/23/29 | 19,332        | 20,050              |                       |
| JPMorgan Chase & Co.           | 4.452%                                     | 12/5/29  | 26,739        | 26,177              |                       |
| JPMorgan Chase & Co.           | 5.012%                                     | 1/23/30  | 29,348        | 29,304              |                       |
| JPMorgan Chase & Co.           | 5.581%                                     | 4/22/30  | 44,681        | 45,515              |                       |
| JPMorgan Chase & Co.           | 3.702%                                     | 5/6/30   | 14,957        | 14,159              |                       |
| JPMorgan Chase & Co.           | 4.565%                                     | 6/14/30  | 2,763         | 2,707               |                       |

|   |                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------|--------|---------------|---------------------|-----------------------|
|   | JPMorgan Chase & Co.     | 4.995% | 7/22/30       | 22,475              | 22,384                |
| 2 | JPMorgan Chase & Co.     | 8.750% | 9/1/30        | 4,717               | 5,550                 |
| 2 | JPMorgan Chase & Co.     | 2.739% | 10/15/30      | 81,946              | 73,742                |
|   | JPMorgan Chase & Co.     | 4.603% | 10/22/30      | 18,350              | 18,001                |
| 2 | JPMorgan Chase & Co.     | 4.493% | 3/24/31       | 35,385              | 34,451                |
| 2 | JPMorgan Chase & Co.     | 2.522% | 4/22/31       | 23,677              | 20,827                |
| 2 | JPMorgan Chase & Co.     | 2.956% | 5/13/31       | 48,695              | 43,505                |
|   | JPMorgan Chase & Co.     | 1.764% | 11/19/31      | 28,885              | 23,996                |
|   | JPMorgan Chase & Co.     | 1.953% | 2/4/32        | 38,122              | 31,624                |
|   | JPMorgan Chase & Co.     | 2.580% | 4/22/32       | 46,447              | 39,855                |
|   | JPMorgan Chase & Co.     | 2.545% | 11/8/32       | 49,008              | 41,334                |
|   | JPMorgan Chase & Co.     | 2.963% | 1/25/33       | 57,917              | 50,054                |
|   | JPMorgan Chase & Co.     | 4.586% | 4/26/33       | 9,128               | 8,736                 |
|   | JPMorgan Chase & Co.     | 4.912% | 7/25/33       | 58,313              | 57,026                |
|   | JPMorgan Chase & Co.     | 5.717% | 9/14/33       | 26,506              | 26,982                |
|   | JPMorgan Chase & Co.     | 5.350% | 6/1/34        | 53,477              | 53,444                |
|   | JPMorgan Chase & Co.     | 5.336% | 1/23/35       | 41,351              | 41,105                |
|   | JPMorgan Chase & Co.     | 5.766% | 4/22/35       | 32,651              | 33,408                |
|   | JPMorgan Chase & Co.     | 5.294% | 7/22/35       | 46,715              | 46,216                |
|   | JPMorgan Chase & Co.     | 4.946% | 10/22/35      | 73,850              | 71,179                |
|   | JPMorgan Chase & Co.     | 6.400% | 5/15/38       | 26,145              | 28,512                |
| 2 | JPMorgan Chase & Co.     | 3.882% | 7/24/38       | 50,886              | 43,166                |
|   | JPMorgan Chase & Co.     | 5.500% | 10/15/40      | 18,243              | 18,112                |
| 2 | JPMorgan Chase & Co.     | 3.109% | 4/22/41       | 40,989              | 30,301                |
|   | JPMorgan Chase & Co.     | 5.600% | 7/15/41       | 16,446              | 16,586                |
|   | JPMorgan Chase & Co.     | 2.525% | 11/19/41      | 36,054              | 24,269                |
|   | JPMorgan Chase & Co.     | 5.400% | 1/6/42        | 17,809              | 17,535                |
|   | JPMorgan Chase & Co.     | 3.157% | 4/22/42       | 27,545              | 20,152                |
|   | JPMorgan Chase & Co.     | 5.625% | 8/16/43       | 17,730              | 17,593                |
|   | JPMorgan Chase & Co.     | 4.850% | 2/1/44        | 9,713               | 8,894                 |
|   | JPMorgan Chase & Co.     | 4.950% | 6/1/45        | 17,606              | 15,966                |
|   | JPMorgan Chase & Co.     | 5.534% | 11/29/45      | 31,420              | 30,649                |
| 2 | JPMorgan Chase & Co.     | 4.260% | 2/22/48       | 21,469              | 17,663                |
| 2 | JPMorgan Chase & Co.     | 4.032% | 7/24/48       | 33,471              | 26,313                |
| 2 | JPMorgan Chase & Co.     | 3.964% | 11/15/48      | 79,427              | 61,984                |
| 2 | JPMorgan Chase & Co.     | 3.897% | 1/23/49       | 28,102              | 21,596                |
| 2 | JPMorgan Chase & Co.     | 3.109% | 4/22/51       | 33,098              | 21,788                |
|   | JPMorgan Chase & Co.     | 3.328% | 4/22/52       | 23,961              | 16,399                |
|   | JPMorgan Chase Bank NA   | 5.110% | 12/8/26       | 3,225               | 3,259                 |
|   | Kemper Corp.             | 4.350% | 2/15/25       | 1                   | 1                     |
|   | Kemper Corp.             | 2.400% | 9/30/30       | 6,630               | 5,618                 |
|   | Kemper Corp.             | 3.800% | 2/23/32       | 5,575               | 4,906                 |
| 2 | KeyBank NA               | 3.400% | 5/20/26       | 17,502              | 17,105                |
| 2 | KeyBank NA               | 5.850% | 11/15/27      | 10,856              | 11,118                |
| 2 | KeyBank NA               | 4.390% | 12/14/27      | 2,745               | 2,699                 |
| 2 | KeyBank NA               | 6.950% | 2/1/28        | 3,953               | 4,115                 |
| 2 | KeyBank NA               | 4.900% | 8/8/32        | 15,630              | 14,804                |
|   | KeyBank NA               | 5.000% | 1/26/33       | 18,455              | 17,677                |
| 2 | KeyCorp                  | 2.250% | 4/6/27        | 2,993               | 2,823                 |
| 2 | KeyCorp                  | 4.100% | 4/30/28       | 14,665              | 14,183                |
| 2 | KeyCorp                  | 2.550% | 10/1/29       | 17,180              | 15,253                |
| 2 | KeyCorp                  | 4.789% | 6/1/33        | 7,375               | 6,962                 |
|   | KeyCorp                  | 6.401% | 3/6/35        | 9,095               | 9,468                 |
|   | Lazard Group LLC         | 3.625% | 3/1/27        | 14,122              | 13,742                |
|   | Lazard Group LLC         | 4.500% | 9/19/28       | 7,617               | 7,454                 |
|   | Lazard Group LLC         | 4.375% | 3/11/29       | 5,558               | 5,409                 |
|   | Lazard Group LLC         | 6.000% | 3/15/31       | 5,350               | 5,492                 |
|   | Legg Mason Inc.          | 4.750% | 3/15/26       | 5,391               | 5,392                 |
|   | Legg Mason Inc.          | 5.625% | 1/15/44       | 8,593               | 8,387                 |
|   | Lincoln National Corp.   | 3.625% | 12/12/26      | 11,014              | 10,791                |
|   | Lincoln National Corp.   | 3.800% | 3/1/28        | 11,196              | 10,792                |
|   | Lincoln National Corp.   | 3.050% | 1/15/30       | 9,758               | 8,786                 |
|   | Lincoln National Corp.   | 3.400% | 1/15/31       | 4,995               | 4,487                 |
|   | Lincoln National Corp.   | 6.300% | 10/9/37       | 4,364               | 4,538                 |
|   | Lincoln National Corp.   | 7.000% | 6/15/40       | 8,207               | 8,963                 |
|   | Lincoln National Corp.   | 4.350% | 3/1/48        | 2,221               | 1,720                 |
|   | Lincoln National Corp.   | 4.375% | 6/15/50       | 1,790               | 1,387                 |
|   | Lloyds Banking Group plc | 4.650% | 3/24/26       | 15,189              | 15,096                |
|   | Lloyds Banking Group plc | 3.750% | 1/11/27       | 31,428              | 30,727                |
|   | Lloyds Banking Group plc | 5.985% | 8/7/27        | 21,338              | 21,651                |



|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Lloyds Banking Group plc                       | 3.750% | 3/18/28       | 3,465               | 3,371                 |
| Lloyds Banking Group plc                       | 4.375% | 3/22/28       | 42,680              | 41,686                |
| Lloyds Banking Group plc                       | 4.550% | 8/16/28       | 17,970              | 17,633                |
| <sup>2</sup> Lloyds Banking Group plc          | 3.574% | 11/7/28       | 50,153              | 48,172                |
| Lloyds Banking Group plc                       | 5.087% | 11/26/28      | 7,600               | 7,608                 |
| Lloyds Banking Group plc                       | 5.871% | 3/6/29        | 7,995               | 8,145                 |
| Lloyds Banking Group plc                       | 5.721% | 6/5/30        | 10,175              | 10,347                |
| Lloyds Banking Group plc                       | 4.976% | 8/11/33       | 31,725              | 30,459                |
| Lloyds Banking Group plc                       | 7.953% | 11/15/33      | 7,165               | 8,009                 |
| Lloyds Banking Group plc                       | 5.679% | 1/5/35        | 21,183              | 21,108                |
| Lloyds Banking Group plc                       | 5.590% | 11/26/35      | 9,400               | 9,312                 |
| Lloyds Banking Group plc                       | 5.300% | 12/1/45       | 6,522               | 5,896                 |
| Lloyds Banking Group plc                       | 3.369% | 12/14/46      | 12,805              | 8,900                 |
| Lloyds Banking Group plc                       | 4.344% | 1/9/48        | 14,049              | 11,007                |
| Loews Corp.                                    | 3.750% | 4/1/26        | 1,405               | 1,390                 |
| Loews Corp.                                    | 3.200% | 5/15/30       | 9,220               | 8,484                 |
| Loews Corp.                                    | 6.000% | 2/1/35        | 3,843               | 4,069                 |
| Loews Corp.                                    | 4.125% | 5/15/43       | 7,232               | 5,986                 |
| LPL Holdings Inc.                              | 5.700% | 5/20/27       | 6,845               | 6,928                 |
| LPL Holdings Inc.                              | 6.750% | 11/17/28      | 6,845               | 7,191                 |
| LPL Holdings Inc.                              | 6.000% | 5/20/34       | 6,500               | 6,618                 |
| M&T Bank Corp.                                 | 4.553% | 8/16/28       | 14,360              | 14,188                |
| <sup>2</sup> M&T Bank Corp.                    | 4.833% | 1/16/29       | 1,790               | 1,782                 |
| M&T Bank Corp.                                 | 7.413% | 10/30/29      | 13,686              | 14,658                |
| M&T Bank Corp.                                 | 6.082% | 3/13/32       | 11,888              | 12,167                |
| M&T Bank Corp.                                 | 5.053% | 1/27/34       | 29,457              | 28,178                |
| <sup>2</sup> M&T Bank Corp.                    | 5.385% | 1/16/36       | 4,000               | 3,876                 |
| Main Street Capital Corp.                      | 3.000% | 7/14/26       | 7,935               | 7,649                 |
| Main Street Capital Corp.                      | 6.500% | 6/4/27        | 6,125               | 6,236                 |
| Main Street Capital Corp.                      | 6.950% | 3/1/29        | 1,100               | 1,144                 |
| Manufacturers & Traders Trust Co.              | 4.650% | 1/27/26       | 9,119               | 9,096                 |
| <sup>2</sup> Manufacturers & Traders Trust Co. | 3.400% | 8/17/27       | 6,587               | 6,335                 |
| Manufacturers & Traders Trust Co.              | 4.700% | 1/27/28       | 18,593              | 18,393                |
| Manulife Financial Corp.                       | 4.150% | 3/4/26        | 16,785              | 16,687                |
| <sup>2</sup> Manulife Financial Corp.          | 4.061% | 2/24/32       | 10,400              | 10,148                |
| Manulife Financial Corp.                       | 3.703% | 3/16/32       | 9,170               | 8,380                 |
| Manulife Financial Corp.                       | 5.375% | 3/4/46        | 10,728              | 10,449                |
| Marex Group plc                                | 6.404% | 11/4/29       | 7,400               | 7,470                 |
| Markel Group Inc.                              | 3.500% | 11/1/27       | 6,995               | 6,751                 |
| Markel Group Inc.                              | 3.350% | 9/17/29       | 3,881               | 3,608                 |
| Markel Group Inc.                              | 5.000% | 4/5/46        | 6,438               | 5,636                 |
| Markel Group Inc.                              | 4.300% | 11/1/47       | 5,483               | 4,275                 |
| Markel Group Inc.                              | 5.000% | 5/20/49       | 6,321               | 5,486                 |
| Markel Group Inc.                              | 4.150% | 9/17/50       | 6,875               | 5,203                 |
| Markel Group Inc.                              | 3.450% | 5/7/52        | 5,285               | 3,497                 |
| Markel Group Inc.                              | 6.000% | 5/16/54       | 7,885               | 7,821                 |
| Marsh & McLennan Cos. Inc.                     | 3.750% | 3/14/26       | 8,349               | 8,270                 |
| Marsh & McLennan Cos. Inc.                     | 4.550% | 11/8/27       | 10,190              | 10,180                |
| Marsh & McLennan Cos. Inc.                     | 4.375% | 3/15/29       | 18,489              | 18,158                |
| Marsh & McLennan Cos. Inc.                     | 4.650% | 3/15/30       | 10,978              | 10,842                |
| Marsh & McLennan Cos. Inc.                     | 2.250% | 11/15/30      | 10,206              | 8,797                 |
| Marsh & McLennan Cos. Inc.                     | 4.850% | 11/15/31      | 12,900              | 12,722                |
| Marsh & McLennan Cos. Inc.                     | 5.750% | 11/1/32       | 3,433               | 3,549                 |
| Marsh & McLennan Cos. Inc.                     | 5.875% | 8/1/33        | 5,729               | 5,986                 |
| Marsh & McLennan Cos. Inc.                     | 5.400% | 9/15/33       | 6,974               | 7,062                 |
| Marsh & McLennan Cos. Inc.                     | 5.150% | 3/15/34       | 5,719               | 5,693                 |
| Marsh & McLennan Cos. Inc.                     | 5.000% | 3/15/35       | 25,700              | 25,049                |
| Marsh & McLennan Cos. Inc.                     | 4.750% | 3/15/39       | 24,943              | 23,100                |
| Marsh & McLennan Cos. Inc.                     | 4.350% | 1/30/47       | 6,458               | 5,395                 |
| Marsh & McLennan Cos. Inc.                     | 4.200% | 3/1/48        | 7,226               | 5,855                 |
| Marsh & McLennan Cos. Inc.                     | 4.900% | 3/15/49       | 13,995              | 12,524                |
| Marsh & McLennan Cos. Inc.                     | 2.900% | 12/15/51      | 1,143               | 708                   |
| Marsh & McLennan Cos. Inc.                     | 6.250% | 11/1/52       | 4,302               | 4,591                 |
| Marsh & McLennan Cos. Inc.                     | 5.450% | 3/15/53       | 2,815               | 2,710                 |
| Marsh & McLennan Cos. Inc.                     | 5.700% | 9/15/53       | 14,362              | 14,349                |
| Marsh & McLennan Cos. Inc.                     | 5.450% | 3/15/54       | 5,576               | 5,372                 |
| Marsh & McLennan Cos. Inc.                     | 5.400% | 3/15/55       | 17,673              | 16,944                |
| Mastercard Inc.                                | 2.950% | 11/21/26      | 24,845              | 24,177                |
| Mastercard Inc.                                | 3.300% | 3/26/27       | 17,970              | 17,522                |
| Mastercard Inc.                                | 4.100% | 1/15/28       | 7,931               | 7,845                 |



|                                          | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|---------|---------------|---------------------|-----------------------|
| Mastercard Inc.                          | 3.500%  | 2/26/28       | 7,336               | 7,108                 |
| Mastercard Inc.                          | 4.875%  | 3/9/28        | 9,205               | 9,312                 |
| Mastercard Inc.                          | 2.950%  | 6/1/29        | 17,199              | 16,037                |
| Mastercard Inc.                          | 3.350%  | 3/26/30       | 19,465              | 18,184                |
| Mastercard Inc.                          | 1.900%  | 3/15/31       | 5,946               | 5,027                 |
| Mastercard Inc.                          | 2.000%  | 11/18/31      | 10,909              | 9,057                 |
| Mastercard Inc.                          | 4.350%  | 1/15/32       | 16,718              | 16,156                |
| Mastercard Inc.                          | 4.875%  | 5/9/34        | 7,185               | 7,073                 |
| Mastercard Inc.                          | 4.550%  | 1/15/35       | 13,210              | 12,654                |
| Mastercard Inc.                          | 3.800%  | 11/21/46      | 11,413              | 8,916                 |
| Mastercard Inc.                          | 3.950%  | 2/26/48       | 14,253              | 11,405                |
| Mastercard Inc.                          | 3.650%  | 6/1/49        | 15,436              | 11,651                |
| Mastercard Inc.                          | 3.850%  | 3/26/50       | 20,617              | 15,957                |
| Mastercard Inc.                          | 2.950%  | 3/15/51       | 9,243               | 5,942                 |
| Mercury General Corp.                    | 4.400%  | 3/15/27       | 4,959               | 4,862                 |
| MetLife Inc.                             | 4.550%  | 3/23/30       | 23,755              | 23,433                |
| MetLife Inc.                             | 5.375%  | 7/15/33       | 16,162              | 16,335                |
| MetLife Inc.                             | 6.375%  | 6/15/34       | 5,486               | 5,909                 |
| MetLife Inc.                             | 5.300%  | 12/15/34      | 15,116              | 15,066                |
| <sup>2</sup> MetLife Inc.                | 6.400%  | 12/15/36      | 9,113               | 9,280                 |
| <sup>2</sup> MetLife Inc.                | 10.750% | 8/1/39        | 2,496               | 3,324                 |
| MetLife Inc.                             | 5.875%  | 2/6/41        | 18,949              | 19,324                |
| MetLife Inc.                             | 4.125%  | 8/13/42       | 11,413              | 9,484                 |
| MetLife Inc.                             | 4.875%  | 11/13/43      | 12,480              | 11,314                |
| MetLife Inc.                             | 4.721%  | 12/15/44      | 8,024               | 7,090                 |
| MetLife Inc.                             | 4.050%  | 3/1/45        | 13,895              | 11,132                |
| MetLife Inc.                             | 4.600%  | 5/13/46       | 3,643               | 3,164                 |
| MetLife Inc.                             | 5.000%  | 7/15/52       | 19,820              | 17,900                |
| MetLife Inc.                             | 5.250%  | 1/15/54       | 13,100              | 12,261                |
| MGIC Investment Corp.                    | 5.250%  | 8/15/28       | 3,416               | 3,341                 |
| Mitsubishi UFJ Financial Group Inc.      | 2.757%  | 9/13/26       | 16,708              | 16,177                |
| Mitsubishi UFJ Financial Group Inc.      | 3.677%  | 2/22/27       | 58,717              | 57,504                |
| Mitsubishi UFJ Financial Group Inc.      | 1.538%  | 7/20/27       | 16,826              | 16,001                |
| Mitsubishi UFJ Financial Group Inc.      | 3.287%  | 7/25/27       | 27,153              | 26,301                |
| Mitsubishi UFJ Financial Group Inc.      | 2.341%  | 1/19/28       | 26,439              | 25,151                |
| Mitsubishi UFJ Financial Group Inc.      | 3.961%  | 3/2/28        | 19,884              | 19,392                |
| Mitsubishi UFJ Financial Group Inc.      | 4.080%  | 4/19/28       | 12,210              | 11,996                |
| Mitsubishi UFJ Financial Group Inc.      | 5.017%  | 7/20/28       | 14,306              | 14,353                |
| Mitsubishi UFJ Financial Group Inc.      | 4.050%  | 9/11/28       | 6,115               | 5,956                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.354%  | 9/13/28       | 14,137              | 14,313                |
| Mitsubishi UFJ Financial Group Inc.      | 5.422%  | 2/22/29       | 12,119              | 12,269                |
| Mitsubishi UFJ Financial Group Inc.      | 3.741%  | 3/7/29        | 23,308              | 22,324                |
| Mitsubishi UFJ Financial Group Inc.      | 5.242%  | 4/19/29       | 27,290              | 27,472                |
| Mitsubishi UFJ Financial Group Inc.      | 3.195%  | 7/18/29       | 25,302              | 23,479                |
| Mitsubishi UFJ Financial Group Inc.      | 2.559%  | 2/25/30       | 33,178              | 29,428                |
| Mitsubishi UFJ Financial Group Inc.      | 5.258%  | 4/17/30       | 12,210              | 12,304                |
| Mitsubishi UFJ Financial Group Inc.      | 2.048%  | 7/17/30       | 13,191              | 11,271                |
| Mitsubishi UFJ Financial Group Inc.      | 2.309%  | 7/20/32       | 28,441              | 23,802                |
| Mitsubishi UFJ Financial Group Inc.      | 2.494%  | 10/13/32      | 13,893              | 11,703                |
| Mitsubishi UFJ Financial Group Inc.      | 2.852%  | 1/19/33       | 21,730              | 18,624                |
| Mitsubishi UFJ Financial Group Inc.      | 4.315%  | 4/19/33       | 9,733               | 9,150                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.133%  | 7/20/33       | 6,515               | 6,442                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.441%  | 2/22/34       | 16,951              | 17,116                |
| Mitsubishi UFJ Financial Group Inc.      | 5.406%  | 4/19/34       | 36,204              | 36,493                |
| Mitsubishi UFJ Financial Group Inc.      | 5.426%  | 4/17/35       | 39,005              | 39,078                |
| Mitsubishi UFJ Financial Group Inc.      | 4.286%  | 7/26/38       | 2,529               | 2,304                 |
| Mitsubishi UFJ Financial Group Inc.      | 4.153%  | 3/7/39        | 5,344               | 4,797                 |
| Mitsubishi UFJ Financial Group Inc.      | 3.751%  | 7/18/39       | 22,617              | 18,987                |
| <sup>2</sup> Mizuho Financial Group Inc. | 2.226%  | 5/25/26       | 2,797               | 2,766                 |
| Mizuho Financial Group Inc.              | 3.663%  | 2/28/27       | 3,148               | 3,072                 |
| Mizuho Financial Group Inc.              | 1.234%  | 5/22/27       | 25,063              | 23,855                |
| Mizuho Financial Group Inc.              | 1.554%  | 7/9/27        | 10,656              | 10,142                |
| Mizuho Financial Group Inc.              | 4.018%  | 3/5/28        | 21,581              | 20,994                |
| Mizuho Financial Group Inc.              | 5.667%  | 5/27/29       | 10,450              | 10,644                |
| Mizuho Financial Group Inc.              | 5.778%  | 7/6/29        | 10,950              | 11,197                |
| <sup>2</sup> Mizuho Financial Group Inc. | 4.254%  | 9/11/29       | 17,600              | 17,101                |
| <sup>2</sup> Mizuho Financial Group Inc. | 3.153%  | 7/16/30       | 31,495              | 28,919                |
| <sup>2</sup> Mizuho Financial Group Inc. | 2.869%  | 9/13/30       | 6,033               | 5,451                 |
| <sup>2</sup> Mizuho Financial Group Inc. | 2.201%  | 7/10/31       | 6,618               | 5,657                 |
| <sup>2</sup> Mizuho Financial Group Inc. | 1.979%  | 9/8/31        | 1,936               | 1,627                 |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Mizuho Financial Group Inc.                     | 2.564% | 9/13/31       | 11,545              | 9,657                 |
| Mizuho Financial Group Inc.                     | 2.172% | 5/22/32       | 26,030              | 21,572                |
| Mizuho Financial Group Inc.                     | 5.748% | 7/6/34        | 38,420              | 39,153                |
| Mizuho Financial Group Inc.                     | 5.579% | 5/26/35       | 5,708               | 5,753                 |
| Morgan Stanley                                  | 5.000% | 11/24/25      | 32,219              | 32,268                |
| <sup>2</sup> Morgan Stanley                     | 3.875% | 1/27/26       | 38,874              | 38,566                |
| <sup>2</sup> Morgan Stanley                     | 3.125% | 7/27/26       | 41,774              | 40,807                |
| <sup>2</sup> Morgan Stanley                     | 6.250% | 8/9/26        | 20,889              | 21,390                |
| <sup>2</sup> Morgan Stanley                     | 4.350% | 9/8/26        | 55,712              | 55,314                |
| Morgan Stanley                                  | 3.625% | 1/20/27       | 44,393              | 43,557                |
| Morgan Stanley                                  | 5.050% | 1/28/27       | 38,566              | 38,681                |
| Morgan Stanley                                  | 3.950% | 4/23/27       | 59,869              | 58,639                |
| Morgan Stanley                                  | 1.593% | 5/4/27        | 61,469              | 58,921                |
| <sup>2</sup> Morgan Stanley                     | 1.512% | 7/20/27       | 23,519              | 22,379                |
| Morgan Stanley                                  | 2.475% | 1/21/28       | 14,781              | 14,076                |
| <sup>2</sup> Morgan Stanley                     | 5.652% | 4/13/28       | 18,975              | 19,283                |
| Morgan Stanley                                  | 4.210% | 4/20/28       | 24,886              | 24,524                |
| <sup>2</sup> Morgan Stanley                     | 3.591% | 7/22/28       | 55,352              | 53,377                |
| Morgan Stanley                                  | 6.296% | 10/18/28      | 29,976              | 31,051                |
| <sup>2</sup> Morgan Stanley                     | 3.772% | 1/24/29       | 19,317              | 18,626                |
| Morgan Stanley                                  | 5.123% | 2/1/29        | 42,578              | 42,664                |
| <sup>2</sup> Morgan Stanley                     | 5.164% | 4/20/29       | 35,810              | 35,906                |
| Morgan Stanley                                  | 5.449% | 7/20/29       | 32,661              | 33,020                |
| Morgan Stanley                                  | 6.407% | 11/1/29       | 22,827              | 23,842                |
| Morgan Stanley                                  | 5.173% | 1/16/30       | 20,330              | 20,339                |
| <sup>2</sup> Morgan Stanley                     | 4.431% | 1/23/30       | 35,980              | 35,047                |
| Morgan Stanley                                  | 5.656% | 4/18/30       | 113,596             | 115,670               |
| Morgan Stanley                                  | 5.042% | 7/19/30       | 29,010              | 28,884                |
| Morgan Stanley                                  | 4.654% | 10/18/30      | 25,600              | 25,051                |
| <sup>2</sup> Morgan Stanley                     | 2.699% | 1/22/31       | 66,881              | 59,378                |
| <sup>2</sup> Morgan Stanley                     | 3.622% | 4/1/31        | 52,370              | 48,575                |
| <sup>2</sup> Morgan Stanley                     | 1.794% | 2/13/32       | 62,794              | 51,241                |
| Morgan Stanley                                  | 7.250% | 4/1/32        | 25,445              | 28,601                |
| <sup>2</sup> Morgan Stanley                     | 1.928% | 4/28/32       | 28,007              | 22,933                |
| <sup>2</sup> Morgan Stanley                     | 2.239% | 7/21/32       | 45,705              | 37,842                |
| <sup>2</sup> Morgan Stanley                     | 2.511% | 10/20/32      | 20,221              | 16,925                |
| Morgan Stanley                                  | 2.943% | 1/21/33       | 37,467              | 32,080                |
| Morgan Stanley                                  | 4.889% | 7/20/33       | 12,067              | 11,681                |
| Morgan Stanley                                  | 6.342% | 10/18/33      | 41,390              | 43,766                |
| <sup>2</sup> Morgan Stanley                     | 5.250% | 4/21/34       | 25,855              | 25,452                |
| <sup>2</sup> Morgan Stanley                     | 5.424% | 7/21/34       | 11,970              | 11,893                |
| Morgan Stanley                                  | 6.627% | 11/1/34       | 31,460              | 33,771                |
| Morgan Stanley                                  | 5.466% | 1/18/35       | 43,201              | 42,962                |
| Morgan Stanley                                  | 5.831% | 4/19/35       | 51,130              | 52,085                |
| Morgan Stanley                                  | 5.320% | 7/19/35       | 79,725              | 78,485                |
| Morgan Stanley                                  | 2.484% | 9/16/36       | 37,841              | 30,768                |
| Morgan Stanley                                  | 5.297% | 4/20/37       | 20,308              | 19,685                |
| Morgan Stanley                                  | 5.948% | 1/19/38       | 23,564              | 23,592                |
| <sup>2</sup> Morgan Stanley                     | 3.971% | 7/22/38       | 25,858              | 21,964                |
| Morgan Stanley                                  | 5.942% | 2/7/39        | 11,735              | 11,758                |
| <sup>2</sup> Morgan Stanley                     | 4.457% | 4/22/39       | 32,498              | 29,093                |
| Morgan Stanley                                  | 3.217% | 4/22/42       | 13,417              | 9,932                 |
| Morgan Stanley                                  | 6.375% | 7/24/42       | 38,738              | 41,845                |
| Morgan Stanley                                  | 4.300% | 1/27/45       | 55,675              | 45,898                |
| <sup>2</sup> Morgan Stanley                     | 4.375% | 1/22/47       | 13,436              | 11,208                |
| <sup>2</sup> Morgan Stanley                     | 5.597% | 3/24/51       | 21,982              | 21,641                |
| <sup>2</sup> Morgan Stanley                     | 2.802% | 1/25/52       | 33,105              | 20,209                |
| Morgan Stanley                                  | 5.516% | 11/19/55      | 10,495              | 10,118                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.754% | 4/21/26       | 26,775              | 26,803                |
| <sup>2</sup> Morgan Stanley Bank NA             | 5.882% | 10/30/26      | 22,727              | 23,218                |
| Morgan Stanley Bank NA                          | 4.447% | 10/15/27      | 25,725              | 25,547                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.952% | 1/14/28       | 1,041               | 1,042                 |
| <sup>2</sup> Morgan Stanley Bank NA             | 5.504% | 5/26/28       | 29,290              | 29,671                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.968% | 7/14/28       | 12,844              | 12,879                |
| <sup>7</sup> Morgan Stanley Direct Lending Fund | 6.150% | 5/17/29       | 4,595               | 4,621                 |
| <sup>2</sup> Munich Re America Corp.            | 7.450% | 12/15/26      | 2,450               | 2,578                 |
| Nasdaq Inc.                                     | 3.850% | 6/30/26       | 9,965               | 9,845                 |
| Nasdaq Inc.                                     | 5.350% | 6/28/28       | 4,661               | 4,726                 |
| Nasdaq Inc.                                     | 1.650% | 1/15/31       | 9,905               | 8,139                 |
| Nasdaq Inc.                                     | 5.550% | 2/15/34       | 11,794              | 11,904                |

|                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Nasdaq Inc.                                      | 2.500% | 12/21/40      | 11,987              | 8,032                 |
| Nasdaq Inc.                                      | 3.250% | 4/28/50       | 8,266               | 5,527                 |
| Nasdaq Inc.                                      | 3.950% | 3/7/52        | 6,282               | 4,661                 |
| Nasdaq Inc.                                      | 5.950% | 8/15/53       | 9,800               | 9,865                 |
| Nasdaq Inc.                                      | 6.100% | 6/28/63       | 11,775              | 11,914                |
| National Australia Bank Ltd.                     | 3.375% | 1/14/26       | 11,492              | 11,352                |
| <sup>2</sup> National Australia Bank Ltd.        | 2.500% | 7/12/26       | 27,991              | 27,154                |
| National Australia Bank Ltd.                     | 5.087% | 6/11/27       | 6,820               | 6,892                 |
| National Australia Bank Ltd.                     | 4.900% | 6/13/28       | 21,410              | 21,504                |
| National Australia Bank Ltd.                     | 4.787% | 1/10/29       | 11,570              | 11,586                |
| National Bank of Canada                          | 5.600% | 12/18/28      | 10,985              | 11,194                |
| <sup>2</sup> Nationwide Financial Services Inc.  | 6.750% | 5/15/37       | 2,967               | 3,034                 |
| NatWest Group plc                                | 4.800% | 4/5/26        | 12,833              | 12,831                |
| NatWest Group plc                                | 7.472% | 11/10/26      | 9,780               | 9,979                 |
| NatWest Group plc                                | 5.847% | 3/2/27        | 11,885              | 11,999                |
| NatWest Group plc                                | 1.642% | 6/14/27       | 12,805              | 12,213                |
| NatWest Group plc                                | 5.583% | 3/1/28        | 3,240               | 3,277                 |
| <sup>2</sup> NatWest Group plc                   | 3.073% | 5/22/28       | 29,609              | 28,308                |
| NatWest Group plc                                | 5.516% | 9/30/28       | 7,575               | 7,667                 |
| <sup>2</sup> NatWest Group plc                   | 4.892% | 5/18/29       | 43,495              | 43,045                |
| NatWest Group plc                                | 5.808% | 9/13/29       | 12,105              | 12,340                |
| <sup>2</sup> NatWest Group plc                   | 5.076% | 1/27/30       | 46,501              | 46,033                |
| <sup>2</sup> NatWest Group plc                   | 4.445% | 5/8/30        | 6,225               | 6,002                 |
| NatWest Group plc                                | 4.964% | 8/15/30       | 10,347              | 10,191                |
| NatWest Group plc                                | 6.016% | 3/2/34        | 9,725               | 9,963                 |
| NatWest Group plc                                | 6.475% | 6/1/34        | 13,395              | 13,750                |
| NatWest Group plc                                | 5.778% | 3/1/35        | 22,050              | 22,170                |
| <sup>2</sup> NatWest Group plc                   | 3.032% | 11/28/35      | 23,788              | 20,533                |
| New Mountain Finance Corp.                       | 6.875% | 2/1/29        | 2,448               | 2,466                 |
| NMI Holdings Inc.                                | 6.000% | 8/15/29       | 3,277               | 3,310                 |
| Nomura Holdings Inc.                             | 1.653% | 7/14/26       | 18,550              | 17,643                |
| Nomura Holdings Inc.                             | 2.329% | 1/22/27       | 17,040              | 16,143                |
| Nomura Holdings Inc.                             | 5.594% | 7/2/27        | 2,910               | 2,945                 |
| Nomura Holdings Inc.                             | 5.386% | 7/6/27        | 18,580              | 18,705                |
| Nomura Holdings Inc.                             | 6.070% | 7/12/28       | 3,725               | 3,828                 |
| Nomura Holdings Inc.                             | 2.172% | 7/14/28       | 13,637              | 12,301                |
| Nomura Holdings Inc.                             | 5.605% | 7/6/29        | 10,795              | 10,949                |
| Nomura Holdings Inc.                             | 3.103% | 1/16/30       | 47,342              | 42,664                |
| Nomura Holdings Inc.                             | 2.679% | 7/16/30       | 5,583               | 4,862                 |
| Nomura Holdings Inc.                             | 2.608% | 7/14/31       | 7,955               | 6,699                 |
| Nomura Holdings Inc.                             | 2.999% | 1/22/32       | 9,015               | 7,674                 |
| Nomura Holdings Inc.                             | 5.783% | 7/3/34        | 17,439              | 17,605                |
| <sup>7</sup> North Haven Private Income Fund LLC | 5.750% | 2/1/30        | 3,911               | 3,810                 |
| Northern Trust Corp.                             | 4.000% | 5/10/27       | 645                 | 636                   |
| Northern Trust Corp.                             | 3.650% | 8/3/28        | 8,662               | 8,364                 |
| Northern Trust Corp.                             | 3.150% | 5/3/29        | 13,354              | 12,509                |
| Northern Trust Corp.                             | 1.950% | 5/1/30        | 8,068               | 6,963                 |
| <sup>2</sup> Northern Trust Corp.                | 3.375% | 5/8/32        | 17,879              | 17,136                |
| Northern Trust Corp.                             | 6.125% | 11/2/32       | 12,448              | 13,121                |
| Oaktree Specialty Lending Corp.                  | 2.700% | 1/15/27       | 8,150               | 7,673                 |
| <sup>2</sup> Oaktree Strategic Credit Fund       | 8.400% | 11/14/28      | 1,295               | 1,386                 |
| Old Republic International Corp.                 | 3.875% | 8/26/26       | 7,108               | 6,994                 |
| Old Republic International Corp.                 | 5.750% | 3/28/34       | 5,468               | 5,479                 |
| Old Republic International Corp.                 | 3.850% | 6/11/51       | 9,875               | 6,932                 |
| ORIX Corp.                                       | 3.700% | 7/18/27       | 6,416               | 6,233                 |
| ORIX Corp.                                       | 5.000% | 9/13/27       | 2,952               | 2,970                 |
| ORIX Corp.                                       | 4.650% | 9/10/29       | 6,781               | 6,669                 |
| ORIX Corp.                                       | 2.250% | 3/9/31        | 10,403              | 8,728                 |
| PartnerRe Finance B LLC                          | 3.700% | 7/2/29        | 8,349               | 7,887                 |
| PartnerRe Finance B LLC                          | 4.500% | 10/1/50       | 3,349               | 3,094                 |
| PNC Bank NA                                      | 4.775% | 1/15/27       | 12,900              | 12,903                |
| <sup>2</sup> PNC Bank NA                         | 3.100% | 10/25/27      | 13,184              | 12,637                |
| <sup>2</sup> PNC Bank NA                         | 3.250% | 1/22/28       | 13,672              | 13,088                |
| <sup>2</sup> PNC Bank NA                         | 4.050% | 7/26/28       | 24,501              | 23,669                |
| <sup>2</sup> PNC Bank NA                         | 2.700% | 10/22/29      | 13,103              | 11,767                |
| PNC Financial Services Group Inc.                | 5.812% | 6/12/26       | 11,280              | 11,322                |
| PNC Financial Services Group Inc.                | 2.600% | 7/23/26       | 10,894              | 10,555                |
| PNC Financial Services Group Inc.                | 4.758% | 1/26/27       | 23,963              | 23,924                |
| PNC Financial Services Group Inc.                | 3.150% | 5/19/27       | 13,975              | 13,482                |
| PNC Financial Services Group Inc.                | 5.102% | 7/23/27       | 5,930               | 5,956                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| PNC Financial Services Group Inc. | 6.615% | 10/20/27      | 11,172              | 11,504                |
| PNC Financial Services Group Inc. | 5.300% | 1/21/28       | 5,350               | 5,393                 |
| PNC Financial Services Group Inc. | 3.450% | 4/23/29       | 42,808              | 40,496                |
| PNC Financial Services Group Inc. | 5.582% | 6/12/29       | 21,364              | 21,717                |
| PNC Financial Services Group Inc. | 2.550% | 1/22/30       | 31,173              | 27,678                |
| PNC Financial Services Group Inc. | 5.492% | 5/14/30       | 34,060              | 34,512                |
| PNC Financial Services Group Inc. | 4.812% | 10/21/32      | 112,665             | 109,685               |
| PNC Financial Services Group Inc. | 6.037% | 10/28/33      | 21,122              | 21,854                |
| PNC Financial Services Group Inc. | 5.068% | 1/24/34       | 11,835              | 11,510                |
| PNC Financial Services Group Inc. | 5.939% | 8/18/34       | 11,985              | 12,325                |
| PNC Financial Services Group Inc. | 6.875% | 10/20/34      | 31,525              | 34,370                |
| PNC Financial Services Group Inc. | 5.676% | 1/22/35       | 46,975              | 47,460                |
| PNC Financial Services Group Inc. | 5.401% | 7/23/35       | 24,004              | 23,817                |
| Primerica Inc.                    | 2.800% | 11/19/31      | 7,999               | 6,837                 |
| Principal Financial Group Inc.    | 3.100% | 11/15/26      | 11,130              | 10,808                |
| Principal Financial Group Inc.    | 2.125% | 6/15/30       | 14,237              | 12,262                |
| Principal Financial Group Inc.    | 5.375% | 3/15/33       | 2,020               | 2,020                 |
| Principal Financial Group Inc.    | 4.625% | 9/15/42       | 5,963               | 5,239                 |
| Principal Financial Group Inc.    | 4.350% | 5/15/43       | 6,140               | 5,168                 |
| Principal Financial Group Inc.    | 4.300% | 11/15/46      | 8,356               | 6,870                 |
| Principal Financial Group Inc.    | 5.500% | 3/15/53       | 4,115               | 3,925                 |
| Progressive Corp.                 | 2.450% | 1/15/27       | 9,219               | 8,838                 |
| Progressive Corp.                 | 4.000% | 3/1/29        | 7,742               | 7,511                 |
| Progressive Corp.                 | 6.625% | 3/1/29        | 4,170               | 4,456                 |
| Progressive Corp.                 | 3.200% | 3/26/30       | 9,161               | 8,460                 |
| Progressive Corp.                 | 3.000% | 3/15/32       | 6,175               | 5,419                 |
| Progressive Corp.                 | 6.250% | 12/1/32       | 1,558               | 1,674                 |
| Progressive Corp.                 | 4.950% | 6/15/33       | 5,125               | 5,070                 |
| Progressive Corp.                 | 4.350% | 4/25/44       | 4,640               | 3,936                 |
| Progressive Corp.                 | 4.125% | 4/15/47       | 16,983              | 13,664                |
| Progressive Corp.                 | 4.200% | 3/15/48       | 6,867               | 5,602                 |
| Progressive Corp.                 | 3.950% | 3/26/50       | 8,555               | 6,615                 |
| Progressive Corp.                 | 3.700% | 3/15/52       | 7,575               | 5,597                 |
| Prospect Capital Corp.            | 3.706% | 1/22/26       | 6,741               | 6,535                 |
| Prospect Capital Corp.            | 3.364% | 11/15/26      | 3,915               | 3,650                 |
| 2 Prudential Financial Inc.       | 3.878% | 3/27/28       | 5,355               | 5,212                 |
| 2 Prudential Financial Inc.       | 2.100% | 3/10/30       | 4,014               | 3,539                 |
| 2 Prudential Financial Inc.       | 5.750% | 7/15/33       | 2,225               | 2,319                 |
| 2 Prudential Financial Inc.       | 5.700% | 12/14/36      | 11,964              | 12,260                |
| 2 Prudential Financial Inc.       | 6.625% | 12/1/37       | 6,370               | 6,980                 |
| 2 Prudential Financial Inc.       | 3.000% | 3/10/40       | 6,686               | 4,929                 |
| 2 Prudential Financial Inc.       | 6.625% | 6/21/40       | 6,606               | 7,234                 |
| 2 Prudential Financial Inc.       | 5.100% | 8/15/43       | 2,876               | 2,710                 |
| 2 Prudential Financial Inc.       | 4.600% | 5/15/44       | 6,447               | 5,615                 |
| 2 Prudential Financial Inc.       | 5.375% | 5/15/45       | 8,944               | 8,882                 |
| 2 Prudential Financial Inc.       | 4.500% | 9/15/47       | 8,821               | 8,514                 |
| Prudential Financial Inc.         | 3.905% | 12/7/47       | 27,467              | 20,968                |
| 2 Prudential Financial Inc.       | 5.700% | 9/15/48       | 9,294               | 9,214                 |
| Prudential Financial Inc.         | 3.935% | 12/7/49       | 30,650              | 23,149                |
| 2 Prudential Financial Inc.       | 3.700% | 10/1/50       | 13,050              | 11,592                |
| 2 Prudential Financial Inc.       | 3.700% | 3/13/51       | 13,488              | 9,734                 |
| Prudential Financial Inc.         | 5.125% | 3/1/52        | 8,695               | 8,255                 |
| Prudential Financial Inc.         | 6.000% | 9/1/52        | 12,779              | 12,788                |
| Prudential Financial Inc.         | 6.750% | 3/1/53        | 3,327               | 3,459                 |
| Prudential Financial Inc.         | 6.500% | 3/15/54       | 12,950              | 13,302                |
| Prudential Funding Asia plc       | 3.125% | 4/14/30       | 13,874              | 12,575                |
| Prudential Funding Asia plc       | 3.625% | 3/24/32       | 5,333               | 4,815                 |
| Radian Group Inc.                 | 6.200% | 5/15/29       | 8,797               | 9,030                 |
| Raymond James Financial Inc.      | 4.650% | 4/1/30        | 15,916              | 15,728                |
| Raymond James Financial Inc.      | 4.950% | 7/15/46       | 20,277              | 18,173                |
| Raymond James Financial Inc.      | 3.750% | 4/1/51        | 11,405              | 8,237                 |
| 2 Regions Bank                    | 6.450% | 6/26/37       | 6,212               | 6,313                 |
| Regions Financial Corp.           | 1.800% | 8/12/28       | 8,702               | 7,751                 |
| Regions Financial Corp.           | 5.722% | 6/6/30        | 9,820               | 9,944                 |
| Regions Financial Corp.           | 5.502% | 9/6/35        | 8,715               | 8,503                 |
| Regions Financial Corp.           | 7.375% | 12/10/37      | 5,338               | 5,948                 |
| Reinsurance Group of America Inc. | 3.950% | 9/15/26       | 5,159               | 5,088                 |
| Reinsurance Group of America Inc. | 3.900% | 5/15/29       | 14,989              | 14,313                |
| Reinsurance Group of America Inc. | 3.150% | 6/15/30       | 4,874               | 4,398                 |
| Reinsurance Group of America Inc. | 6.000% | 9/15/33       | 5,110               | 5,244                 |

|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Reinsurance Group of America Inc.            | 5.750% | 9/15/34       | 8,870               | 8,927                 |
| RenaissanceRe Finance Inc.                   | 3.450% | 7/1/27        | 4,850               | 4,691                 |
| RenaissanceRe Holdings Ltd.                  | 3.600% | 4/15/29       | 3,392               | 3,191                 |
| RenaissanceRe Holdings Ltd.                  | 5.750% | 6/5/33        | 9,688               | 9,717                 |
| <sup>2</sup> Royal Bank of Canada            | 4.875% | 1/12/26       | 8,370               | 8,393                 |
| <sup>2</sup> Royal Bank of Canada            | 0.875% | 1/20/26       | 17,034              | 16,394                |
| <sup>2</sup> Royal Bank of Canada            | 4.650% | 1/27/26       | 15,784              | 15,756                |
| Royal Bank of Canada                         | 1.200% | 4/27/26       | 14,633              | 14,005                |
| <sup>2</sup> Royal Bank of Canada            | 1.150% | 7/14/26       | 25,872              | 24,591                |
| <sup>2</sup> Royal Bank of Canada            | 5.200% | 7/20/26       | 280                 | 283                   |
| <sup>2</sup> Royal Bank of Canada            | 1.400% | 11/2/26       | 27,540              | 26,003                |
| <sup>2</sup> Royal Bank of Canada            | 4.875% | 1/19/27       | 10,155              | 10,193                |
| <sup>2</sup> Royal Bank of Canada            | 2.050% | 1/21/27       | 5,119               | 4,859                 |
| Royal Bank of Canada                         | 3.625% | 5/4/27        | 16,440              | 16,058                |
| <sup>2</sup> Royal Bank of Canada            | 5.069% | 7/23/27       | 10,625              | 10,674                |
| <sup>2</sup> Royal Bank of Canada            | 4.240% | 8/3/27        | 8,245               | 8,147                 |
| <sup>2</sup> Royal Bank of Canada            | 4.510% | 10/18/27      | 7,965               | 7,931                 |
| <sup>2</sup> Royal Bank of Canada            | 6.000% | 11/1/27       | 24,523              | 25,324                |
| <sup>2</sup> Royal Bank of Canada            | 4.900% | 1/12/28       | 16,344              | 16,353                |
| <sup>2</sup> Royal Bank of Canada            | 4.522% | 10/18/28      | 7,840               | 7,769                 |
| <sup>2</sup> Royal Bank of Canada            | 4.950% | 2/1/29        | 7,160               | 7,157                 |
| <sup>2</sup> Royal Bank of Canada            | 4.969% | 8/2/30        | 7,300               | 7,250                 |
| <sup>2</sup> Royal Bank of Canada            | 2.300% | 11/3/31       | 40,352              | 33,853                |
| Royal Bank of Canada                         | 3.875% | 5/4/32        | 14,827              | 13,635                |
| <sup>2</sup> Royal Bank of Canada            | 5.000% | 2/1/33        | 42,011              | 41,262                |
| <sup>2</sup> Royal Bank of Canada            | 5.000% | 5/2/33        | 12,795              | 12,581                |
| <sup>2</sup> Royal Bank of Canada            | 5.150% | 2/1/34        | 6,540               | 6,462                 |
| Santander Holdings USA Inc.                  | 3.244% | 10/5/26       | 56,310              | 54,670                |
| Santander Holdings USA Inc.                  | 4.400% | 7/13/27       | 32,013              | 31,634                |
| Santander Holdings USA Inc.                  | 6.499% | 3/9/29        | 10,510              | 10,806                |
| Santander Holdings USA Inc.                  | 6.174% | 1/9/30        | 11,080              | 11,305                |
| Santander Holdings USA Inc.                  | 7.660% | 11/9/31       | 10,250              | 11,185                |
| Santander UK Group Holdings plc              | 6.833% | 11/21/26      | 12,160              | 12,334                |
| <sup>2</sup> Santander UK Group Holdings plc | 3.823% | 11/3/28       | 5,974               | 5,749                 |
| Santander UK Group Holdings plc              | 6.534% | 1/10/29       | 31,699              | 32,665                |
| Santander UK Group Holdings plc              | 2.896% | 3/15/32       | 17,658              | 15,125                |
| Selective Insurance Group Inc.               | 5.375% | 3/1/49        | 3,870               | 3,526                 |
| SiriusPoint Ltd.                             | 7.000% | 4/5/29        | 2,950               | 3,032                 |
| <sup>7</sup> Sixth Street Lending Partners   | 6.500% | 3/11/29       | 13,170              | 13,332                |
| <sup>7</sup> Sixth Street Lending Partners   | 5.750% | 1/15/30       | 12,770              | 12,507                |
| Sixth Street Specialty Lending Inc.          | 6.950% | 8/14/28       | 5,920               | 6,162                 |
| Sixth Street Specialty Lending Inc.          | 6.125% | 3/1/29        | 4,730               | 4,788                 |
| <sup>7</sup> Societe Generale SA             | 3.000% | 1/22/30       | 1,000               | 888                   |
| State Street Bank & Trust Co.                | 4.782% | 11/23/29      | 13,400              | 13,345                |
| State Street Corp.                           | 5.104% | 5/18/26       | 9,675               | 9,687                 |
| State Street Corp.                           | 2.650% | 5/19/26       | 15,000              | 14,631                |
| State Street Corp.                           | 5.272% | 8/3/26        | 18,475              | 18,656                |
| State Street Corp.                           | 4.993% | 3/18/27       | 10,980              | 11,069                |
| State Street Corp.                           | 4.530% | 2/20/29       | 7,370               | 7,285                 |
| State Street Corp.                           | 5.684% | 11/21/29      | 13,930              | 14,318                |
| <sup>2</sup> State Street Corp.              | 4.141% | 12/3/29       | 7,025               | 6,824                 |
| State Street Corp.                           | 2.400% | 1/24/30       | 22,593              | 20,224                |
| State Street Corp.                           | 2.200% | 3/3/31        | 9,997               | 8,488                 |
| State Street Corp.                           | 3.152% | 3/30/31       | 2,448               | 2,239                 |
| State Street Corp.                           | 4.821% | 1/26/34       | 28,280              | 27,400                |
| State Street Corp.                           | 5.159% | 5/18/34       | 10,340              | 10,256                |
| <sup>2</sup> State Street Corp.              | 3.031% | 11/1/34       | 38,820              | 35,000                |
| State Street Corp.                           | 6.123% | 11/21/34      | 7,275               | 7,571                 |
| Stewart Information Services Corp.           | 3.600% | 11/15/31      | 5,410               | 4,683                 |
| Stifel Financial Corp.                       | 4.000% | 5/15/30       | 3,805               | 3,590                 |
| Sumitomo Mitsui Financial Group Inc.         | 0.948% | 1/12/26       | 17,856              | 17,181                |
| Sumitomo Mitsui Financial Group Inc.         | 5.464% | 1/13/26       | 22,093              | 22,249                |
| Sumitomo Mitsui Financial Group Inc.         | 3.784% | 3/9/26        | 31,046              | 30,721                |
| Sumitomo Mitsui Financial Group Inc.         | 5.880% | 7/13/26       | 16,896              | 17,181                |
| Sumitomo Mitsui Financial Group Inc.         | 2.632% | 7/14/26       | 18,614              | 18,046                |
| Sumitomo Mitsui Financial Group Inc.         | 1.402% | 9/17/26       | 19,395              | 18,346                |
| Sumitomo Mitsui Financial Group Inc.         | 3.010% | 10/19/26      | 19,502              | 18,932                |
| Sumitomo Mitsui Financial Group Inc.         | 3.446% | 1/11/27       | 12,797              | 12,489                |
| Sumitomo Mitsui Financial Group Inc.         | 2.174% | 1/14/27       | 5,090               | 4,836                 |
| Sumitomo Mitsui Financial Group Inc.         | 3.364% | 7/12/27       | 6,133               | 5,942                 |



|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Sumitomo Mitsui Financial Group Inc. | 3.352% | 10/18/27      | 640                 | 617                   |
| Sumitomo Mitsui Financial Group Inc. | 5.520% | 1/13/28       | 22,214              | 22,561                |
| Sumitomo Mitsui Financial Group Inc. | 3.544% | 1/17/28       | 14,740              | 14,161                |
| Sumitomo Mitsui Financial Group Inc. | 3.944% | 7/19/28       | 31,354              | 30,342                |
| Sumitomo Mitsui Financial Group Inc. | 1.902% | 9/17/28       | 45,205              | 40,491                |
| Sumitomo Mitsui Financial Group Inc. | 4.306% | 10/16/28      | 13,548              | 13,301                |
| Sumitomo Mitsui Financial Group Inc. | 3.040% | 7/16/29       | 25,807              | 23,695                |
| Sumitomo Mitsui Financial Group Inc. | 3.202% | 9/17/29       | 8,068               | 7,438                 |
| Sumitomo Mitsui Financial Group Inc. | 2.724% | 9/27/29       | 15,435              | 13,906                |
| Sumitomo Mitsui Financial Group Inc. | 5.710% | 1/13/30       | 19,040              | 19,506                |
| Sumitomo Mitsui Financial Group Inc. | 2.750% | 1/15/30       | 42,317              | 37,811                |
| Sumitomo Mitsui Financial Group Inc. | 2.130% | 7/8/30        | 4,166               | 3,561                 |
| Sumitomo Mitsui Financial Group Inc. | 2.142% | 9/23/30       | 2,790               | 2,361                 |
| Sumitomo Mitsui Financial Group Inc. | 1.710% | 7/12/31       | 6,617               | 5,418                 |
| Sumitomo Mitsui Financial Group Inc. | 2.222% | 9/17/31       | 7,352               | 6,090                 |
| Sumitomo Mitsui Financial Group Inc. | 5.766% | 1/13/33       | 22,515              | 23,143                |
| Sumitomo Mitsui Financial Group Inc. | 5.776% | 7/13/33       | 27,665              | 28,480                |
| Sumitomo Mitsui Financial Group Inc. | 5.808% | 9/14/33       | 10,865              | 11,256                |
| Sumitomo Mitsui Financial Group Inc. | 5.558% | 7/9/34        | 16,845              | 17,026                |
| Sumitomo Mitsui Financial Group Inc. | 2.296% | 1/12/41       | 6,548               | 4,354                 |
| Sumitomo Mitsui Financial Group Inc. | 2.930% | 9/17/41       | 3,754               | 2,684                 |
| Sumitomo Mitsui Financial Group Inc. | 6.184% | 7/13/43       | 14,988              | 15,975                |
| Sumitomo Mitsui Financial Group Inc. | 5.836% | 7/9/44        | 13,260              | 13,314                |
| 7 Swedbank AB                        | 1.538% | 11/16/26      | 13,138              | 12,422                |
| Synchrony Bank                       | 5.625% | 8/23/27       | 1,860               | 1,873                 |
| Synchrony Financial                  | 3.700% | 8/4/26        | 10,854              | 10,618                |
| Synchrony Financial                  | 3.950% | 12/1/27       | 12,257              | 11,856                |
| Synchrony Financial                  | 5.150% | 3/19/29       | 9,221               | 9,088                 |
| Synchrony Financial                  | 5.935% | 8/2/30        | 265                 | 267                   |
| Synovus Bank                         | 5.625% | 2/15/28       | 6,361               | 6,371                 |
| Synovus Financial Corp.              | 6.168% | 11/1/30       | 6,670               | 6,725                 |
| 2 Toronto-Dominion Bank              | 0.750% | 1/6/26        | 4,166               | 4,007                 |
| 2 Toronto-Dominion Bank              | 1.200% | 6/3/26        | 19,240              | 18,323                |
| 2 Toronto-Dominion Bank              | 5.532% | 7/17/26       | 7,235               | 7,319                 |
| 2 Toronto-Dominion Bank              | 1.250% | 9/10/26       | 14,044              | 13,267                |
| Toronto-Dominion Bank                | 5.264% | 12/11/26      | 9,843               | 9,950                 |
| 2 Toronto-Dominion Bank              | 1.950% | 1/12/27       | 11,365              | 10,748                |
| 2 Toronto-Dominion Bank              | 2.800% | 3/10/27       | 33,261              | 31,894                |
| 2 Toronto-Dominion Bank              | 4.980% | 4/5/27        | 8,785               | 8,817                 |
| Toronto-Dominion Bank                | 4.108% | 6/8/27        | 20,361              | 20,025                |
| 2 Toronto-Dominion Bank              | 4.693% | 9/15/27       | 30,805              | 30,725                |
| Toronto-Dominion Bank                | 5.156% | 1/10/28       | 26,186              | 26,311                |
| 2 Toronto-Dominion Bank              | 5.523% | 7/17/28       | 8,890               | 9,039                 |
| 2 Toronto-Dominion Bank              | 4.994% | 4/5/29        | 10,350              | 10,331                |
| 2 Toronto-Dominion Bank              | 3.625% | 9/15/31       | 7,588               | 7,373                 |
| 2 Toronto-Dominion Bank              | 2.450% | 1/12/32       | 7,033               | 5,867                 |
| 2 Toronto-Dominion Bank              | 3.200% | 3/10/32       | 50,677              | 44,272                |
| Toronto-Dominion Bank                | 4.456% | 6/8/32        | 28,855              | 27,337                |
| Toronto-Dominion Bank                | 5.146% | 9/10/34       | 7,965               | 7,795                 |
| TPG Operating Group II LP            | 5.875% | 3/5/34        | 7,790               | 7,963                 |
| Transatlantic Holdings Inc.          | 8.000% | 11/30/39      | 5,853               | 7,221                 |
| Travelers Cos. Inc.                  | 6.750% | 6/20/36       | 2,988               | 3,322                 |
| 2 Travelers Cos. Inc.                | 6.250% | 6/15/37       | 12,682              | 13,634                |
| Travelers Cos. Inc.                  | 5.350% | 11/1/40       | 8,726               | 8,547                 |
| Travelers Cos. Inc.                  | 4.600% | 8/1/43        | 7,925               | 6,980                 |
| Travelers Cos. Inc.                  | 4.300% | 8/25/45       | 4,743               | 3,955                 |
| Travelers Cos. Inc.                  | 3.750% | 5/15/46       | 8,940               | 6,815                 |
| Travelers Cos. Inc.                  | 4.000% | 5/30/47       | 6,150               | 4,861                 |
| Travelers Cos. Inc.                  | 4.100% | 3/4/49        | 9,381               | 7,481                 |
| Travelers Cos. Inc.                  | 2.550% | 4/27/50       | 9,787               | 5,768                 |
| Travelers Cos. Inc.                  | 3.050% | 6/8/51        | 10,182              | 6,634                 |
| Travelers Cos. Inc.                  | 5.450% | 5/25/53       | 10,404              | 10,128                |
| Travelers Property Casualty Corp.    | 6.375% | 3/15/33       | 5,269               | 5,784                 |
| Trinity Acquisition plc              | 4.400% | 3/15/26       | 7,796               | 7,738                 |
| 2 Truist Bank                        | 3.300% | 5/15/26       | 17,686              | 17,314                |
| 2 Truist Bank                        | 3.800% | 10/30/26      | 18,848              | 18,494                |
| 2 Truist Bank                        | 2.250% | 3/11/30       | 6,717               | 5,767                 |
| 2 Truist Financial Corp.             | 1.267% | 3/2/27        | 22,196              | 21,282                |
| 2 Truist Financial Corp.             | 6.047% | 6/8/27        | 21,238              | 21,571                |
| 2 Truist Financial Corp.             | 1.125% | 8/3/27        | 13,159              | 11,987                |

|   |                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Truist Financial Corp.  | 4.873% | 1/26/29       | 17,880              | 17,766                |
| 2 | Truist Financial Corp.  | 3.875% | 3/19/29       | 19,050              | 18,163                |
| 2 | Truist Financial Corp.  | 1.887% | 6/7/29        | 12,755              | 11,505                |
| 2 | Truist Financial Corp.  | 7.161% | 10/30/29      | 7,590               | 8,110                 |
| 2 | Truist Financial Corp.  | 5.435% | 1/24/30       | 21,865              | 22,060                |
| 2 | Truist Financial Corp.  | 1.950% | 6/5/30        | 10,378              | 8,840                 |
| 2 | Truist Financial Corp.  | 4.916% | 7/28/33       | 15,410              | 14,552                |
| 2 | Truist Financial Corp.  | 6.123% | 10/28/33      | 14,765              | 15,359                |
| 2 | Truist Financial Corp.  | 5.122% | 1/26/34       | 35,995              | 34,929                |
| 2 | Truist Financial Corp.  | 5.867% | 6/8/34        | 9,818               | 9,977                 |
| 2 | Truist Financial Corp.  | 5.711% | 1/24/35       | 24,180              | 24,384                |
|   | UBS AG                  | 1.250% | 8/7/26        | 22,150              | 20,965                |
|   | UBS AG                  | 5.000% | 7/9/27        | 17,984              | 18,084                |
|   | UBS AG                  | 7.500% | 2/15/28       | 36,105              | 38,654                |
|   | UBS AG                  | 5.650% | 9/11/28       | 21,620              | 22,105                |
|   | UBS AG                  | 4.500% | 6/26/48       | 10,525              | 8,915                 |
|   | UBS Group AG            | 4.550% | 4/17/26       | 18,278              | 18,217                |
| 7 | UBS Group AG            | 4.194% | 4/1/31        | 3,250               | 3,073                 |
|   | UBS Group AG            | 4.875% | 5/15/45       | 31,237              | 27,928                |
|   | Unum Group              | 4.000% | 6/15/29       | 4,355               | 4,176                 |
|   | Unum Group              | 5.750% | 8/15/42       | 6,798               | 6,635                 |
|   | Unum Group              | 4.500% | 12/15/49      | 8,336               | 6,624                 |
|   | Unum Group              | 4.125% | 6/15/51       | 9,650               | 7,103                 |
|   | Unum Group              | 6.000% | 6/15/54       | 1,982               | 1,962                 |
| 2 | US Bancorp              | 3.100% | 4/27/26       | 13,649              | 13,358                |
| 2 | US Bancorp              | 2.375% | 7/22/26       | 25,131              | 24,294                |
| 2 | US Bancorp              | 3.150% | 4/27/27       | 18,133              | 17,541                |
|   | US Bancorp              | 6.787% | 10/26/27      | 11,468              | 11,846                |
| 2 | US Bancorp              | 3.900% | 4/26/28       | 7,947               | 7,709                 |
| 2 | US Bancorp              | 4.548% | 7/22/28       | 30,990              | 30,710                |
|   | US Bancorp              | 4.653% | 2/1/29        | 27,046              | 26,767                |
|   | US Bancorp              | 5.775% | 6/12/29       | 20,092              | 20,562                |
| 2 | US Bancorp              | 3.000% | 7/30/29       | 18,168              | 16,653                |
|   | US Bancorp              | 5.384% | 1/23/30       | 8,530               | 8,604                 |
| 2 | US Bancorp              | 1.375% | 7/22/30       | 18,719              | 15,440                |
|   | US Bancorp              | 5.100% | 7/23/30       | 44,142              | 44,041                |
| 2 | US Bancorp              | 2.677% | 1/27/33       | 11,490              | 9,686                 |
| 2 | US Bancorp              | 4.967% | 7/22/33       | 17,450              | 16,730                |
|   | US Bancorp              | 5.850% | 10/21/33      | 11,260              | 11,515                |
|   | US Bancorp              | 4.839% | 2/1/34        | 48,585              | 46,425                |
|   | US Bancorp              | 5.836% | 6/12/34       | 48,525              | 49,452                |
|   | US Bancorp              | 5.678% | 1/23/35       | 47,445              | 47,869                |
|   | US Bancorp              | 2.491% | 11/3/36       | 17,790              | 14,438                |
|   | US Bank NA              | 4.507% | 10/22/27      | 15,620              | 15,527                |
|   | Visa Inc.               | 1.900% | 4/15/27       | 20,913              | 19,770                |
|   | Visa Inc.               | 0.750% | 8/15/27       | 7,318               | 6,672                 |
|   | Visa Inc.               | 2.750% | 9/15/27       | 11,459              | 10,965                |
|   | Visa Inc.               | 2.050% | 4/15/30       | 20,331              | 17,773                |
|   | Visa Inc.               | 1.100% | 2/15/31       | 15,472              | 12,518                |
|   | Visa Inc.               | 4.150% | 12/14/35      | 24,627              | 22,755                |
|   | Visa Inc.               | 2.700% | 4/15/40       | 14,908              | 10,864                |
|   | Visa Inc.               | 4.300% | 12/14/45      | 47,256              | 40,386                |
|   | Visa Inc.               | 3.650% | 9/15/47       | 13,594              | 10,381                |
|   | Visa Inc.               | 2.000% | 8/15/50       | 24,345              | 13,145                |
|   | Voya Financial Inc.     | 3.650% | 6/15/26       | 6,642               | 6,533                 |
|   | Voya Financial Inc.     | 5.700% | 7/15/43       | 9,554               | 9,115                 |
|   | Voya Financial Inc.     | 4.800% | 6/15/46       | 4,049               | 3,439                 |
| 2 | Voya Financial Inc.     | 4.700% | 1/23/48       | 4,194               | 3,940                 |
|   | W R Berkley Corp.       | 4.000% | 5/12/50       | 5,295               | 4,006                 |
|   | W R Berkley Corp.       | 3.550% | 3/30/52       | 8,755               | 6,019                 |
|   | W R Berkley Corp.       | 3.150% | 9/30/61       | 10,990              | 6,464                 |
|   | Wachovia Corp.          | 5.500% | 8/1/35        | 25,965              | 25,937                |
|   | Wachovia Corp.          | 6.550% | 10/15/35      | 2,875               | 3,068                 |
|   | Webster Financial Corp. | 4.100% | 3/25/29       | 3,975               | 3,780                 |
|   | Wells Fargo & Co.       | 3.000% | 4/22/26       | 74,927              | 73,284                |
| 2 | Wells Fargo & Co.       | 4.100% | 6/3/26        | 54,178              | 53,628                |
|   | Wells Fargo & Co.       | 3.000% | 10/23/26      | 49,957              | 48,434                |
| 2 | Wells Fargo & Co.       | 3.196% | 6/17/27       | 17,975              | 17,554                |
| 2 | Wells Fargo & Co.       | 4.300% | 7/22/27       | 27,145              | 26,790                |
| 2 | Wells Fargo & Co.       | 5.707% | 4/22/28       | 17,230              | 17,508                |

|   |                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Wells Fargo & Co.         | 3.584% | 5/22/28       | 42,369              | 41,062                |
| 2 | Wells Fargo & Co.         | 2.393% | 6/2/28        | 40,980              | 38,587                |
| 2 | Wells Fargo & Co.         | 4.808% | 7/25/28       | 32,839              | 32,709                |
| 2 | Wells Fargo & Co.         | 4.150% | 1/24/29       | 10,353              | 10,039                |
| 2 | Wells Fargo & Co.         | 5.574% | 7/25/29       | 51,458              | 52,210                |
|   | Wells Fargo & Co.         | 6.303% | 10/23/29      | 37,518              | 38,997                |
| 2 | Wells Fargo & Co.         | 7.950% | 11/15/29      | 753                 | 836                   |
|   | Wells Fargo & Co.         | 5.198% | 1/23/30       | 8,970               | 8,998                 |
| 2 | Wells Fargo & Co.         | 2.879% | 10/30/30      | 102,377             | 92,363                |
| 2 | Wells Fargo & Co.         | 2.572% | 2/11/31       | 37,911              | 33,431                |
| 2 | Wells Fargo & Co.         | 4.478% | 4/4/31        | 32,756              | 31,693                |
| 2 | Wells Fargo & Co.         | 3.350% | 3/2/33        | 6,365               | 5,573                 |
| 2 | Wells Fargo & Co.         | 4.897% | 7/25/33       | 69,234              | 66,879                |
|   | Wells Fargo & Co.         | 5.389% | 4/24/34       | 64,318              | 63,498                |
| 2 | Wells Fargo & Co.         | 5.557% | 7/25/34       | 55,926              | 55,775                |
|   | Wells Fargo & Co.         | 5.499% | 1/23/35       | 39,880              | 39,627                |
|   | Wells Fargo & Co.         | 5.375% | 2/7/35        | 1,970               | 1,957                 |
|   | Wells Fargo & Co.         | 5.211% | 12/3/35       | 32,375              | 31,534                |
| 2 | Wells Fargo & Co.         | 5.950% | 12/15/36      | 4,124               | 4,140                 |
| 2 | Wells Fargo & Co.         | 3.068% | 4/30/41       | 51,473              | 37,354                |
|   | Wells Fargo & Co.         | 5.375% | 11/2/43       | 24,680              | 23,080                |
|   | Wells Fargo & Co.         | 5.606% | 1/15/44       | 25,460              | 24,361                |
| 2 | Wells Fargo & Co.         | 4.650% | 11/4/44       | 33,881              | 28,435                |
|   | Wells Fargo & Co.         | 3.900% | 5/1/45        | 24,905              | 19,291                |
| 2 | Wells Fargo & Co.         | 4.900% | 11/17/45      | 42,695              | 36,983                |
| 2 | Wells Fargo & Co.         | 4.400% | 6/14/46       | 28,222              | 22,653                |
| 2 | Wells Fargo & Co.         | 4.750% | 12/7/46       | 27,731              | 23,291                |
| 2 | Wells Fargo & Co.         | 5.013% | 4/4/51        | 81,142              | 72,242                |
| 2 | Wells Fargo & Co.         | 4.611% | 4/25/53       | 58,128              | 48,551                |
|   | Wells Fargo Bank NA       | 4.811% | 1/15/26       | 12,240              | 12,277                |
| 2 | Wells Fargo Bank NA       | 5.450% | 8/7/26        | 33,225              | 33,623                |
|   | Wells Fargo Bank NA       | 5.254% | 12/11/26      | 34,230              | 34,629                |
|   | Wells Fargo Bank NA       | 5.950% | 8/26/36       | 9,824               | 10,108                |
| 2 | Wells Fargo Bank NA       | 5.850% | 2/1/37        | 21,500              | 21,908                |
| 2 | Wells Fargo Bank NA       | 6.600% | 1/15/38       | 14,333              | 15,621                |
|   | Western Union Co.         | 1.350% | 3/15/26       | 6,736               | 6,442                 |
|   | Western Union Co.         | 2.750% | 3/15/31       | 5,090               | 4,310                 |
|   | Western Union Co.         | 6.200% | 11/17/36      | 7,550               | 7,629                 |
|   | Western Union Co.         | 6.200% | 6/21/40       | 1,653               | 1,622                 |
|   | Westpac Banking Corp.     | 5.200% | 4/16/26       | 10,375              | 10,460                |
|   | Westpac Banking Corp.     | 2.850% | 5/13/26       | 36,524              | 35,716                |
|   | Westpac Banking Corp.     | 2.700% | 8/19/26       | 29,002              | 28,184                |
| 2 | Westpac Banking Corp.     | 4.600% | 10/20/26      | 7,585               | 7,599                 |
|   | Westpac Banking Corp.     | 3.350% | 3/8/27        | 25,441              | 24,806                |
|   | Westpac Banking Corp.     | 3.400% | 1/25/28       | 8,915               | 8,572                 |
|   | Westpac Banking Corp.     | 5.535% | 11/17/28      | 12,222              | 12,564                |
|   | Westpac Banking Corp.     | 1.953% | 11/20/28      | 7,529               | 6,783                 |
|   | Westpac Banking Corp.     | 5.050% | 4/16/29       | 9,600               | 9,696                 |
|   | Westpac Banking Corp.     | 2.650% | 1/16/30       | 5,842               | 5,269                 |
|   | Westpac Banking Corp.     | 2.150% | 6/3/31        | 12,646              | 10,717                |
| 2 | Westpac Banking Corp.     | 4.322% | 11/23/31      | 35,541              | 34,992                |
|   | Westpac Banking Corp.     | 5.405% | 8/10/33       | 10,155              | 9,998                 |
|   | Westpac Banking Corp.     | 6.820% | 11/17/33      | 4,760               | 5,142                 |
|   | Westpac Banking Corp.     | 4.110% | 7/24/34       | 11,542              | 10,869                |
|   | Westpac Banking Corp.     | 2.668% | 11/15/35      | 21,376              | 18,193                |
| 2 | Westpac Banking Corp.     | 5.618% | 11/20/35      | 24,990              | 24,583                |
|   | Westpac Banking Corp.     | 3.020% | 11/18/36      | 13,318              | 11,264                |
|   | Westpac Banking Corp.     | 4.421% | 7/24/39       | 10,444              | 9,239                 |
|   | Westpac Banking Corp.     | 2.963% | 11/16/40      | 14,799              | 10,515                |
|   | Westpac Banking Corp.     | 3.133% | 11/18/41      | 13,410              | 9,599                 |
|   | Willis North America Inc. | 4.650% | 6/15/27       | 4,246               | 4,236                 |
|   | Willis North America Inc. | 4.500% | 9/15/28       | 7,471               | 7,339                 |
|   | Willis North America Inc. | 2.950% | 9/15/29       | 8,138               | 7,407                 |
|   | Willis North America Inc. | 5.350% | 5/15/33       | 5,885               | 5,847                 |
|   | Willis North America Inc. | 5.050% | 9/15/48       | 7,934               | 6,976                 |
|   | Willis North America Inc. | 3.875% | 9/15/49       | 12,069              | 8,836                 |
|   | Willis North America Inc. | 5.900% | 3/5/54        | 7,300               | 7,158                 |
|   | Wintrust Financial Corp.  | 4.850% | 6/6/29        | 3,927               | 3,746                 |
|   | XL Group Ltd.             | 5.250% | 12/15/43      | 6,865               | 6,347                 |
|   | Zions Bancorp NA          | 3.250% | 10/29/29      | 6,550               | 5,840                 |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Zions Bancorp NA                               | 6.816% | 11/19/35      | 3,330               | 3,361                 |
|                                                |        |               |                     | <b>25,708,639</b>     |
| <b>Health Care (2.9%)</b>                      |        |               |                     |                       |
| Abbott Laboratories                            | 3.750% | 11/30/26      | 15,035              | 14,855                |
| Abbott Laboratories                            | 1.150% | 1/30/28       | 10,595              | 9,595                 |
| Abbott Laboratories                            | 1.400% | 6/30/30       | 6,432               | 5,434                 |
| Abbott Laboratories                            | 4.750% | 11/30/36      | 16,587              | 16,003                |
| Abbott Laboratories                            | 6.150% | 11/30/37      | 3,680               | 4,000                 |
| Abbott Laboratories                            | 6.000% | 4/1/39        | 4,304               | 4,625                 |
| Abbott Laboratories                            | 5.300% | 5/27/40       | 6,584               | 6,602                 |
| Abbott Laboratories                            | 4.750% | 4/15/43       | 4,699               | 4,406                 |
| Abbott Laboratories                            | 4.900% | 11/30/46      | 48,323              | 45,009                |
| AbbVie Inc.                                    | 3.800% | 3/15/25       | 25,000              | 24,943                |
| AbbVie Inc.                                    | 3.200% | 5/14/26       | 38,619              | 37,941                |
| AbbVie Inc.                                    | 2.950% | 11/21/26      | 51,147              | 49,699                |
| AbbVie Inc.                                    | 4.800% | 3/15/27       | 35,305              | 35,507                |
| AbbVie Inc.                                    | 4.250% | 11/14/28      | 22,690              | 22,335                |
| AbbVie Inc.                                    | 4.800% | 3/15/29       | 34,447              | 34,414                |
| AbbVie Inc.                                    | 3.200% | 11/21/29      | 87,528              | 81,247                |
| AbbVie Inc.                                    | 4.950% | 3/15/31       | 29,589              | 29,564                |
| AbbVie Inc.                                    | 5.050% | 3/15/34       | 41,716              | 41,214                |
| AbbVie Inc.                                    | 4.550% | 3/15/35       | 31,373              | 29,472                |
| AbbVie Inc.                                    | 4.500% | 5/14/35       | 36,911              | 34,508                |
| AbbVie Inc.                                    | 4.300% | 5/14/36       | 12,753              | 11,634                |
| AbbVie Inc.                                    | 4.050% | 11/21/39      | 57,756              | 49,337                |
| AbbVie Inc.                                    | 4.625% | 10/1/42       | 6,067               | 5,360                 |
| AbbVie Inc.                                    | 4.400% | 11/6/42       | 26,921              | 23,268                |
| AbbVie Inc.                                    | 4.850% | 6/15/44       | 26,133              | 23,643                |
| AbbVie Inc.                                    | 4.750% | 3/15/45       | 8,422               | 7,499                 |
| AbbVie Inc.                                    | 4.700% | 5/14/45       | 19,232              | 16,986                |
| AbbVie Inc.                                    | 4.450% | 5/14/46       | 25,762              | 21,896                |
| AbbVie Inc.                                    | 4.875% | 11/14/48      | 27,021              | 24,235                |
| AbbVie Inc.                                    | 4.250% | 11/21/49      | 85,590              | 69,597                |
| AbbVie Inc.                                    | 5.400% | 3/15/54       | 39,960              | 38,439                |
| AbbVie Inc.                                    | 5.500% | 3/15/64       | 33,720              | 32,202                |
| Adventist Health System                        | 5.430% | 3/1/32        | 4,813               | 4,796                 |
| Adventist Health System                        | 5.757% | 12/1/34       | 5,555               | 5,596                 |
| Adventist Health System                        | 3.630% | 3/1/49        | 5,360               | 3,753                 |
| Advocate Health & Hospitals Corp.              | 3.829% | 8/15/28       | 5,647               | 5,475                 |
| <sup>2</sup> Advocate Health & Hospitals Corp. | 2.211% | 6/15/30       | 3,903               | 3,399                 |
| Advocate Health & Hospitals Corp.              | 4.272% | 8/15/48       | 6,875               | 5,599                 |
| Advocate Health & Hospitals Corp.              | 3.387% | 10/15/49      | 6,775               | 4,805                 |
| <sup>2</sup> Advocate Health & Hospitals Corp. | 3.008% | 6/15/50       | 6,245               | 4,108                 |
| Aetna Inc.                                     | 6.625% | 6/15/36       | 14,080              | 14,772                |
| Aetna Inc.                                     | 6.750% | 12/15/37      | 7,242               | 7,631                 |
| Aetna Inc.                                     | 4.500% | 5/15/42       | 7,236               | 5,869                 |
| Aetna Inc.                                     | 4.750% | 3/15/44       | 5,329               | 4,396                 |
| Agilent Technologies Inc.                      | 3.050% | 9/22/26       | 6,574               | 6,393                 |
| Agilent Technologies Inc.                      | 2.750% | 9/15/29       | 6,955               | 6,311                 |
| Agilent Technologies Inc.                      | 2.100% | 6/4/30        | 8,925               | 7,661                 |
| Agilent Technologies Inc.                      | 2.300% | 3/12/31       | 11,207              | 9,507                 |
| Agilent Technologies Inc.                      | 4.750% | 9/9/34        | 9,900               | 9,425                 |
| AHS Hospital Corp.                             | 5.024% | 7/1/45        | 5,654               | 5,267                 |
| <sup>2</sup> AHS Hospital Corp.                | 2.780% | 7/1/51        | 7,515               | 4,636                 |
| <sup>2</sup> Allina Health System              | 3.887% | 4/15/49       | 5,107               | 3,872                 |
| Amgen Inc.                                     | 5.507% | 3/2/26        | 20,550              | 20,541                |
| Amgen Inc.                                     | 2.600% | 8/19/26       | 23,785              | 23,018                |
| Amgen Inc.                                     | 2.200% | 2/21/27       | 27,231              | 25,823                |
| Amgen Inc.                                     | 3.200% | 11/2/27       | 14,380              | 13,832                |
| Amgen Inc.                                     | 5.150% | 3/2/28        | 27,010              | 27,203                |
| Amgen Inc.                                     | 1.650% | 8/15/28       | 19,200              | 17,156                |
| Amgen Inc.                                     | 3.000% | 2/22/29       | 7,496               | 6,968                 |
| Amgen Inc.                                     | 4.050% | 8/18/29       | 18,717              | 17,998                |
| Amgen Inc.                                     | 2.450% | 2/21/30       | 19,305              | 17,055                |
| Amgen Inc.                                     | 5.250% | 3/2/30        | 31,240              | 31,518                |
| Amgen Inc.                                     | 2.300% | 2/25/31       | 28,815              | 24,537                |
| Amgen Inc.                                     | 2.000% | 1/15/32       | 14,764              | 11,976                |
| Amgen Inc.                                     | 3.350% | 2/22/32       | 12,557              | 11,187                |
| Amgen Inc.                                     | 4.200% | 3/1/33        | 7,855               | 7,281                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Amgen Inc.                                                | 5.250% | 3/2/33        | 77,905              | 77,327                |
| Amgen Inc.                                                | 3.150% | 2/21/40       | 27,538              | 20,448                |
| Amgen Inc.                                                | 2.800% | 8/15/41       | 32,386              | 22,483                |
| Amgen Inc.                                                | 4.950% | 10/1/41       | 18,216              | 16,410                |
| Amgen Inc.                                                | 5.150% | 11/15/41      | 11,424              | 10,584                |
| Amgen Inc.                                                | 5.600% | 3/2/43        | 39,511              | 38,416                |
| Amgen Inc.                                                | 4.400% | 5/1/45        | 29,757              | 24,610                |
| Amgen Inc.                                                | 4.563% | 6/15/48       | 6,828               | 5,676                 |
| Amgen Inc.                                                | 3.375% | 2/21/50       | 15,425              | 10,549                |
| Amgen Inc.                                                | 4.663% | 6/15/51       | 32,813              | 27,493                |
| Amgen Inc.                                                | 3.000% | 1/15/52       | 27,706              | 17,470                |
| Amgen Inc.                                                | 4.200% | 2/22/52       | 16,316              | 12,601                |
| Amgen Inc.                                                | 4.875% | 3/1/53        | 8,666               | 7,422                 |
| Amgen Inc.                                                | 5.650% | 3/2/53        | 66,715              | 64,222                |
| Amgen Inc.                                                | 2.770% | 9/1/53        | 8,226               | 4,778                 |
| Amgen Inc.                                                | 4.400% | 2/22/62       | 14,810              | 11,458                |
| Amgen Inc.                                                | 5.750% | 3/2/63        | 33,155              | 31,749                |
| <sup>2</sup> Ascension Health                             | 2.532% | 11/15/29      | 16,709              | 15,014                |
| <sup>2</sup> Ascension Health                             | 3.106% | 11/15/39      | 11,033              | 8,306                 |
| Ascension Health                                          | 3.945% | 11/15/46      | 15,877              | 12,652                |
| <sup>2</sup> Ascension Health                             | 4.847% | 11/15/53      | 9,575               | 8,546                 |
| AstraZeneca Finance LLC                                   | 1.200% | 5/28/26       | 11,115              | 10,626                |
| AstraZeneca Finance LLC                                   | 4.800% | 2/26/27       | 16,420              | 16,514                |
| AstraZeneca Finance LLC                                   | 4.875% | 3/3/28        | 15,571              | 15,660                |
| AstraZeneca Finance LLC                                   | 1.750% | 5/28/28       | 15,305              | 13,876                |
| AstraZeneca Finance LLC                                   | 4.850% | 2/26/29       | 10,059              | 10,081                |
| AstraZeneca Finance LLC                                   | 4.900% | 3/3/30        | 14,606              | 14,652                |
| AstraZeneca Finance LLC                                   | 4.900% | 2/26/31       | 14,125              | 14,107                |
| AstraZeneca Finance LLC                                   | 2.250% | 5/28/31       | 14,389              | 12,247                |
| AstraZeneca Finance LLC                                   | 4.875% | 3/3/33        | 20,010              | 19,764                |
| AstraZeneca Finance LLC                                   | 5.000% | 2/26/34       | 10,868              | 10,745                |
| AstraZeneca plc                                           | 0.700% | 4/8/26        | 16,266              | 15,518                |
| AstraZeneca plc                                           | 3.125% | 6/12/27       | 10,534              | 10,201                |
| AstraZeneca plc                                           | 4.000% | 1/17/29       | 8,809               | 8,569                 |
| AstraZeneca plc                                           | 1.375% | 8/6/30        | 18,186              | 15,146                |
| AstraZeneca plc                                           | 6.450% | 9/15/37       | 41,102              | 45,055                |
| AstraZeneca plc                                           | 4.000% | 9/18/42       | 18,938              | 15,667                |
| AstraZeneca plc                                           | 4.375% | 11/16/45      | 14,671              | 12,557                |
| AstraZeneca plc                                           | 4.375% | 8/17/48       | 2,337               | 1,975                 |
| AstraZeneca plc                                           | 2.125% | 8/6/50        | 15,193              | 8,253                 |
| AstraZeneca plc                                           | 3.000% | 5/28/51       | 8,451               | 5,527                 |
| Banner Health                                             | 2.338% | 1/1/30        | 7,686               | 6,804                 |
| Banner Health                                             | 1.897% | 1/1/31        | 4,228               | 3,531                 |
| Banner Health                                             | 2.907% | 1/1/42        | 4,114               | 2,925                 |
| <sup>2</sup> Banner Health                                | 3.181% | 1/1/50        | 4,050               | 2,738                 |
| Banner Health                                             | 2.913% | 1/1/51        | 5,245               | 3,337                 |
| <sup>2</sup> Baptist Health South Florida Foundation Inc. | 3.115% | 11/15/71      | 3,890               | 2,211                 |
| <sup>2</sup> Baptist Healthcare System Obligated Group    | 3.540% | 8/15/50       | 7,555               | 5,284                 |
| Baxalta Inc.                                              | 4.000% | 6/23/25       | 16,555              | 16,497                |
| Baxalta Inc.                                              | 5.250% | 6/23/45       | 6,564               | 6,050                 |
| Baxter International Inc.                                 | 2.600% | 8/15/26       | 8,262               | 7,983                 |
| Baxter International Inc.                                 | 1.915% | 2/1/27        | 23,415              | 22,073                |
| Baxter International Inc.                                 | 2.272% | 12/1/28       | 22,354              | 20,150                |
| Baxter International Inc.                                 | 3.950% | 4/1/30        | 11,630              | 10,977                |
| Baxter International Inc.                                 | 1.730% | 4/1/31        | 19,479              | 15,815                |
| Baxter International Inc.                                 | 2.539% | 2/1/32        | 22,121              | 18,433                |
| Baxter International Inc.                                 | 3.500% | 8/15/46       | 6,056               | 4,182                 |
| Baxter International Inc.                                 | 3.132% | 12/1/51       | 11,099              | 6,871                 |
| <sup>2</sup> BayCare Health System Inc.                   | 3.831% | 11/15/50      | 6,786               | 5,208                 |
| <sup>2</sup> Baylor Scott & White Holdings                | 1.777% | 11/15/30      | 5,615               | 4,703                 |
| Baylor Scott & White Holdings                             | 4.185% | 11/15/45      | 8,099               | 6,750                 |
| Baylor Scott & White Holdings                             | 3.967% | 11/15/46      | 2,989               | 2,377                 |
| <sup>2</sup> Baylor Scott & White Holdings                | 2.839% | 11/15/50      | 11,635              | 7,366                 |
| Becton Dickinson & Co.                                    | 3.700% | 6/6/27        | 26,649              | 26,000                |
| Becton Dickinson & Co.                                    | 4.693% | 2/13/28       | 8,933               | 8,885                 |
| Becton Dickinson & Co.                                    | 5.081% | 6/7/29        | 5,850               | 5,890                 |
| Becton Dickinson & Co.                                    | 2.823% | 5/20/30       | 6,545               | 5,861                 |
| Becton Dickinson & Co.                                    | 1.957% | 2/11/31       | 9,712               | 8,081                 |
| Becton Dickinson & Co.                                    | 4.298% | 8/22/32       | 13,600              | 12,788                |
| Becton Dickinson & Co.                                    | 5.110% | 2/8/34        | 1,871               | 1,843                 |



|                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Becton Dickinson & Co.                                               | 4.685% | 12/15/44      | 7,008               | 6,057                 |
| Becton Dickinson & Co.                                               | 4.669% | 6/6/47        | 25,207              | 21,509                |
| Becton Dickinson & Co.                                               | 3.794% | 5/20/50       | 9,100               | 6,722                 |
| <sup>2</sup> Beth Israel Lahey Health Inc.                           | 3.080% | 7/1/51        | 7,320               | 4,511                 |
| Biogen Inc.                                                          | 2.250% | 5/1/30        | 27,338              | 23,618                |
| Biogen Inc.                                                          | 3.150% | 5/1/50        | 32,969              | 20,741                |
| Biogen Inc.                                                          | 3.250% | 2/15/51       | 9,110               | 5,828                 |
| Bio-Rad Laboratories Inc.                                            | 3.300% | 3/15/27       | 5,436               | 5,264                 |
| Bio-Rad Laboratories Inc.                                            | 3.700% | 3/15/32       | 11,040              | 9,889                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                           | 4.302% | 7/1/28        | 3,531               | 3,463                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                           | 3.464% | 6/1/30        | 5,100               | 4,775                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                           | 2.095% | 6/1/31        | 4,275               | 3,562                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                           | 3.205% | 6/1/50        | 4,025               | 2,681                 |
| Boston Scientific Corp.                                              | 4.000% | 3/1/29        | 1,000               | 965                   |
| Boston Scientific Corp.                                              | 2.650% | 6/1/30        | 12,891              | 11,508                |
| Boston Scientific Corp.                                              | 4.550% | 3/1/39        | 11,273              | 10,304                |
| Boston Scientific Corp.                                              | 7.375% | 1/15/40       | 4,685               | 5,486                 |
| Boston Scientific Corp.                                              | 4.700% | 3/1/49        | 11,639              | 10,240                |
| Bristol-Myers Squibb Co.                                             | 4.950% | 2/20/26       | 9,788               | 9,837                 |
| Bristol-Myers Squibb Co.                                             | 3.200% | 6/15/26       | 39,266              | 38,569                |
| Bristol-Myers Squibb Co.                                             | 4.900% | 2/22/27       | 5,090               | 5,133                 |
| Bristol-Myers Squibb Co.                                             | 3.250% | 2/27/27       | 5,044               | 4,917                 |
| Bristol-Myers Squibb Co.                                             | 1.125% | 11/13/27      | 6,145               | 5,596                 |
| Bristol-Myers Squibb Co.                                             | 3.450% | 11/15/27      | 20,282              | 19,707                |
| Bristol-Myers Squibb Co.                                             | 3.900% | 2/20/28       | 33,506              | 32,798                |
| Bristol-Myers Squibb Co.                                             | 4.900% | 2/22/29       | 22,572              | 22,685                |
| Bristol-Myers Squibb Co.                                             | 3.400% | 7/26/29       | 28,141              | 26,531                |
| Bristol-Myers Squibb Co.                                             | 1.450% | 11/13/30      | 6,822               | 5,646                 |
| Bristol-Myers Squibb Co.                                             | 5.100% | 2/22/31       | 18,025              | 18,138                |
| Bristol-Myers Squibb Co.                                             | 2.950% | 3/15/32       | 35,051              | 30,540                |
| Bristol-Myers Squibb Co.                                             | 5.900% | 11/15/33      | 2,178               | 2,285                 |
| Bristol-Myers Squibb Co.                                             | 5.200% | 2/22/34       | 39,026              | 38,910                |
| Bristol-Myers Squibb Co.                                             | 4.125% | 6/15/39       | 36,550              | 31,495                |
| Bristol-Myers Squibb Co.                                             | 2.350% | 11/13/40      | 2,380               | 1,575                 |
| Bristol-Myers Squibb Co.                                             | 3.250% | 8/1/42        | 5,766               | 4,218                 |
| Bristol-Myers Squibb Co.                                             | 4.625% | 5/15/44       | 12,275              | 10,815                |
| Bristol-Myers Squibb Co.                                             | 4.350% | 11/15/47      | 22,704              | 18,686                |
| Bristol-Myers Squibb Co.                                             | 4.550% | 2/20/48       | 8,105               | 6,883                 |
| Bristol-Myers Squibb Co.                                             | 4.250% | 10/26/49      | 52,224              | 42,234                |
| Bristol-Myers Squibb Co.                                             | 2.550% | 11/13/50      | 25,201              | 14,539                |
| Bristol-Myers Squibb Co.                                             | 3.700% | 3/15/52       | 49,737              | 36,085                |
| Bristol-Myers Squibb Co.                                             | 5.550% | 2/22/54       | 44,800              | 43,565                |
| Bristol-Myers Squibb Co.                                             | 3.900% | 3/15/62       | 14,320              | 10,240                |
| Bristol-Myers Squibb Co.                                             | 6.400% | 11/15/63      | 20,932              | 22,376                |
| Bristol-Myers Squibb Co.                                             | 5.650% | 2/22/64       | 23,574              | 22,671                |
| Cardinal Health Inc.                                                 | 4.700% | 11/15/26      | 5,250               | 5,242                 |
| Cardinal Health Inc.                                                 | 3.410% | 6/15/27       | 9,609               | 9,312                 |
| Cardinal Health Inc.                                                 | 5.000% | 11/15/29      | 8,750               | 8,696                 |
| Cardinal Health Inc.                                                 | 5.450% | 2/15/34       | 6,795               | 6,759                 |
| Cardinal Health Inc.                                                 | 5.350% | 11/15/34      | 13,755              | 13,459                |
| Cardinal Health Inc.                                                 | 4.600% | 3/15/43       | 6,575               | 5,557                 |
| Cardinal Health Inc.                                                 | 4.500% | 11/15/44      | 6,727               | 5,523                 |
| Cardinal Health Inc.                                                 | 4.900% | 9/15/45       | 6,302               | 5,447                 |
| Cardinal Health Inc.                                                 | 4.368% | 6/15/47       | 4,330               | 3,455                 |
| Cardinal Health Inc.                                                 | 5.750% | 11/15/54      | 8,470               | 8,101                 |
| <sup>2</sup> Catholic Health Services of Long Island Obligated Group | 3.368% | 7/1/50        | 6,886               | 4,633                 |
| Cencora Inc.                                                         | 3.450% | 12/15/27      | 9,437               | 9,131                 |
| Cencora Inc.                                                         | 4.625% | 12/15/27      | 3,950               | 3,949                 |
| Cencora Inc.                                                         | 4.850% | 12/15/29      | 3,800               | 3,773                 |
| Cencora Inc.                                                         | 2.800% | 5/15/30       | 8,412               | 7,542                 |
| Cencora Inc.                                                         | 2.700% | 3/15/31       | 11,477              | 9,955                 |
| Cencora Inc.                                                         | 5.125% | 2/15/34       | 3,432               | 3,361                 |
| Cencora Inc.                                                         | 5.150% | 2/15/35       | 4,250               | 4,143                 |
| Cencora Inc.                                                         | 4.250% | 3/1/45        | 6,554               | 5,318                 |
| Cencora Inc.                                                         | 4.300% | 12/15/47      | 8,679               | 7,003                 |
| Centene Corp.                                                        | 4.250% | 12/15/27      | 35,516              | 34,377                |
| Centene Corp.                                                        | 2.450% | 7/15/28       | 31,259              | 28,164                |
| Centene Corp.                                                        | 4.625% | 12/15/29      | 48,341              | 45,695                |
| Centene Corp.                                                        | 3.375% | 2/15/30       | 11,195              | 9,971                 |
| Centene Corp.                                                        | 3.000% | 10/15/30      | 35,309              | 30,457                |

|                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Centene Corp.                                    | 2.500% | 3/1/31        | 38,315              | 31,625                |
| Centene Corp.                                    | 2.625% | 8/1/31        | 8,648               | 7,118                 |
| Children's Health System of Texas                | 2.511% | 8/15/50       | 6,308               | 3,724                 |
| <sup>2</sup> Children's Hospital                 | 2.928% | 7/15/50       | 5,250               | 3,287                 |
| <sup>2</sup> Children's Hospital Corp.           | 4.115% | 1/1/47        | 4,608               | 3,779                 |
| <sup>2</sup> Children's Hospital Corp.           | 2.585% | 2/1/50        | 3,950               | 2,372                 |
| Children's Hospital Medical Center               | 4.268% | 5/15/44       | 4,050               | 3,471                 |
| <sup>2</sup> Children's Hospital of Philadelphia | 2.704% | 7/1/50        | 5,115               | 3,166                 |
| <sup>2</sup> CHRISTUS Health                     | 4.341% | 7/1/28        | 6,950               | 6,806                 |
| <sup>2</sup> Cigna Group                         | 4.500% | 2/25/26       | 16,970              | 16,928                |
| Cigna Group                                      | 1.250% | 3/15/26       | 4,856               | 4,659                 |
| <sup>2</sup> Cigna Group                         | 3.400% | 3/1/27        | 19,914              | 19,359                |
| <sup>2</sup> Cigna Group                         | 7.875% | 5/15/27       | 10                  | 11                    |
| <sup>2</sup> Cigna Group                         | 3.050% | 10/15/27      | 8,583               | 8,211                 |
| Cigna Group                                      | 4.375% | 10/15/28      | 38,884              | 38,101                |
| Cigna Group                                      | 5.000% | 5/15/29       | 13,500              | 13,489                |
| Cigna Group                                      | 2.400% | 3/15/30       | 20,480              | 17,901                |
| Cigna Group                                      | 2.375% | 3/15/31       | 21,529              | 18,223                |
| Cigna Group                                      | 5.400% | 3/15/33       | 10,705              | 10,683                |
| Cigna Group                                      | 5.250% | 2/15/34       | 19,042              | 18,668                |
| Cigna Group                                      | 4.800% | 8/15/38       | 28,981              | 26,258                |
| Cigna Group                                      | 3.200% | 3/15/40       | 13,977              | 10,235                |
| <sup>2</sup> Cigna Group                         | 6.125% | 11/15/41      | 6,716               | 6,813                 |
| <sup>2</sup> Cigna Group                         | 4.800% | 7/15/46       | 26,697              | 22,738                |
| <sup>2</sup> Cigna Group                         | 3.875% | 10/15/47      | 7,327               | 5,328                 |
| Cigna Group                                      | 4.900% | 12/15/48      | 29,704              | 25,266                |
| Cigna Group                                      | 3.400% | 3/15/50       | 25,492              | 16,724                |
| Cigna Group                                      | 3.400% | 3/15/51       | 17,389              | 11,327                |
| Cigna Group                                      | 5.600% | 2/15/54       | 20,385              | 19,087                |
| <sup>2</sup> City of Hope                        | 5.623% | 11/15/43      | 2,925               | 2,782                 |
| <sup>2</sup> City of Hope                        | 4.378% | 8/15/48       | 9,600               | 7,721                 |
| Cleveland Clinic Foundation                      | 4.858% | 1/1/14        | 5,140               | 4,349                 |
| CommonSpirit Health                              | 6.073% | 11/1/27       | 6,285               | 6,485                 |
| CommonSpirit Health                              | 3.347% | 10/1/29       | 15,877              | 14,792                |
| CommonSpirit Health                              | 2.782% | 10/1/30       | 6,608               | 5,849                 |
| CommonSpirit Health                              | 5.205% | 12/1/31       | 14,395              | 14,337                |
| CommonSpirit Health                              | 5.318% | 12/1/34       | 8,900               | 8,781                 |
| <sup>2</sup> CommonSpirit Health                 | 4.350% | 11/1/42       | 9,490               | 7,920                 |
| CommonSpirit Health                              | 3.817% | 10/1/49       | 11,450              | 8,485                 |
| CommonSpirit Health                              | 4.187% | 10/1/49       | 12,292              | 9,612                 |
| CommonSpirit Health                              | 3.910% | 10/1/50       | 8,654               | 6,379                 |
| CommonSpirit Health                              | 5.548% | 12/1/54       | 7,156               | 6,841                 |
| <sup>2</sup> Community Health Network Inc.       | 3.099% | 5/1/50        | 7,780               | 4,951                 |
| <sup>2</sup> Corewell Health Obligated Group     | 3.487% | 7/15/49       | 4,967               | 3,548                 |
| <sup>2</sup> Cottage Health Obligated Group      | 3.304% | 11/1/49       | 8,150               | 5,691                 |
| CVS Health Corp.                                 | 5.000% | 2/20/26       | 370                 | 370                   |
| CVS Health Corp.                                 | 2.875% | 6/1/26        | 40,029              | 38,866                |
| CVS Health Corp.                                 | 3.000% | 8/15/26       | 9,966               | 9,656                 |
| CVS Health Corp.                                 | 3.625% | 4/1/27        | 8,073               | 7,829                 |
| CVS Health Corp.                                 | 6.250% | 6/1/27        | 3,012               | 3,087                 |
| CVS Health Corp.                                 | 1.300% | 8/21/27       | 13,322              | 12,069                |
| CVS Health Corp.                                 | 4.300% | 3/25/28       | 50,060              | 48,520                |
| CVS Health Corp.                                 | 5.000% | 1/30/29       | 29,045              | 28,646                |
| CVS Health Corp.                                 | 5.400% | 6/1/29        | 5,070               | 5,072                 |
| CVS Health Corp.                                 | 3.250% | 8/15/29       | 41,095              | 37,401                |
| CVS Health Corp.                                 | 5.125% | 2/21/30       | 16,995              | 16,640                |
| CVS Health Corp.                                 | 3.750% | 4/1/30        | 28,626              | 26,238                |
| CVS Health Corp.                                 | 1.750% | 8/21/30       | 19,172              | 15,611                |
| CVS Health Corp.                                 | 5.250% | 1/30/31       | 8,526               | 8,328                 |
| CVS Health Corp.                                 | 1.875% | 2/28/31       | 23,922              | 19,292                |
| CVS Health Corp.                                 | 5.550% | 6/1/31        | 14,493              | 14,392                |
| CVS Health Corp.                                 | 2.125% | 9/15/31       | 13,160              | 10,537                |
| CVS Health Corp.                                 | 5.250% | 2/21/33       | 23,516              | 22,510                |
| CVS Health Corp.                                 | 5.300% | 6/1/33        | 17,780              | 17,039                |
| CVS Health Corp.                                 | 5.700% | 6/1/34        | 7,982               | 7,842                 |
| CVS Health Corp.                                 | 4.875% | 7/20/35       | 16,077              | 14,596                |
| CVS Health Corp.                                 | 4.780% | 3/25/38       | 71,290              | 61,569                |
| CVS Health Corp.                                 | 6.125% | 9/15/39       | 8,722               | 8,524                 |
| CVS Health Corp.                                 | 4.125% | 4/1/40        | 11,220              | 8,775                 |
| CVS Health Corp.                                 | 5.300% | 12/5/43       | 8,894               | 7,745                 |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| CVS Health Corp.                                | 5.125% | 7/20/45       | 45,618              | 38,327                |
| CVS Health Corp.                                | 5.050% | 3/25/48       | 104,386             | 86,063                |
| CVS Health Corp.                                | 5.625% | 2/21/53       | 16,315              | 14,415                |
| CVS Health Corp.                                | 5.875% | 6/1/53        | 11,425              | 10,467                |
| CVS Health Corp.                                | 6.050% | 6/1/54        | 13,811              | 12,972                |
| CVS Health Corp.                                | 6.000% | 6/1/63        | 11,495              | 10,478                |
| Danaher Corp.                                   | 4.375% | 9/15/45       | 5,089               | 4,345                 |
| Danaher Corp.                                   | 2.600% | 10/1/50       | 7,870               | 4,682                 |
| Danaher Corp.                                   | 2.800% | 12/10/51      | 16,427              | 10,108                |
| <sup>2</sup> Dartmouth-Hitchcock Health         | 4.178% | 8/1/48        | 4,850               | 3,667                 |
| DENTSPLY SIRONA Inc.                            | 3.250% | 6/1/30        | 10,308              | 9,105                 |
| DH Europe Finance II Sarl                       | 2.600% | 11/15/29      | 13,269              | 11,999                |
| DH Europe Finance II Sarl                       | 3.250% | 11/15/39      | 11,814              | 9,195                 |
| DH Europe Finance II Sarl                       | 3.400% | 11/15/49      | 11,937              | 8,436                 |
| Dignity Health                                  | 4.500% | 11/1/42       | 7,005               | 5,864                 |
| Dignity Health                                  | 5.267% | 11/1/64       | 3,161               | 2,833                 |
| <sup>2</sup> Duke University Health System Inc. | 3.920% | 6/1/47        | 7,447               | 5,851                 |
| Edwards Lifesciences Corp.                      | 4.300% | 6/15/28       | 8,324               | 8,147                 |
| Elevance Health Inc.                            | 4.900% | 2/8/26        | 6,281               | 6,276                 |
| Elevance Health Inc.                            | 4.500% | 10/30/26      | 3,105               | 3,098                 |
| Elevance Health Inc.                            | 3.650% | 12/1/27       | 22,721              | 22,100                |
| Elevance Health Inc.                            | 4.101% | 3/1/28        | 22,914              | 22,398                |
| Elevance Health Inc.                            | 5.150% | 6/15/29       | 7,760               | 7,804                 |
| Elevance Health Inc.                            | 2.875% | 9/15/29       | 7,170               | 6,519                 |
| Elevance Health Inc.                            | 4.750% | 2/15/30       | 5,935               | 5,862                 |
| Elevance Health Inc.                            | 2.250% | 5/15/30       | 31,366              | 27,213                |
| Elevance Health Inc.                            | 2.550% | 3/15/31       | 18,272              | 15,676                |
| Elevance Health Inc.                            | 4.950% | 11/1/31       | 4,190               | 4,121                 |
| Elevance Health Inc.                            | 4.100% | 5/15/32       | 3,437               | 3,174                 |
| Elevance Health Inc.                            | 5.500% | 10/15/32      | 7,685               | 7,753                 |
| Elevance Health Inc.                            | 4.750% | 2/15/33       | 9,914               | 9,496                 |
| Elevance Health Inc.                            | 5.375% | 6/15/34       | 18,065              | 17,887                |
| Elevance Health Inc.                            | 5.950% | 12/15/34      | 3,336               | 3,461                 |
| Elevance Health Inc.                            | 5.200% | 2/15/35       | 15,920              | 15,542                |
| Elevance Health Inc.                            | 5.850% | 1/15/36       | 5,028               | 5,072                 |
| Elevance Health Inc.                            | 6.375% | 6/15/37       | 6,265               | 6,597                 |
| Elevance Health Inc.                            | 4.625% | 5/15/42       | 11,570              | 9,983                 |
| Elevance Health Inc.                            | 4.650% | 1/15/43       | 15,216              | 13,202                |
| Elevance Health Inc.                            | 5.100% | 1/15/44       | 8,977               | 8,144                 |
| Elevance Health Inc.                            | 4.650% | 8/15/44       | 12,948              | 11,086                |
| Elevance Health Inc.                            | 4.375% | 12/1/47       | 23,644              | 18,968                |
| Elevance Health Inc.                            | 4.550% | 3/1/48        | 9,838               | 8,059                 |
| Elevance Health Inc.                            | 3.700% | 9/15/49       | 12,580              | 8,931                 |
| Elevance Health Inc.                            | 3.125% | 5/15/50       | 16,020              | 10,193                |
| Elevance Health Inc.                            | 3.600% | 3/15/51       | 10,123              | 7,004                 |
| Elevance Health Inc.                            | 4.550% | 5/15/52       | 8,995               | 7,219                 |
| Elevance Health Inc.                            | 6.100% | 10/15/52      | 6,877               | 6,951                 |
| Elevance Health Inc.                            | 5.125% | 2/15/53       | 8,780               | 7,770                 |
| Elevance Health Inc.                            | 5.650% | 6/15/54       | 13,350              | 12,782                |
| Elevance Health Inc.                            | 4.850% | 8/15/54       | 4,325               | 3,584                 |
| Elevance Health Inc.                            | 5.700% | 2/15/55       | 17,890              | 17,226                |
| Elevance Health Inc.                            | 5.850% | 11/1/64       | 10,315              | 9,944                 |
| Eli Lilly & Co.                                 | 4.500% | 2/9/27        | 13,635              | 13,662                |
| Eli Lilly & Co.                                 | 4.150% | 8/14/27       | 7,065               | 7,026                 |
| Eli Lilly & Co.                                 | 4.500% | 2/9/29        | 11,336              | 11,278                |
| Eli Lilly & Co.                                 | 3.375% | 3/15/29       | 6,699               | 6,382                 |
| Eli Lilly & Co.                                 | 4.200% | 8/14/29       | 14,382              | 14,071                |
| Eli Lilly & Co.                                 | 4.700% | 2/27/33       | 27,385              | 26,835                |
| Eli Lilly & Co.                                 | 4.700% | 2/9/34        | 19,691              | 19,090                |
| Eli Lilly & Co.                                 | 4.600% | 8/14/34       | 16,384              | 15,729                |
| Eli Lilly & Co.                                 | 3.950% | 5/15/47       | 2,705               | 2,158                 |
| Eli Lilly & Co.                                 | 3.950% | 3/15/49       | 3,618               | 2,831                 |
| Eli Lilly & Co.                                 | 2.250% | 5/15/50       | 21,530              | 12,086                |
| Eli Lilly & Co.                                 | 4.875% | 2/27/53       | 16,295              | 14,681                |
| Eli Lilly & Co.                                 | 5.000% | 2/9/54        | 32,600              | 29,941                |
| Eli Lilly & Co.                                 | 5.050% | 8/14/54       | 14,105              | 13,044                |
| Eli Lilly & Co.                                 | 4.150% | 3/15/59       | 6,427               | 5,026                 |
| Eli Lilly & Co.                                 | 2.500% | 9/15/60       | 9,502               | 5,057                 |
| Eli Lilly & Co.                                 | 4.950% | 2/27/63       | 16,041              | 14,390                |
| Eli Lilly & Co.                                 | 5.100% | 2/9/64        | 22,305              | 20,363                |

|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Eli Lilly & Co.                                                     | 5.200% | 8/14/64       | 7,820               | 7,256                 |
| <sup>2</sup> Franciscan Missionaries of Our Lady Health System Inc. | 3.914% | 7/1/49        | 2,700               | 2,059                 |
| GE HealthCare Technologies Inc.                                     | 5.650% | 11/15/27      | 23,205              | 23,780                |
| GE HealthCare Technologies Inc.                                     | 4.800% | 8/14/29       | 10,000              | 9,904                 |
| GE HealthCare Technologies Inc.                                     | 5.857% | 3/15/30       | 16,130              | 16,706                |
| GE HealthCare Technologies Inc.                                     | 5.905% | 11/22/32      | 22,645              | 23,541                |
| GE HealthCare Technologies Inc.                                     | 6.377% | 11/22/52      | 17,680              | 18,993                |
| Gilead Sciences Inc.                                                | 3.650% | 3/1/26        | 30,690              | 30,342                |
| Gilead Sciences Inc.                                                | 2.950% | 3/1/27        | 14,519              | 14,021                |
| Gilead Sciences Inc.                                                | 1.200% | 10/1/27       | 7,600               | 6,929                 |
| Gilead Sciences Inc.                                                | 4.800% | 11/15/29      | 6,465               | 6,452                 |
| Gilead Sciences Inc.                                                | 5.250% | 10/15/33      | 12,060              | 12,090                |
| Gilead Sciences Inc.                                                | 5.100% | 6/15/35       | 3,950               | 3,883                 |
| Gilead Sciences Inc.                                                | 4.600% | 9/1/35        | 18,354              | 17,284                |
| Gilead Sciences Inc.                                                | 4.000% | 9/1/36        | 14,994              | 13,216                |
| Gilead Sciences Inc.                                                | 2.600% | 10/1/40       | 18,203              | 12,584                |
| Gilead Sciences Inc.                                                | 5.650% | 12/1/41       | 14,795              | 14,746                |
| Gilead Sciences Inc.                                                | 4.800% | 4/1/44        | 25,856              | 23,093                |
| Gilead Sciences Inc.                                                | 4.500% | 2/1/45        | 27,363              | 23,419                |
| Gilead Sciences Inc.                                                | 4.750% | 3/1/46        | 24,891              | 21,927                |
| Gilead Sciences Inc.                                                | 4.150% | 3/1/47        | 22,464              | 17,964                |
| Gilead Sciences Inc.                                                | 2.800% | 10/1/50       | 13,985              | 8,584                 |
| Gilead Sciences Inc.                                                | 5.550% | 10/15/53      | 13,430              | 13,199                |
| Gilead Sciences Inc.                                                | 5.500% | 11/15/54      | 12,950              | 12,593                |
| Gilead Sciences Inc.                                                | 5.600% | 11/15/64      | 10,185              | 9,832                 |
| GlaxoSmithKline Capital Inc.                                        | 3.875% | 5/15/28       | 31,407              | 30,623                |
| GlaxoSmithKline Capital Inc.                                        | 5.375% | 4/15/34       | 6,481               | 6,607                 |
| GlaxoSmithKline Capital Inc.                                        | 6.375% | 5/15/38       | 35,965              | 38,953                |
| GlaxoSmithKline Capital Inc.                                        | 4.200% | 3/18/43       | 5,851               | 4,941                 |
| GlaxoSmithKline Capital plc                                         | 3.375% | 6/1/29        | 12,253              | 11,586                |
| <sup>2</sup> Hackensack Meridian Health Inc.                        | 2.675% | 9/1/41        | 6,443               | 4,424                 |
| Hackensack Meridian Health Inc.                                     | 4.211% | 7/1/48        | 6,375               | 5,197                 |
| <sup>2</sup> Hackensack Meridian Health Inc.                        | 2.875% | 9/1/50        | 6,610               | 4,143                 |
| Hackensack Meridian Health Inc.                                     | 4.500% | 7/1/57        | 3,946               | 3,257                 |
| <sup>2</sup> Hartford HealthCare Corp.                              | 3.447% | 7/1/54        | 4,968               | 3,443                 |
| HCA Inc.                                                            | 5.875% | 2/15/26       | 19,794              | 19,892                |
| HCA Inc.                                                            | 5.250% | 6/15/26       | 32,583              | 32,656                |
| HCA Inc.                                                            | 5.375% | 9/1/26        | 17,100              | 17,166                |
| HCA Inc.                                                            | 4.500% | 2/15/27       | 8,459               | 8,377                 |
| HCA Inc.                                                            | 3.125% | 3/15/27       | 17,762              | 17,093                |
| HCA Inc.                                                            | 5.200% | 6/1/28        | 13,505              | 13,537                |
| HCA Inc.                                                            | 5.625% | 9/1/28        | 20,350              | 20,608                |
| HCA Inc.                                                            | 5.875% | 2/1/29        | 6,180               | 6,303                 |
| HCA Inc.                                                            | 3.375% | 3/15/29       | 4,893               | 4,544                 |
| HCA Inc.                                                            | 4.125% | 6/15/29       | 25,640              | 24,471                |
| HCA Inc.                                                            | 3.500% | 9/1/30        | 43,350              | 39,351                |
| HCA Inc.                                                            | 5.450% | 4/1/31        | 17,070              | 17,031                |
| HCA Inc.                                                            | 2.375% | 7/15/31       | 11,394              | 9,454                 |
| HCA Inc.                                                            | 3.625% | 3/15/32       | 24,766              | 21,805                |
| HCA Inc.                                                            | 5.500% | 6/1/33        | 16,235              | 16,031                |
| HCA Inc.                                                            | 5.600% | 4/1/34        | 23,265              | 22,910                |
| HCA Inc.                                                            | 5.450% | 9/15/34       | 16,898              | 16,468                |
| HCA Inc.                                                            | 5.125% | 6/15/39       | 15,378              | 14,008                |
| HCA Inc.                                                            | 4.375% | 3/15/42       | 8,273               | 6,741                 |
| HCA Inc.                                                            | 5.500% | 6/15/47       | 26,387              | 23,926                |
| HCA Inc.                                                            | 5.250% | 6/15/49       | 26,855              | 23,235                |
| HCA Inc.                                                            | 3.500% | 7/15/51       | 7,070               | 4,570                 |
| HCA Inc.                                                            | 4.625% | 3/15/52       | 25,935              | 20,233                |
| HCA Inc.                                                            | 5.900% | 6/1/53        | 14,879              | 13,990                |
| HCA Inc.                                                            | 6.000% | 4/1/54        | 32,001              | 30,480                |
| HCA Inc.                                                            | 5.950% | 9/15/54       | 9,350               | 8,878                 |
| HCA Inc.                                                            | 6.100% | 4/1/64        | 17,110              | 16,327                |
| Humana Inc.                                                         | 1.350% | 2/3/27        | 10,654              | 9,902                 |
| Humana Inc.                                                         | 3.950% | 3/15/27       | 5,285               | 5,181                 |
| Humana Inc.                                                         | 5.750% | 3/1/28        | 3,898               | 3,969                 |
| Humana Inc.                                                         | 5.750% | 12/1/28       | 5,775               | 5,878                 |
| Humana Inc.                                                         | 3.700% | 3/23/29       | 310                 | 292                   |
| Humana Inc.                                                         | 3.125% | 8/15/29       | 6,925               | 6,325                 |
| Humana Inc.                                                         | 4.875% | 4/1/30        | 9,299               | 9,101                 |
| Humana Inc.                                                         | 5.375% | 4/15/31       | 12,355              | 12,250                |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Humana Inc.                                    | 2.150% | 2/3/32        | 13,360              | 10,641                |
| Humana Inc.                                    | 5.875% | 3/1/33        | 9,345               | 9,372                 |
| Humana Inc.                                    | 5.950% | 3/15/34       | 11,635              | 11,714                |
| Humana Inc.                                    | 4.625% | 12/1/42       | 12,042              | 9,912                 |
| Humana Inc.                                    | 4.950% | 10/1/44       | 6,802               | 5,755                 |
| Humana Inc.                                    | 4.800% | 3/15/47       | 7,968               | 6,497                 |
| Humana Inc.                                    | 3.950% | 8/15/49       | 5,643               | 4,058                 |
| Humana Inc.                                    | 5.500% | 3/15/53       | 9,695               | 8,642                 |
| Humana Inc.                                    | 5.750% | 4/15/54       | 13,045              | 12,080                |
| Illumina Inc.                                  | 4.650% | 9/9/26        | 5,190               | 5,175                 |
| Illumina Inc.                                  | 5.750% | 12/13/27      | 7,090               | 7,274                 |
| Illumina Inc.                                  | 2.550% | 3/23/31       | 6,626               | 5,624                 |
| Indiana University Health Inc. Obligated Group | 3.970% | 11/1/48       | 5,525               | 4,364                 |
| Indiana University Health Inc. Obligated Group | 2.852% | 11/1/51       | 4,000               | 2,503                 |
| Inova Health System Foundation                 | 4.068% | 5/15/52       | 5,178               | 4,101                 |
| Integris Baptist Medical Center Inc.           | 3.875% | 8/15/50       | 7,750               | 5,583                 |
| Iowa Health System                             | 3.665% | 2/15/50       | 7,625               | 5,576                 |
| Johns Hopkins Health System Corp.              | 3.837% | 5/15/46       | 9,289               | 7,325                 |
| Johnson & Johnson                              | 2.450% | 3/1/26        | 27,942              | 27,327                |
| Johnson & Johnson                              | 2.950% | 3/3/27        | 25,025              | 24,273                |
| Johnson & Johnson                              | 0.950% | 9/1/27        | 8,794               | 8,061                 |
| Johnson & Johnson                              | 2.900% | 1/15/28       | 51,472              | 49,217                |
| Johnson & Johnson                              | 4.800% | 6/1/29        | 5,675               | 5,721                 |
| Johnson & Johnson                              | 6.950% | 9/1/29        | 2,255               | 2,502                 |
| Johnson & Johnson                              | 1.300% | 9/1/30        | 23,167              | 19,415                |
| Johnson & Johnson                              | 4.950% | 5/15/33       | 4,171               | 4,216                 |
| Johnson & Johnson                              | 4.375% | 12/5/33       | 19,060              | 18,490                |
| Johnson & Johnson                              | 4.950% | 6/1/34        | 3,622               | 3,622                 |
| Johnson & Johnson                              | 3.550% | 3/1/36        | 16,273              | 14,200                |
| Johnson & Johnson                              | 3.625% | 3/3/37        | 12,626              | 10,921                |
| Johnson & Johnson                              | 5.950% | 8/15/37       | 13,574              | 14,589                |
| Johnson & Johnson                              | 3.400% | 1/15/38       | 11,648              | 9,711                 |
| Johnson & Johnson                              | 2.100% | 9/1/40        | 33,242              | 22,119                |
| Johnson & Johnson                              | 4.500% | 9/1/40        | 7,837               | 7,306                 |
| Johnson & Johnson                              | 4.850% | 5/15/41       | 1,776               | 1,711                 |
| Johnson & Johnson                              | 4.500% | 12/5/43       | 18,413              | 16,804                |
| Johnson & Johnson                              | 3.700% | 3/1/46        | 24,136              | 18,997                |
| Johnson & Johnson                              | 3.750% | 3/3/47        | 13,660              | 10,729                |
| Johnson & Johnson                              | 3.500% | 1/15/48       | 11,362              | 8,526                 |
| Johnson & Johnson                              | 2.250% | 9/1/50        | 4,301               | 2,458                 |
| Johnson & Johnson                              | 5.250% | 6/1/54        | 11,858              | 11,584                |
| Johnson & Johnson                              | 2.450% | 9/1/60        | 5,785               | 3,141                 |
| Kaiser Foundation Hospitals                    | 3.150% | 5/1/27        | 11,817              | 11,439                |
| Kaiser Foundation Hospitals                    | 2.810% | 6/1/41        | 17,133              | 12,115                |
| Kaiser Foundation Hospitals                    | 4.875% | 4/1/42        | 14,544              | 13,444                |
| Kaiser Foundation Hospitals                    | 4.150% | 5/1/47        | 24,103              | 19,647                |
| Kaiser Foundation Hospitals                    | 3.266% | 11/1/49       | 21,881              | 15,134                |
| Kaiser Foundation Hospitals                    | 3.002% | 6/1/51        | 12,448              | 8,079                 |
| Koninklijke Philips NV                         | 6.875% | 3/11/38       | 4,775               | 5,141                 |
| Koninklijke Philips NV                         | 5.000% | 3/15/42       | 11,159              | 10,018                |
| Laboratory Corp. of America Holdings           | 3.600% | 2/1/25        | 1                   | 1                     |
| Laboratory Corp. of America Holdings           | 1.550% | 6/1/26        | 5,149               | 4,923                 |
| Laboratory Corp. of America Holdings           | 3.600% | 9/1/27        | 3,958               | 3,850                 |
| Laboratory Corp. of America Holdings           | 2.950% | 12/1/29       | 10,328              | 9,366                 |
| Laboratory Corp. of America Holdings           | 4.350% | 4/1/30        | 5,170               | 4,984                 |
| Laboratory Corp. of America Holdings           | 2.700% | 6/1/31        | 5,666               | 4,867                 |
| Laboratory Corp. of America Holdings           | 4.550% | 4/1/32        | 7,025               | 6,717                 |
| Laboratory Corp. of America Holdings           | 4.800% | 10/1/34       | 10,295              | 9,749                 |
| Laboratory Corp. of America Holdings           | 4.700% | 2/1/45        | 17,280              | 14,828                |
| Mass General Brigham Inc.                      | 3.765% | 7/1/48        | 3,082               | 2,364                 |
| Mass General Brigham Inc.                      | 3.192% | 7/1/49        | 7,335               | 5,022                 |
| Mass General Brigham Inc.                      | 4.117% | 7/1/55        | 2,920               | 2,286                 |
| Mass General Brigham Inc.                      | 3.342% | 7/1/60        | 9,845               | 6,427                 |
| Mayo Clinic                                    | 3.774% | 11/15/43      | 6,741               | 5,331                 |
| Mayo Clinic                                    | 4.000% | 11/15/47      | 3,625               | 2,907                 |
| Mayo Clinic                                    | 4.128% | 11/15/52      | 4,445               | 3,591                 |
| Mayo Clinic                                    | 3.196% | 11/15/61      | 6,798               | 4,391                 |
| McKesson Corp.                                 | 3.950% | 2/16/28       | 3,568               | 3,477                 |
| McKesson Corp.                                 | 4.250% | 9/15/29       | 5,550               | 5,425                 |
| McKesson Corp.                                 | 5.100% | 7/15/33       | 10,725              | 10,667                |



|   |                                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | McLaren Health Care Corp.                                                     | 4.386% | 5/15/48       | 5,300               | 4,449                 |
| 2 | MedStar Health Inc.                                                           | 3.626% | 8/15/49       | 4,108               | 2,956                 |
|   | Medtronic Inc.                                                                | 4.375% | 3/15/35       | 44,681              | 41,868                |
|   | Medtronic Inc.                                                                | 4.625% | 3/15/45       | 16,765              | 14,893                |
|   | Memorial Health Services                                                      | 3.447% | 11/1/49       | 7,300               | 5,184                 |
|   | Memorial Sloan-Kettering Cancer Center                                        | 5.000% | 7/1/42        | 7,178               | 6,789                 |
| 2 | Memorial Sloan-Kettering Cancer Center                                        | 2.955% | 1/1/50        | 6,092               | 3,976                 |
|   | Memorial Sloan-Kettering Cancer Center                                        | 4.125% | 7/1/52        | 13,330              | 10,767                |
| 2 | Memorial Sloan-Kettering Cancer Center                                        | 4.200% | 7/1/55        | 7,312               | 5,873                 |
|   | Merck & Co. Inc.                                                              | 0.750% | 2/24/26       | 11,474              | 11,000                |
|   | Merck & Co. Inc.                                                              | 1.700% | 6/10/27       | 26,393              | 24,742                |
|   | Merck & Co. Inc.                                                              | 4.050% | 5/17/28       | 6,660               | 6,560                 |
|   | Merck & Co. Inc.                                                              | 3.400% | 3/7/29        | 25,811              | 24,535                |
|   | Merck & Co. Inc.                                                              | 4.300% | 5/17/30       | 8,263               | 8,100                 |
|   | Merck & Co. Inc.                                                              | 1.450% | 6/24/30       | 11,786              | 9,882                 |
|   | Merck & Co. Inc.                                                              | 2.150% | 12/10/31      | 26,953              | 22,513                |
|   | Merck & Co. Inc.                                                              | 4.500% | 5/17/33       | 20,551              | 19,797                |
|   | Merck & Co. Inc.                                                              | 6.500% | 12/1/33       | 12,442              | 13,691                |
|   | Merck & Co. Inc.                                                              | 3.900% | 3/7/39        | 12,965              | 10,961                |
|   | Merck & Co. Inc.                                                              | 2.350% | 6/24/40       | 18,407              | 12,412                |
|   | Merck & Co. Inc.                                                              | 3.600% | 9/15/42       | 9,009               | 6,992                 |
|   | Merck & Co. Inc.                                                              | 4.150% | 5/18/43       | 11,281              | 9,429                 |
|   | Merck & Co. Inc.                                                              | 4.900% | 5/17/44       | 10,993              | 10,131                |
|   | Merck & Co. Inc.                                                              | 3.700% | 2/10/45       | 28,787              | 22,224                |
|   | Merck & Co. Inc.                                                              | 4.000% | 3/7/49        | 17,687              | 13,879                |
|   | Merck & Co. Inc.                                                              | 2.450% | 6/24/50       | 6,100               | 3,509                 |
|   | Merck & Co. Inc.                                                              | 2.750% | 12/10/51      | 30,844              | 18,603                |
|   | Merck & Co. Inc.                                                              | 5.000% | 5/17/53       | 17,621              | 16,030                |
|   | Merck & Co. Inc.                                                              | 2.900% | 12/10/61      | 36,935              | 21,135                |
|   | Merck & Co. Inc.                                                              | 5.150% | 5/17/63       | 13,654              | 12,446                |
| 2 | Methodist Hospital                                                            | 2.705% | 12/1/50       | 7,735               | 4,754                 |
| 2 | Montefiore Obligated Group                                                    | 5.246% | 11/1/48       | 9,475               | 8,145                 |
| 2 | Mount Nittany Medical Center Obligated Group                                  | 3.799% | 11/15/52      | 4,750               | 3,505                 |
| 2 | Mount Sinai Hospital                                                          | 3.981% | 7/1/48        | 4,024               | 2,901                 |
| 2 | Mount Sinai Hospital                                                          | 3.737% | 7/1/49        | 6,617               | 4,352                 |
| 2 | Mount Sinai Hospital                                                          | 3.391% | 7/1/50        | 5,100               | 3,055                 |
|   | MultiCare Health System                                                       | 2.803% | 8/15/50       | 4,195               | 2,453                 |
|   | Mylan Inc.                                                                    | 4.550% | 4/15/28       | 9,834               | 9,635                 |
|   | Mylan Inc.                                                                    | 5.400% | 11/29/43      | 7,035               | 6,290                 |
|   | Mylan Inc.                                                                    | 5.200% | 4/15/48       | 5,975               | 4,936                 |
| 2 | MyMichigan Health                                                             | 3.409% | 6/1/50        | 4,900               | 3,417                 |
|   | New York & Presbyterian Hospital                                              | 2.256% | 8/1/40        | 5,210               | 3,471                 |
|   | New York & Presbyterian Hospital                                              | 4.024% | 8/1/45        | 8,677               | 7,090                 |
|   | New York & Presbyterian Hospital                                              | 4.063% | 8/1/56        | 7,075               | 5,556                 |
|   | New York & Presbyterian Hospital                                              | 2.606% | 8/1/60        | 6,437               | 3,551                 |
| 2 | New York & Presbyterian Hospital                                              | 3.954% | 8/1/19        | 6,502               | 4,419                 |
|   | Northwell Healthcare Inc.                                                     | 3.979% | 11/1/46       | 9,835               | 7,466                 |
|   | Northwell Healthcare Inc.                                                     | 4.260% | 11/1/47       | 11,500              | 9,195                 |
|   | Northwell Healthcare Inc.                                                     | 3.809% | 11/1/49       | 5,834               | 4,318                 |
| 2 | Northwestern Memorial Healthcare Obligated Group                              | 2.633% | 7/15/51       | 6,350               | 3,998                 |
|   | Novant Health Inc.                                                            | 2.637% | 11/1/36       | 4,230               | 3,246                 |
|   | Novant Health Inc.                                                            | 3.168% | 11/1/51       | 11,000              | 7,253                 |
|   | Novant Health Inc.                                                            | 3.318% | 11/1/61       | 8,625               | 5,501                 |
|   | Novartis Capital Corp.                                                        | 2.000% | 2/14/27       | 15,935              | 15,154                |
|   | Novartis Capital Corp.                                                        | 3.100% | 5/17/27       | 22,381              | 21,697                |
|   | Novartis Capital Corp.                                                        | 3.800% | 9/18/29       | 12,775              | 12,301                |
|   | Novartis Capital Corp.                                                        | 2.200% | 8/14/30       | 33,132              | 28,979                |
|   | Novartis Capital Corp.                                                        | 4.000% | 9/18/31       | 5,430               | 5,172                 |
|   | Novartis Capital Corp.                                                        | 4.200% | 9/18/34       | 12,400              | 11,528                |
|   | Novartis Capital Corp.                                                        | 3.700% | 9/21/42       | 10,247              | 8,274                 |
|   | Novartis Capital Corp.                                                        | 4.400% | 5/6/44        | 23,146              | 20,243                |
|   | Novartis Capital Corp.                                                        | 4.000% | 11/20/45      | 21,341              | 17,458                |
|   | Novartis Capital Corp.                                                        | 2.750% | 8/14/50       | 9,938               | 6,281                 |
|   | Novartis Capital Corp.                                                        | 4.700% | 9/18/54       | 8,800               | 7,758                 |
| 2 | NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 2.667% | 10/1/50       | 4,730               | 2,850                 |
| 2 | NYU Langone Hospitals                                                         | 5.750% | 7/1/43        | 4,930               | 5,005                 |
| 2 | NYU Langone Hospitals                                                         | 4.784% | 7/1/44        | 4,296               | 3,864                 |
| 2 | NYU Langone Hospitals                                                         | 4.368% | 7/1/47        | 7,101               | 6,067                 |
| 2 | NYU Langone Hospitals                                                         | 3.380% | 7/1/55        | 7,475               | 5,005                 |
| 2 | Ochsner LSU Health System of North Louisiana                                  | 2.510% | 5/15/31       | 4,859               | 3,754                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| OhioHealth Corp.                                          | 2.297% | 11/15/31      | 5,500               | 4,601                 |
| OhioHealth Corp.                                          | 2.834% | 11/15/41      | 5,000               | 3,515                 |
| <sup>2</sup> OhioHealth Corp.                             | 3.042% | 11/15/50      | 5,155               | 3,441                 |
| Orlando Health Obligated Group                            | 4.089% | 10/1/48       | 4,010               | 3,187                 |
| Orlando Health Obligated Group                            | 3.327% | 10/1/50       | 3,520               | 2,450                 |
| <sup>2</sup> PeaceHealth Obligated Group                  | 4.787% | 11/15/48      | 4,840               | 4,141                 |
| <sup>2</sup> PeaceHealth Obligated Group                  | 3.218% | 11/15/50      | 7,195               | 4,569                 |
| Pfizer Inc.                                               | 2.750% | 6/3/26        | 46,098              | 45,021                |
| Pfizer Inc.                                               | 3.000% | 12/15/26      | 20,044              | 19,503                |
| Pfizer Inc.                                               | 3.600% | 9/15/28       | 50                  | 48                    |
| Pfizer Inc.                                               | 3.450% | 3/15/29       | 39,083              | 37,257                |
| Pfizer Inc.                                               | 2.625% | 4/1/30        | 21,330              | 19,131                |
| Pfizer Inc.                                               | 1.700% | 5/28/30       | 17,907              | 15,235                |
| Pfizer Inc.                                               | 1.750% | 8/18/31       | 12,765              | 10,507                |
| Pfizer Inc.                                               | 4.000% | 12/15/36      | 7,778               | 6,921                 |
| Pfizer Inc.                                               | 4.100% | 9/15/38       | 16,897              | 14,735                |
| Pfizer Inc.                                               | 3.900% | 3/15/39       | 22,710              | 19,182                |
| Pfizer Inc.                                               | 7.200% | 3/15/39       | 20,451              | 23,879                |
| Pfizer Inc.                                               | 2.550% | 5/28/40       | 17,465              | 12,081                |
| Pfizer Inc.                                               | 4.300% | 6/15/43       | 10,481              | 8,917                 |
| Pfizer Inc.                                               | 4.400% | 5/15/44       | 10,699              | 9,233                 |
| Pfizer Inc.                                               | 4.125% | 12/15/46      | 20,884              | 16,774                |
| Pfizer Inc.                                               | 4.200% | 9/15/48       | 14,148              | 11,473                |
| Pfizer Inc.                                               | 4.000% | 3/15/49       | 14,482              | 11,335                |
| Pfizer Inc.                                               | 2.700% | 5/28/50       | 15,941              | 9,802                 |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.450% | 5/19/26       | 43,119              | 43,055                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.450% | 5/19/28       | 54,938              | 54,448                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.650% | 5/19/30       | 39,958              | 39,529                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 4.750% | 5/19/33       | 67,656              | 65,514                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 5.110% | 5/19/43       | 45,600              | 42,746                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 5.300% | 5/19/53       | 75,411              | 70,647                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 5.340% | 5/19/63       | 53,972              | 49,444                |
| Pharmacia LLC                                             | 6.600% | 12/1/28       | 14,257              | 15,144                |
| <sup>2</sup> Piedmont Healthcare Inc.                     | 2.044% | 1/1/32        | 6,024               | 4,931                 |
| <sup>2</sup> Piedmont Healthcare Inc.                     | 2.719% | 1/1/42        | 3,730               | 2,578                 |
| Piedmont Healthcare Inc.                                  | 2.864% | 1/1/52        | 5,415               | 3,353                 |
| Presbyterian Healthcare Services                          | 4.875% | 8/1/52        | 4,405               | 3,979                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.746% | 10/1/26       | 5,929               | 5,722                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.532% | 10/1/29       | 18,729              | 16,756                |
| Providence St. Joseph Health Obligated Group              | 5.403% | 10/1/33       | 9,680               | 9,665                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 3.744% | 10/1/47       | 6,242               | 4,589                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 3.930% | 10/1/48       | 6,625               | 4,988                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.700% | 10/1/51       | 2,025               | 1,182                 |
| Quest Diagnostics Inc.                                    | 3.450% | 6/1/26        | 11,856              | 11,657                |
| Quest Diagnostics Inc.                                    | 4.200% | 6/30/29       | 10,651              | 10,327                |
| Quest Diagnostics Inc.                                    | 4.625% | 12/15/29      | 3,945               | 3,880                 |
| Quest Diagnostics Inc.                                    | 2.950% | 6/30/30       | 17,367              | 15,594                |
| Quest Diagnostics Inc.                                    | 2.800% | 6/30/31       | 5,902               | 5,123                 |
| Quest Diagnostics Inc.                                    | 5.000% | 12/15/34      | 11,195              | 10,874                |
| Quest Diagnostics Inc.                                    | 4.700% | 3/30/45       | 4,064               | 3,554                 |
| <sup>2</sup> Rady Children's Hospital-San Diego           | 3.154% | 8/15/51       | 3,950               | 2,656                 |
| Regeneron Pharmaceuticals Inc.                            | 1.750% | 9/15/30       | 17,236              | 14,346                |
| Regeneron Pharmaceuticals Inc.                            | 2.800% | 9/15/50       | 12,263              | 7,201                 |
| Revvity Inc.                                              | 1.900% | 9/15/28       | 6,669               | 5,970                 |
| Revvity Inc.                                              | 3.300% | 9/15/29       | 11,155              | 10,295                |
| Revvity Inc.                                              | 2.550% | 3/15/31       | 6,795               | 5,752                 |
| Revvity Inc.                                              | 2.250% | 9/15/31       | 9,225               | 7,602                 |
| Revvity Inc.                                              | 3.625% | 3/15/51       | 5,320               | 3,606                 |
| Royalty Pharma plc                                        | 1.750% | 9/2/27        | 16,544              | 15,240                |
| Royalty Pharma plc                                        | 5.150% | 9/2/29        | 5,000               | 4,983                 |
| Royalty Pharma plc                                        | 2.200% | 9/2/30        | 18,435              | 15,645                |
| Royalty Pharma plc                                        | 2.150% | 9/2/31        | 5,055               | 4,145                 |
| Royalty Pharma plc                                        | 5.400% | 9/2/34        | 7,219               | 7,026                 |
| Royalty Pharma plc                                        | 3.300% | 9/2/40        | 12,322              | 8,903                 |
| Royalty Pharma plc                                        | 3.550% | 9/2/50        | 14,217              | 9,443                 |
| Royalty Pharma plc                                        | 3.350% | 9/2/51        | 9,883               | 6,268                 |
| <sup>2</sup> Rush Obligated Group                         | 3.922% | 11/15/29      | 4,515               | 4,315                 |
| Sanofi SA                                                 | 3.625% | 6/19/28       | 12,885              | 12,487                |
| <sup>2</sup> Seattle Children's Hospital                  | 2.719% | 10/1/50       | 8,468               | 5,239                 |
| <sup>2</sup> Sentara Health                               | 2.927% | 11/1/51       | 330                 | 211                   |

|   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Sharp HealthCare                           | 2.680% | 8/1/50        | 3,905               | 2,390                 |
|   | Shire Acquisitions Investments Ireland DAC | 3.200% | 9/23/26       | 1,116               | 1,091                 |
|   | Smith & Nephew plc                         | 5.150% | 3/20/27       | 3,798               | 3,823                 |
|   | Smith & Nephew plc                         | 2.032% | 10/14/30      | 12,956              | 10,861                |
|   | Smith & Nephew plc                         | 5.400% | 3/20/34       | 10,605              | 10,520                |
| 7 | Solventum Corp.                            | 5.450% | 2/25/27       | 15,750              | 15,889                |
| 7 | Solventum Corp.                            | 5.400% | 3/1/29        | 6,738               | 6,757                 |
| 7 | Solventum Corp.                            | 5.450% | 3/13/31       | 22,890              | 22,875                |
| 7 | Solventum Corp.                            | 5.600% | 3/23/34       | 19,845              | 19,735                |
| 7 | Solventum Corp.                            | 6.000% | 5/15/64       | 3,665               | 3,563                 |
| 2 | SSM Health Care Corp.                      | 3.823% | 6/1/27        | 5,869               | 5,754                 |
|   | SSM Health Care Corp.                      | 4.894% | 6/1/28        | 7,200               | 7,178                 |
| 2 | Stanford Health Care                       | 3.310% | 8/15/30       | 2,083               | 1,921                 |
| 2 | Stanford Health Care                       | 3.795% | 11/15/48      | 10,234              | 7,868                 |
|   | Stanford Health Care                       | 3.027% | 8/15/51       | 5,185               | 3,398                 |
|   | STERIS Irish FinCo Unltd. Co.              | 2.700% | 3/15/31       | 7,673               | 6,622                 |
|   | STERIS Irish FinCo Unltd. Co.              | 3.750% | 3/15/51       | 13,648              | 9,606                 |
|   | Stryker Corp.                              | 3.500% | 3/15/26       | 9,973               | 9,839                 |
|   | Stryker Corp.                              | 3.650% | 3/7/28        | 9,157               | 8,843                 |
|   | Stryker Corp.                              | 4.250% | 9/11/29       | 9,850               | 9,581                 |
|   | Stryker Corp.                              | 1.950% | 6/15/30       | 8,645               | 7,429                 |
|   | Stryker Corp.                              | 4.625% | 9/11/34       | 7,219               | 6,880                 |
|   | Stryker Corp.                              | 4.100% | 4/1/43        | 5,688               | 4,660                 |
|   | Stryker Corp.                              | 4.375% | 5/15/44       | 8,180               | 6,878                 |
|   | Stryker Corp.                              | 4.625% | 3/15/46       | 11,365              | 9,859                 |
|   | Stryker Corp.                              | 2.900% | 6/15/50       | 2,885               | 1,866                 |
| 2 | Sutter Health                              | 3.695% | 8/15/28       | 4,575               | 4,388                 |
| 2 | Sutter Health                              | 2.294% | 8/15/30       | 9,050               | 7,873                 |
|   | Sutter Health                              | 5.164% | 8/15/33       | 5,006               | 4,975                 |
| 2 | Sutter Health                              | 3.161% | 8/15/40       | 5,250               | 3,929                 |
| 2 | Sutter Health                              | 4.091% | 8/15/48       | 4,950               | 3,988                 |
| 2 | Sutter Health                              | 3.361% | 8/15/50       | 10,040              | 7,030                 |
|   | Sutter Health                              | 5.547% | 8/15/53       | 4,190               | 4,173                 |
|   | Takeda Pharmaceutical Co. Ltd.             | 5.000% | 11/26/28      | 30,016              | 30,096                |
|   | Takeda Pharmaceutical Co. Ltd.             | 2.050% | 3/31/30       | 31,577              | 27,204                |
|   | Takeda Pharmaceutical Co. Ltd.             | 5.300% | 7/5/34        | 9,500               | 9,412                 |
|   | Takeda Pharmaceutical Co. Ltd.             | 3.025% | 7/9/40        | 18,848              | 13,654                |
|   | Takeda Pharmaceutical Co. Ltd.             | 5.650% | 7/5/44        | 9,000               | 8,834                 |
|   | Takeda Pharmaceutical Co. Ltd.             | 3.175% | 7/9/50        | 40,174              | 25,975                |
|   | Takeda Pharmaceutical Co. Ltd.             | 3.375% | 7/9/60        | 12,819              | 8,087                 |
|   | Texas Health Resources                     | 2.328% | 11/15/50      | 5,154               | 2,924                 |
| 2 | Texas Health Resources                     | 4.330% | 11/15/55      | 3,906               | 3,207                 |
|   | Thermo Fisher Scientific Inc.              | 4.953% | 8/10/26       | 7,745               | 7,799                 |
|   | Thermo Fisher Scientific Inc.              | 5.000% | 12/5/26       | 10,025              | 10,115                |
|   | Thermo Fisher Scientific Inc.              | 1.750% | 10/15/28      | 7,925               | 7,126                 |
|   | Thermo Fisher Scientific Inc.              | 5.000% | 1/31/29       | 9,283               | 9,361                 |
|   | Thermo Fisher Scientific Inc.              | 2.600% | 10/1/29       | 12,204              | 11,092                |
|   | Thermo Fisher Scientific Inc.              | 4.977% | 8/10/30       | 11,839              | 11,920                |
|   | Thermo Fisher Scientific Inc.              | 2.000% | 10/15/31      | 29,235              | 24,314                |
|   | Thermo Fisher Scientific Inc.              | 5.086% | 8/10/33       | 14,629              | 14,537                |
|   | Thermo Fisher Scientific Inc.              | 2.800% | 10/15/41      | 25,000              | 17,565                |
|   | Thermo Fisher Scientific Inc.              | 5.404% | 8/10/43       | 8,749               | 8,590                 |
|   | Thermo Fisher Scientific Inc.              | 5.300% | 2/1/44        | 5,153               | 4,922                 |
|   | Thermo Fisher Scientific Inc.              | 4.100% | 8/15/47       | 7,945               | 6,436                 |
|   | Toledo Hospital                            | 5.750% | 11/15/38      | 6,814               | 6,720                 |
| 2 | Trinity Health Corp.                       | 2.632% | 12/1/40       | 4,145               | 2,873                 |
|   | Trinity Health Corp.                       | 4.125% | 12/1/45       | 7,890               | 6,439                 |
| 2 | Trinity Health Corp.                       | 3.434% | 12/1/48       | 4,667               | 3,457                 |
|   | UnitedHealth Group Inc.                    | 1.250% | 1/15/26       | 9,638               | 9,320                 |
|   | UnitedHealth Group Inc.                    | 3.100% | 3/15/26       | 12,827              | 12,639                |
|   | UnitedHealth Group Inc.                    | 1.150% | 5/15/26       | 6,601               | 6,308                 |
|   | UnitedHealth Group Inc.                    | 4.750% | 7/15/26       | 5,545               | 5,563                 |
|   | UnitedHealth Group Inc.                    | 3.450% | 1/15/27       | 13,783              | 13,494                |
|   | UnitedHealth Group Inc.                    | 3.375% | 4/15/27       | 40,947              | 39,885                |
|   | UnitedHealth Group Inc.                    | 4.600% | 4/15/27       | 6,549               | 6,554                 |
|   | UnitedHealth Group Inc.                    | 3.700% | 5/15/27       | 9,476               | 9,282                 |
|   | UnitedHealth Group Inc.                    | 2.950% | 10/15/27      | 9,256               | 8,860                 |
|   | UnitedHealth Group Inc.                    | 5.250% | 2/15/28       | 9,822               | 9,973                 |
|   | UnitedHealth Group Inc.                    | 3.850% | 6/15/28       | 7,573               | 7,360                 |
|   | UnitedHealth Group Inc.                    | 3.875% | 12/15/28      | 7,117               | 6,882                 |

|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| UnitedHealth Group Inc.                                         | 4.250% | 1/15/29       | 16,378              | 16,050                |
| UnitedHealth Group Inc.                                         | 4.700% | 4/15/29       | 5,855               | 5,828                 |
| UnitedHealth Group Inc.                                         | 4.000% | 5/15/29       | 6,838               | 6,605                 |
| UnitedHealth Group Inc.                                         | 2.875% | 8/15/29       | 23,058              | 21,193                |
| UnitedHealth Group Inc.                                         | 4.800% | 1/15/30       | 13,971              | 13,902                |
| UnitedHealth Group Inc.                                         | 5.300% | 2/15/30       | 20,874              | 21,205                |
| UnitedHealth Group Inc.                                         | 2.000% | 5/15/30       | 11,714              | 10,086                |
| UnitedHealth Group Inc.                                         | 4.900% | 4/15/31       | 9,823               | 9,769                 |
| UnitedHealth Group Inc.                                         | 2.300% | 5/15/31       | 27,612              | 23,473                |
| UnitedHealth Group Inc.                                         | 4.950% | 1/15/32       | 21,624              | 21,358                |
| UnitedHealth Group Inc.                                         | 5.350% | 2/15/33       | 38,060              | 38,285                |
| UnitedHealth Group Inc.                                         | 4.500% | 4/15/33       | 16,600              | 15,745                |
| UnitedHealth Group Inc.                                         | 5.000% | 4/15/34       | 17,250              | 16,820                |
| UnitedHealth Group Inc.                                         | 5.150% | 7/15/34       | 26,511              | 26,132                |
| UnitedHealth Group Inc.                                         | 4.625% | 7/15/35       | 22,008              | 20,767                |
| UnitedHealth Group Inc.                                         | 5.800% | 3/15/36       | 10,030              | 10,325                |
| UnitedHealth Group Inc.                                         | 6.500% | 6/15/37       | 7,117               | 7,705                 |
| UnitedHealth Group Inc.                                         | 6.625% | 11/15/37      | 10,924              | 12,002                |
| UnitedHealth Group Inc.                                         | 6.875% | 2/15/38       | 16,221              | 18,311                |
| UnitedHealth Group Inc.                                         | 3.500% | 8/15/39       | 16,449              | 13,031                |
| UnitedHealth Group Inc.                                         | 2.750% | 5/15/40       | 13,421              | 9,441                 |
| UnitedHealth Group Inc.                                         | 5.700% | 10/15/40      | 5,503               | 5,505                 |
| UnitedHealth Group Inc.                                         | 5.950% | 2/15/41       | 8,410               | 8,603                 |
| UnitedHealth Group Inc.                                         | 3.050% | 5/15/41       | 16,129              | 11,651                |
| UnitedHealth Group Inc.                                         | 4.625% | 11/15/41      | 10,801              | 9,502                 |
| UnitedHealth Group Inc.                                         | 4.375% | 3/15/42       | 5,695               | 4,850                 |
| UnitedHealth Group Inc.                                         | 3.950% | 10/15/42      | 12,672              | 10,157                |
| UnitedHealth Group Inc.                                         | 4.250% | 3/15/43       | 10,001              | 8,420                 |
| UnitedHealth Group Inc.                                         | 5.500% | 7/15/44       | 19,330              | 18,736                |
| UnitedHealth Group Inc.                                         | 4.750% | 7/15/45       | 15,235              | 13,418                |
| UnitedHealth Group Inc.                                         | 4.200% | 1/15/47       | 20,000              | 16,109                |
| UnitedHealth Group Inc.                                         | 4.250% | 4/15/47       | 15,340              | 12,406                |
| UnitedHealth Group Inc.                                         | 3.750% | 10/15/47      | 10,960              | 8,144                 |
| UnitedHealth Group Inc.                                         | 4.250% | 6/15/48       | 23,178              | 18,577                |
| UnitedHealth Group Inc.                                         | 4.450% | 12/15/48      | 6,812               | 5,603                 |
| UnitedHealth Group Inc.                                         | 3.700% | 8/15/49       | 18,899              | 13,738                |
| UnitedHealth Group Inc.                                         | 2.900% | 5/15/50       | 16,681              | 10,338                |
| UnitedHealth Group Inc.                                         | 3.250% | 5/15/51       | 32,867              | 21,634                |
| UnitedHealth Group Inc.                                         | 5.875% | 2/15/53       | 32,556              | 32,572                |
| UnitedHealth Group Inc.                                         | 5.050% | 4/15/53       | 27,809              | 24,861                |
| UnitedHealth Group Inc.                                         | 5.375% | 4/15/54       | 23,262              | 21,764                |
| UnitedHealth Group Inc.                                         | 5.625% | 7/15/54       | 35,425              | 34,403                |
| UnitedHealth Group Inc.                                         | 3.875% | 8/15/59       | 11,740              | 8,319                 |
| UnitedHealth Group Inc.                                         | 3.125% | 5/15/60       | 14,577              | 8,662                 |
| UnitedHealth Group Inc.                                         | 6.050% | 2/15/63       | 29,365              | 29,922                |
| UnitedHealth Group Inc.                                         | 5.200% | 4/15/63       | 21,643              | 19,394                |
| UnitedHealth Group Inc.                                         | 5.500% | 4/15/64       | 13,685              | 12,786                |
| UnitedHealth Group Inc.                                         | 5.750% | 7/15/64       | 24,485              | 23,766                |
| <sup>7</sup> Universal Health Services Inc.                     | 1.650% | 9/1/26        | 1                   | —                     |
| Universal Health Services Inc.                                  | 1.650% | 9/1/26        | 5,009               | 4,741                 |
| Universal Health Services Inc.                                  | 4.625% | 10/15/29      | 5,775               | 5,573                 |
| Universal Health Services Inc.                                  | 2.650% | 10/15/30      | 11,625              | 9,990                 |
| Universal Health Services Inc.                                  | 5.050% | 10/15/34      | 6,930               | 6,468                 |
| UPMC                                                            | 5.035% | 5/15/33       | 8,726               | 8,586                 |
| Utah Acquisition Sub Inc.                                       | 3.950% | 6/15/26       | 19,851              | 19,552                |
| Utah Acquisition Sub Inc.                                       | 5.250% | 6/15/46       | 8,254               | 6,921                 |
| Viatis Inc.                                                     | 2.300% | 6/22/27       | 7,735               | 7,252                 |
| Viatis Inc.                                                     | 2.700% | 6/22/30       | 12,456              | 10,801                |
| Viatis Inc.                                                     | 3.850% | 6/22/40       | 9,070               | 6,785                 |
| Viatis Inc.                                                     | 4.000% | 6/22/50       | 19,053              | 12,973                |
| <sup>2</sup> WakeMed                                            | 3.286% | 10/1/52       | 3,390               | 2,329                 |
| <sup>2</sup> West Virginia United Health System Obligated Group | 3.129% | 6/1/50        | 4,346               | 2,751                 |
| <sup>2</sup> Willis-Knighton Medical Center                     | 4.813% | 9/1/48        | 4,151               | 3,574                 |
| <sup>2</sup> Willis-Knighton Medical Center                     | 3.065% | 3/1/51        | 8,350               | 5,200                 |
| Wyeth LLC                                                       | 6.500% | 2/1/34        | 9,177               | 9,983                 |
| Wyeth LLC                                                       | 6.000% | 2/15/36       | 8,305               | 8,748                 |
| Wyeth LLC                                                       | 5.950% | 4/1/37        | 17,596              | 18,361                |
| <sup>2</sup> Yale-New Haven Health Services Corp.               | 2.496% | 7/1/50        | 5,675               | 3,276                 |
| Zimmer Biomet Holdings Inc.                                     | 3.050% | 1/15/26       | 12,729              | 12,520                |
| Zimmer Biomet Holdings Inc.                                     | 5.350% | 12/1/28       | 5,775               | 5,859                 |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Zimmer Biomet Holdings Inc.                                              | 2.600% | 11/24/31      | 18,077              | 15,419                |
| Zimmer Biomet Holdings Inc.                                              | 5.200% | 9/15/34       | 2,718               | 2,665                 |
| Zimmer Biomet Holdings Inc.                                              | 5.750% | 11/30/39      | 2,865               | 2,859                 |
| Zimmer Biomet Holdings Inc.                                              | 4.450% | 8/15/45       | 3,983               | 3,334                 |
| Zoetis Inc.                                                              | 3.000% | 9/12/27       | 16,022              | 15,355                |
| Zoetis Inc.                                                              | 3.900% | 8/20/28       | 9,715               | 9,414                 |
| Zoetis Inc.                                                              | 2.000% | 5/15/30       | 6,190               | 5,325                 |
| Zoetis Inc.                                                              | 5.600% | 11/16/32      | 11,550              | 11,896                |
| Zoetis Inc.                                                              | 4.700% | 2/1/43        | 9,373               | 8,326                 |
| Zoetis Inc.                                                              | 3.950% | 9/12/47       | 10,308              | 7,952                 |
| Zoetis Inc.                                                              | 4.450% | 8/20/48       | 12,591              | 10,374                |
| Zoetis Inc.                                                              | 3.000% | 5/15/50       | 4,724               | 3,024                 |
|                                                                          |        |               |                     | <b>9,953,186</b>      |
| <b>Industrials (1.8%)</b>                                                |        |               |                     |                       |
| <sup>2</sup> 3M Co.                                                      | 2.250% | 9/19/26       | 15,457              | 14,848                |
| 3M Co.                                                                   | 2.875% | 10/15/27      | 7,384               | 7,064                 |
| <sup>2</sup> 3M Co.                                                      | 3.625% | 9/14/28       | 2,375               | 2,296                 |
| <sup>2</sup> 3M Co.                                                      | 3.375% | 3/1/29        | 15,350              | 14,466                |
| 3M Co.                                                                   | 2.375% | 8/26/29       | 20,471              | 18,363                |
| 3M Co.                                                                   | 3.050% | 4/15/30       | 5,715               | 5,240                 |
| <sup>2</sup> 3M Co.                                                      | 5.700% | 3/15/37       | 2,023               | 2,074                 |
| <sup>2</sup> 3M Co.                                                      | 3.125% | 9/19/46       | 12,980              | 8,884                 |
| <sup>2</sup> 3M Co.                                                      | 3.625% | 10/15/47      | 10,432              | 7,577                 |
| <sup>2</sup> 3M Co.                                                      | 4.000% | 9/14/48       | 8,150               | 6,392                 |
| 3M Co.                                                                   | 3.250% | 8/26/49       | 23,111              | 15,643                |
| 3M Co.                                                                   | 3.700% | 4/15/50       | 1,524               | 1,118                 |
| Acuity Brands Lighting Inc.                                              | 2.150% | 12/15/30      | 6,622               | 5,627                 |
| AGCO Corp.                                                               | 5.450% | 3/21/27       | 5,150               | 5,198                 |
| AGCO Corp.                                                               | 5.800% | 3/21/34       | 9,120               | 9,164                 |
| Allegion plc                                                             | 3.500% | 10/1/29       | 5,864               | 5,478                 |
| Allegion US Holding Co. Inc.                                             | 3.550% | 10/1/27       | 7,169               | 6,913                 |
| Allegion US Holding Co. Inc.                                             | 5.411% | 7/1/32        | 6,850               | 6,912                 |
| Allegion US Holding Co. Inc.                                             | 5.600% | 5/29/34       | 3,845               | 3,864                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class A Series 2014-1  | 3.700% | 10/1/26       | 3,164               | 3,077                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class A Series 2015-1  | 3.375% | 5/1/27        | 348                 | 333                   |
| <sup>2</sup> American Airlines Pass-Through Trust Class A Series 2021-1  | 2.875% | 7/11/34       | 17,047              | 14,724                |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2015-2 | 3.600% | 9/22/27       | 1,424               | 1,375                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-1 | 3.575% | 1/15/28       | 2,517               | 2,420                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-2 | 3.200% | 6/15/28       | 6,799               | 6,421                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-3 | 3.000% | 10/15/28      | 4,240               | 3,954                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2017-1 | 3.650% | 2/15/29       | 4,572               | 4,351                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2017-2 | 3.350% | 10/15/29      | 4,374               | 4,097                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2019-1 | 3.150% | 2/15/32       | 7,351               | 6,649                 |
| Amphenol Corp.                                                           | 4.750% | 3/30/26       | 4,763               | 4,763                 |
| Amphenol Corp.                                                           | 5.050% | 4/5/27        | 10,111              | 10,199                |
| Amphenol Corp.                                                           | 5.050% | 4/5/29        | 7,000               | 7,031                 |
| Amphenol Corp.                                                           | 4.350% | 6/1/29        | 6,568               | 6,431                 |
| Amphenol Corp.                                                           | 2.800% | 2/15/30       | 16,848              | 15,237                |
| Amphenol Corp.                                                           | 2.200% | 9/15/31       | 9,435               | 7,898                 |
| Amphenol Corp.                                                           | 5.250% | 4/5/34        | 7,780               | 7,808                 |
| Amphenol Corp.                                                           | 5.000% | 1/15/35       | 12,150              | 11,853                |
| Amphenol Corp.                                                           | 5.375% | 11/15/54      | 4,600               | 4,373                 |
| <sup>2</sup> BNSF Funding Trust I                                        | 6.613% | 12/15/55      | 1,730               | 1,738                 |
| Boeing Co.                                                               | 2.750% | 2/1/26        | 13,929              | 13,586                |
| Boeing Co.                                                               | 2.196% | 2/4/26        | 42,693              | 41,391                |
| Boeing Co.                                                               | 3.100% | 5/1/26        | 12,305              | 11,996                |
| Boeing Co.                                                               | 2.250% | 6/15/26       | 8,269               | 7,940                 |
| Boeing Co.                                                               | 2.700% | 2/1/27        | 18,040              | 17,197                |
| Boeing Co.                                                               | 5.040% | 5/1/27        | 27,407              | 27,469                |
| Boeing Co.                                                               | 6.259% | 5/1/27        | 12,970              | 13,272                |
| Boeing Co.                                                               | 3.250% | 2/1/28        | 19,989              | 18,819                |
| Boeing Co.                                                               | 3.250% | 3/1/28        | 6,492               | 6,095                 |
| Boeing Co.                                                               | 3.200% | 3/1/29        | 13,648              | 12,574                |
| Boeing Co.                                                               | 6.298% | 5/1/29        | 15,660              | 16,234                |
| Boeing Co.                                                               | 2.950% | 2/1/30        | 10,206              | 9,103                 |
| Boeing Co.                                                               | 5.150% | 5/1/30        | 71,014              | 70,067                |
| Boeing Co.                                                               | 3.625% | 2/1/31        | 14,205              | 12,892                |
| Boeing Co.                                                               | 6.388% | 5/1/31        | 13,132              | 13,726                |
| Boeing Co.                                                               | 6.125% | 2/15/33       | 11,056              | 11,425                |



|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| Boeing Co.                       | 3.600% | 5/1/34        | 16,317              | 13,661                |
| Boeing Co.                       | 6.528% | 5/1/34        | 32,837              | 34,385                |
| Boeing Co.                       | 3.250% | 2/1/35        | 11,325              | 9,023                 |
| Boeing Co.                       | 6.625% | 2/15/38       | 8,439               | 8,739                 |
| Boeing Co.                       | 3.500% | 3/1/39        | 5,812               | 4,303                 |
| Boeing Co.                       | 6.875% | 3/15/39       | 14,608              | 15,370                |
| Boeing Co.                       | 5.875% | 2/15/40       | 9,567               | 9,238                 |
| Boeing Co.                       | 5.705% | 5/1/40        | 21,700              | 20,647                |
| Boeing Co.                       | 3.850% | 11/1/48       | 6,205               | 4,238                 |
| Boeing Co.                       | 3.900% | 5/1/49        | 17,508              | 12,139                |
| Boeing Co.                       | 3.750% | 2/1/50        | 5,442               | 3,701                 |
| Boeing Co.                       | 5.805% | 5/1/50        | 72,696              | 67,401                |
| Boeing Co.                       | 6.858% | 5/1/54        | 32,675              | 34,697                |
| Boeing Co.                       | 3.825% | 3/1/59        | 8,970               | 5,797                 |
| Boeing Co.                       | 5.930% | 5/1/60        | 38,288              | 35,235                |
| Boeing Co.                       | 7.008% | 5/1/64        | 32,205              | 34,193                |
| Burlington Northern Santa Fe LLC | 3.250% | 6/15/27       | 5,642               | 5,480                 |
| Burlington Northern Santa Fe LLC | 6.200% | 8/15/36       | 4,617               | 4,958                 |
| Burlington Northern Santa Fe LLC | 6.150% | 5/1/37        | 7,276               | 7,766                 |
| Burlington Northern Santa Fe LLC | 5.750% | 5/1/40        | 11,592              | 11,865                |
| Burlington Northern Santa Fe LLC | 5.050% | 3/1/41        | 9,459               | 8,929                 |
| Burlington Northern Santa Fe LLC | 5.400% | 6/1/41        | 18,791              | 18,450                |
| Burlington Northern Santa Fe LLC | 4.950% | 9/15/41       | 8,805               | 8,184                 |
| Burlington Northern Santa Fe LLC | 4.400% | 3/15/42       | 11,961              | 10,376                |
| Burlington Northern Santa Fe LLC | 4.375% | 9/1/42        | 9,097               | 7,850                 |
| Burlington Northern Santa Fe LLC | 4.450% | 3/15/43       | 18,111              | 15,734                |
| Burlington Northern Santa Fe LLC | 5.150% | 9/1/43        | 7,372               | 7,024                 |
| Burlington Northern Santa Fe LLC | 4.900% | 4/1/44        | 18,314              | 16,729                |
| Burlington Northern Santa Fe LLC | 4.550% | 9/1/44        | 10,220              | 8,891                 |
| Burlington Northern Santa Fe LLC | 4.150% | 4/1/45        | 19,675              | 16,163                |
| Burlington Northern Santa Fe LLC | 4.700% | 9/1/45        | 10,671              | 9,406                 |
| Burlington Northern Santa Fe LLC | 3.900% | 8/1/46        | 16,969              | 13,229                |
| Burlington Northern Santa Fe LLC | 4.125% | 6/15/47       | 16,248              | 13,140                |
| Burlington Northern Santa Fe LLC | 4.050% | 6/15/48       | 7,671               | 6,093                 |
| Burlington Northern Santa Fe LLC | 4.150% | 12/15/48      | 14,020              | 11,252                |
| Burlington Northern Santa Fe LLC | 3.550% | 2/15/50       | 16,785              | 12,136                |
| Burlington Northern Santa Fe LLC | 3.050% | 2/15/51       | 8,432               | 5,510                 |
| Burlington Northern Santa Fe LLC | 3.300% | 9/15/51       | 15,784              | 10,798                |
| Burlington Northern Santa Fe LLC | 2.875% | 6/15/52       | 8,897               | 5,520                 |
| Burlington Northern Santa Fe LLC | 4.450% | 1/15/53       | 5,000               | 4,181                 |
| Burlington Northern Santa Fe LLC | 5.200% | 4/15/54       | 17,348              | 16,311                |
| Burlington Northern Santa Fe LLC | 5.500% | 3/15/55       | 17,215              | 16,875                |
| Canadian National Railway Co.    | 2.750% | 3/1/26        | 9,402               | 9,216                 |
| Canadian National Railway Co.    | 6.900% | 7/15/28       | 2,175               | 2,322                 |
| Canadian National Railway Co.    | 3.850% | 8/5/32        | 4,891               | 4,512                 |
| Canadian National Railway Co.    | 6.250% | 8/1/34        | 3,669               | 3,963                 |
| Canadian National Railway Co.    | 6.200% | 6/1/36        | 6,813               | 7,284                 |
| Canadian National Railway Co.    | 6.375% | 11/15/37      | 4,893               | 5,326                 |
| Canadian National Railway Co.    | 3.200% | 8/2/46        | 8,391               | 5,886                 |
| Canadian National Railway Co.    | 3.650% | 2/3/48        | 6,249               | 4,702                 |
| Canadian National Railway Co.    | 2.450% | 5/1/50        | 5,207               | 3,021                 |
| Canadian National Railway Co.    | 4.400% | 8/5/52        | 12,532              | 10,452                |
| Canadian National Railway Co.    | 6.125% | 11/1/53       | 975                 | 1,047                 |
| Canadian Pacific Railway Co.     | 1.750% | 12/2/26       | 8,189               | 7,753                 |
| Canadian Pacific Railway Co.     | 4.000% | 6/1/28        | 3,808               | 3,706                 |
| Canadian Pacific Railway Co.     | 2.875% | 11/15/29      | 7,190               | 6,576                 |
| Canadian Pacific Railway Co.     | 2.050% | 3/5/30        | 6,947               | 6,030                 |
| Canadian Pacific Railway Co.     | 7.125% | 10/15/31      | 5,361               | 5,947                 |
| Canadian Pacific Railway Co.     | 2.450% | 12/2/31       | 20,147              | 17,183                |
| Canadian Pacific Railway Co.     | 4.800% | 9/15/35       | 4,573               | 4,369                 |
| Canadian Pacific Railway Co.     | 5.950% | 5/15/37       | 13,595              | 14,092                |
| Canadian Pacific Railway Co.     | 3.000% | 12/2/41       | 13,105              | 9,501                 |
| Canadian Pacific Railway Co.     | 4.300% | 5/15/43       | 6,825               | 5,741                 |
| Canadian Pacific Railway Co.     | 4.800% | 8/1/45        | 6,663               | 5,892                 |
| Canadian Pacific Railway Co.     | 4.950% | 8/15/45       | 5,048               | 4,559                 |
| Canadian Pacific Railway Co.     | 4.700% | 5/1/48        | 9,932               | 8,607                 |
| Canadian Pacific Railway Co.     | 3.500% | 5/1/50        | 11,396              | 8,073                 |
| Canadian Pacific Railway Co.     | 3.100% | 12/2/51       | 33,531              | 21,775                |
| Canadian Pacific Railway Co.     | 6.125% | 9/15/15       | 7,540               | 7,515                 |
| Carrier Global Corp.             | 2.493% | 2/15/27       | 14,970              | 14,314                |

|                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Carrier Global Corp.                              | 2.722% | 2/15/30       | 34,026              | 30,432                |
| Carrier Global Corp.                              | 5.900% | 3/15/34       | 12,082              | 12,499                |
| Carrier Global Corp.                              | 3.377% | 4/5/40        | 29,912              | 23,025                |
| Carrier Global Corp.                              | 3.577% | 4/5/50        | 12,821              | 9,195                 |
| Carrier Global Corp.                              | 6.200% | 3/15/54       | 6,537               | 6,907                 |
| Caterpillar Financial Services Corp.              | 5.050% | 2/27/26       | 10,440              | 10,510                |
| Caterpillar Financial Services Corp.              | 0.900% | 3/2/26        | 4,978               | 4,779                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 4.350% | 5/15/26       | 12,779              | 12,763                |
| Caterpillar Financial Services Corp.              | 2.400% | 8/9/26        | 4,021               | 3,891                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.150% | 9/14/26       | 5,503               | 5,210                 |
| Caterpillar Financial Services Corp.              | 4.450% | 10/16/26      | 8,855               | 8,856                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.700% | 1/8/27        | 6,546               | 6,194                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 3.600% | 8/12/27       | 10,370              | 10,143                |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.100% | 9/14/27       | 8,257               | 7,572                 |
| Caterpillar Financial Services Corp.              | 4.400% | 10/15/27      | 7,855               | 7,822                 |
| Caterpillar Financial Services Corp.              | 4.600% | 11/15/27      | 10,150              | 10,155                |
| Caterpillar Financial Services Corp.              | 4.850% | 2/27/29       | 7,765               | 7,806                 |
| Caterpillar Financial Services Corp.              | 4.700% | 11/15/29      | 6,200               | 6,177                 |
| Caterpillar Inc.                                  | 2.600% | 9/19/29       | 10,422              | 9,501                 |
| Caterpillar Inc.                                  | 2.600% | 4/9/30        | 20,849              | 18,794                |
| Caterpillar Inc.                                  | 5.300% | 9/15/35       | 4,719               | 4,816                 |
| Caterpillar Inc.                                  | 6.050% | 8/15/36       | 10,556              | 11,349                |
| Caterpillar Inc.                                  | 3.803% | 8/15/42       | 24,692              | 19,988                |
| Caterpillar Inc.                                  | 4.300% | 5/15/44       | 4,488               | 3,868                 |
| Caterpillar Inc.                                  | 3.250% | 9/19/49       | 14,361              | 9,983                 |
| Caterpillar Inc.                                  | 3.250% | 4/9/50        | 8,162               | 5,632                 |
| Caterpillar Inc.                                  | 4.750% | 5/15/64       | 6,521               | 5,596                 |
| CH Robinson Worldwide Inc.                        | 4.200% | 4/15/28       | 8,070               | 7,867                 |
| CNH Industrial Capital LLC                        | 1.875% | 1/15/26       | 7,633               | 7,399                 |
| CNH Industrial Capital LLC                        | 1.450% | 7/15/26       | 4,642               | 4,412                 |
| CNH Industrial Capital LLC                        | 4.500% | 10/8/27       | 3,000               | 2,970                 |
| CNH Industrial Capital LLC                        | 4.550% | 4/10/28       | 6,915               | 6,816                 |
| CNH Industrial Capital LLC                        | 5.500% | 1/12/29       | 8,423               | 8,542                 |
| CNH Industrial Capital LLC                        | 5.100% | 4/20/29       | 12,963              | 12,953                |
| <sup>2</sup> CNH Industrial NV                    | 3.850% | 11/15/27      | 9,158               | 8,946                 |
| CSX Corp.                                         | 2.600% | 11/1/26       | 8,518               | 8,235                 |
| CSX Corp.                                         | 3.250% | 6/1/27        | 17,171              | 16,635                |
| CSX Corp.                                         | 3.800% | 3/1/28        | 9,695               | 9,424                 |
| CSX Corp.                                         | 4.250% | 3/15/29       | 22,766              | 22,287                |
| CSX Corp.                                         | 2.400% | 2/15/30       | 8,620               | 7,639                 |
| CSX Corp.                                         | 4.100% | 11/15/32      | 14,014              | 13,112                |
| CSX Corp.                                         | 5.200% | 11/15/33      | 4,085               | 4,092                 |
| CSX Corp.                                         | 6.000% | 10/1/36       | 8,132               | 8,531                 |
| CSX Corp.                                         | 6.150% | 5/1/37        | 10,827              | 11,501                |
| CSX Corp.                                         | 6.220% | 4/30/40       | 11,174              | 11,927                |
| CSX Corp.                                         | 5.500% | 4/15/41       | 5,822               | 5,767                 |
| CSX Corp.                                         | 4.750% | 5/30/42       | 5,140               | 4,632                 |
| CSX Corp.                                         | 4.400% | 3/1/43        | 1,735               | 1,502                 |
| CSX Corp.                                         | 4.100% | 3/15/44       | 11,535              | 9,453                 |
| CSX Corp.                                         | 3.800% | 11/1/46       | 7,207               | 5,533                 |
| CSX Corp.                                         | 4.300% | 3/1/48        | 8,350               | 6,879                 |
| CSX Corp.                                         | 4.750% | 11/15/48      | 10,680              | 9,391                 |
| CSX Corp.                                         | 4.500% | 3/15/49       | 15,854              | 13,409                |
| CSX Corp.                                         | 3.350% | 9/15/49       | 12,156              | 8,431                 |
| CSX Corp.                                         | 3.800% | 4/15/50       | 3,470               | 2,609                 |
| CSX Corp.                                         | 2.500% | 5/15/51       | 5,482               | 3,171                 |
| CSX Corp.                                         | 4.500% | 11/15/52      | 15,696              | 13,218                |
| CSX Corp.                                         | 4.500% | 8/1/54        | 2,395               | 2,001                 |
| CSX Corp.                                         | 4.900% | 3/15/55       | 7,730               | 6,916                 |
| CSX Corp.                                         | 4.250% | 11/1/66       | 7,818               | 5,908                 |
| CSX Corp.                                         | 4.650% | 3/1/68        | 4,914               | 4,009                 |
| Cummins Inc.                                      | 4.900% | 2/20/29       | 8,705               | 8,760                 |
| Cummins Inc.                                      | 1.500% | 9/1/30        | 9,448               | 7,905                 |
| Cummins Inc.                                      | 5.150% | 2/20/34       | 7,435               | 7,445                 |
| Cummins Inc.                                      | 4.875% | 10/1/43       | 9,866               | 9,018                 |
| Cummins Inc.                                      | 2.600% | 9/1/50        | 8,592               | 5,098                 |
| Cummins Inc.                                      | 5.450% | 2/20/54       | 14,175              | 13,779                |
| Deere & Co.                                       | 5.375% | 10/16/29      | 11,494              | 11,859                |
| Deere & Co.                                       | 3.100% | 4/15/30       | 14,120              | 12,987                |
| Deere & Co.                                       | 3.900% | 6/9/42        | 10,389              | 8,650                 |

|   |                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|   | Deere & Co.                                               | 2.875% | 9/7/49        | 13,022              | 8,506                 |
|   | Deere & Co.                                               | 3.750% | 4/15/50       | 12,277              | 9,432                 |
| 7 | Delta Air Lines Inc.                                      | 4.750% | 10/20/28      | 1,275               | 1,257                 |
|   | Delta Air Lines Inc.                                      | 3.750% | 10/28/29      | 4,082               | 3,815                 |
| 2 | Delta Air Lines Pass-Through Trust Class AA Series 2020-1 | 2.000% | 6/10/28       | 7,772               | 7,155                 |
|   | Dover Corp.                                               | 2.950% | 11/4/29       | 4,247               | 3,869                 |
|   | Dover Corp.                                               | 5.375% | 10/15/35      | 3,525               | 3,534                 |
|   | Dover Corp.                                               | 5.375% | 3/1/41        | 6,219               | 6,015                 |
|   | Eaton Corp.                                               | 3.103% | 9/15/27       | 15,188              | 14,628                |
|   | Eaton Corp.                                               | 4.350% | 5/18/28       | 390                 | 387                   |
|   | Eaton Corp.                                               | 4.000% | 11/2/32       | 13,397              | 12,527                |
|   | Eaton Corp.                                               | 4.150% | 11/2/42       | 12,975              | 10,932                |
|   | Eaton Corp.                                               | 3.915% | 9/15/47       | 3,988               | 3,101                 |
|   | Eaton Corp.                                               | 4.700% | 8/23/52       | 11,789              | 10,360                |
|   | Emerson Electric Co.                                      | 0.875% | 10/15/26      | 11,455              | 10,759                |
|   | Emerson Electric Co.                                      | 1.800% | 10/15/27      | 17,042              | 15,839                |
|   | Emerson Electric Co.                                      | 2.000% | 12/21/28      | 11,425              | 10,307                |
|   | Emerson Electric Co.                                      | 1.950% | 10/15/30      | 10,085              | 8,643                 |
|   | Emerson Electric Co.                                      | 2.200% | 12/21/31      | 18,047              | 15,153                |
|   | Emerson Electric Co.                                      | 2.750% | 10/15/50      | 12,697              | 7,888                 |
|   | Emerson Electric Co.                                      | 2.800% | 12/21/51      | 12,395              | 7,634                 |
|   | FedEx Corp.                                               | 3.250% | 4/1/26        | 11,892              | 11,684                |
|   | FedEx Corp.                                               | 3.400% | 2/15/28       | 5,666               | 5,430                 |
|   | FedEx Corp.                                               | 4.200% | 10/17/28      | 520                 | 508                   |
|   | FedEx Corp.                                               | 4.250% | 5/15/30       | 7,312               | 7,080                 |
|   | FedEx Corp.                                               | 2.400% | 5/15/31       | 8,187               | 6,984                 |
|   | FedEx Corp.                                               | 4.900% | 1/15/34       | 5,162               | 5,021                 |
|   | FedEx Corp.                                               | 3.900% | 2/1/35        | 13,065              | 11,544                |
|   | FedEx Corp.                                               | 3.250% | 5/15/41       | 9,835               | 7,171                 |
|   | FedEx Corp.                                               | 4.100% | 4/15/43       | 6,420               | 5,092                 |
|   | FedEx Corp.                                               | 5.100% | 1/15/44       | 4,474               | 4,075                 |
|   | FedEx Corp.                                               | 4.100% | 2/1/45        | 7,313               | 5,715                 |
|   | FedEx Corp.                                               | 4.750% | 11/15/45      | 20,713              | 17,733                |
|   | FedEx Corp.                                               | 4.550% | 4/1/46        | 16,566              | 13,774                |
|   | FedEx Corp.                                               | 4.400% | 1/15/47       | 10,605              | 8,584                 |
|   | FedEx Corp.                                               | 4.050% | 2/15/48       | 15,406              | 11,789                |
|   | FedEx Corp.                                               | 5.250% | 5/15/50       | 15,705              | 14,347                |
| 2 | FedEx Corp. Pass-Through Trust Class AA Series 2020-1     | 1.875% | 2/20/34       | 16,603              | 13,797                |
|   | Fortive Corp.                                             | 3.150% | 6/15/26       | 12,339              | 12,059                |
|   | Fortive Corp.                                             | 4.300% | 6/15/46       | 6,690               | 5,387                 |
|   | GE Capital Funding LLC                                    | 4.550% | 5/15/32       | 11,588              | 11,147                |
|   | General Dynamics Corp.                                    | 1.150% | 6/1/26        | 100                 | 96                    |
|   | General Dynamics Corp.                                    | 2.125% | 8/15/26       | 8,197               | 7,898                 |
|   | General Dynamics Corp.                                    | 2.625% | 11/15/27      | 14,629              | 13,876                |
|   | General Dynamics Corp.                                    | 3.750% | 5/15/28       | 12,985              | 12,599                |
|   | General Dynamics Corp.                                    | 3.625% | 4/1/30        | 15,461              | 14,594                |
|   | General Dynamics Corp.                                    | 4.250% | 4/1/40        | 5,788               | 5,048                 |
|   | General Dynamics Corp.                                    | 3.600% | 11/15/42      | 2,543               | 1,996                 |
| 2 | General Electric Co.                                      | 5.875% | 1/14/38       | 24,305              | 25,029                |
|   | General Electric Co.                                      | 4.350% | 5/1/50        | 7,695               | 6,400                 |
|   | HEICO Corp.                                               | 5.250% | 8/1/28        | 4,970               | 5,016                 |
|   | HEICO Corp.                                               | 5.350% | 8/1/33        | 8,330               | 8,308                 |
|   | Honeywell International Inc.                              | 2.500% | 11/1/26       | 25,040              | 24,183                |
|   | Honeywell International Inc.                              | 1.100% | 3/1/27        | 16,235              | 15,111                |
|   | Honeywell International Inc.                              | 4.650% | 7/30/27       | 8,325               | 8,354                 |
|   | Honeywell International Inc.                              | 4.950% | 2/15/28       | 6,678               | 6,753                 |
|   | Honeywell International Inc.                              | 4.250% | 1/15/29       | 9,639               | 9,504                 |
|   | Honeywell International Inc.                              | 2.700% | 8/15/29       | 9,661               | 8,854                 |
|   | Honeywell International Inc.                              | 4.700% | 2/1/30        | 11,100              | 11,044                |
|   | Honeywell International Inc.                              | 1.950% | 6/1/30        | 13,603              | 11,720                |
|   | Honeywell International Inc.                              | 1.750% | 9/1/31        | 22,166              | 18,152                |
|   | Honeywell International Inc.                              | 4.950% | 9/1/31        | 19,519              | 19,514                |
|   | Honeywell International Inc.                              | 4.750% | 2/1/32        | 8,450               | 8,305                 |
|   | Honeywell International Inc.                              | 5.000% | 2/15/33       | 24,335              | 24,196                |
|   | Honeywell International Inc.                              | 4.500% | 1/15/34       | 12,995              | 12,391                |
|   | Honeywell International Inc.                              | 5.000% | 3/1/35        | 22,360              | 21,885                |
|   | Honeywell International Inc.                              | 5.700% | 3/15/36       | 5,804               | 6,009                 |
|   | Honeywell International Inc.                              | 5.700% | 3/15/37       | 7,550               | 7,749                 |
|   | Honeywell International Inc.                              | 5.375% | 3/1/41        | 9,299               | 9,189                 |
|   | Honeywell International Inc.                              | 3.812% | 11/21/47      | 5,031               | 3,854                 |

|                                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Honeywell International Inc.                                   | 5.250% | 3/1/54        | 23,237              | 21,772                |
| Honeywell International Inc.                                   | 5.350% | 3/1/64        | 9,087               | 8,487                 |
| Howmet Aerospace Inc.                                          | 4.850% | 10/15/31      | 10,315              | 10,123                |
| Howmet Aerospace Inc.                                          | 5.950% | 2/1/37        | 8,575               | 8,875                 |
| Huntington Ingalls Industries Inc.                             | 3.483% | 12/1/27       | 12,521              | 12,022                |
| Huntington Ingalls Industries Inc.                             | 2.043% | 8/16/28       | 8,464               | 7,602                 |
| Huntington Ingalls Industries Inc.                             | 5.353% | 1/15/30       | 2,075               | 2,078                 |
| Huntington Ingalls Industries Inc.                             | 4.200% | 5/1/30        | 9,806               | 9,287                 |
| Huntington Ingalls Industries Inc.                             | 5.749% | 1/15/35       | 37,060              | 36,914                |
| IDEX Corp.                                                     | 4.950% | 9/1/29        | 6,660               | 6,630                 |
| IDEX Corp.                                                     | 3.000% | 5/1/30        | 6,590               | 5,962                 |
| Illinois Tool Works Inc.                                       | 2.650% | 11/15/26      | 18,861              | 18,313                |
| Illinois Tool Works Inc.                                       | 4.875% | 9/15/41       | 8,347               | 7,799                 |
| Illinois Tool Works Inc.                                       | 3.900% | 9/1/42        | 18,070              | 14,729                |
| Ingersoll Rand Inc.                                            | 5.197% | 6/15/27       | 10,325              | 10,442                |
| Ingersoll Rand Inc.                                            | 5.400% | 8/14/28       | 4,330               | 4,400                 |
| Ingersoll Rand Inc.                                            | 5.176% | 6/15/29       | 9,680               | 9,764                 |
| Ingersoll Rand Inc.                                            | 5.314% | 6/15/31       | 6,695               | 6,764                 |
| Ingersoll Rand Inc.                                            | 5.700% | 8/14/33       | 13,103              | 13,395                |
| Ingersoll Rand Inc.                                            | 5.450% | 6/15/34       | 9,660               | 9,707                 |
| Ingersoll Rand Inc.                                            | 5.700% | 6/15/54       | 8,110               | 7,946                 |
| Jacobs Engineering Group Inc.                                  | 6.350% | 8/18/28       | 7,935               | 8,253                 |
| Jacobs Engineering Group Inc.                                  | 5.900% | 3/1/33        | 6,037               | 6,114                 |
| JB Hunt Transport Services Inc.                                | 3.875% | 3/1/26        | 9,318               | 9,223                 |
| <sup>2</sup> JetBlue Pass-Through Trust Class A Series 2020-1  | 4.000% | 11/15/32      | 6,320               | 5,940                 |
| <sup>2</sup> JetBlue Pass-Through Trust Class AA Series 2019-1 | 2.750% | 5/15/32       | 8,383               | 7,276                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.800% | 1/9/26        | 4,700               | 4,714                 |
| <sup>2</sup> John Deere Capital Corp.                          | 0.700% | 1/15/26       | 4,719               | 4,537                 |
| <sup>2</sup> John Deere Capital Corp.                          | 5.050% | 3/3/26        | 7,973               | 8,030                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.950% | 3/6/26        | 14,490              | 14,562                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.750% | 6/8/26        | 8,145               | 8,179                 |
| <sup>2</sup> John Deere Capital Corp.                          | 2.650% | 6/10/26       | 8,785               | 8,565                 |
| <sup>2</sup> John Deere Capital Corp.                          | 1.050% | 6/17/26       | 8,733               | 8,314                 |
| <sup>2</sup> John Deere Capital Corp.                          | 5.150% | 9/8/26        | 5,710               | 5,782                 |
| <sup>2</sup> John Deere Capital Corp.                          | 2.250% | 9/14/26       | 25,705              | 24,774                |
| <sup>2</sup> John Deere Capital Corp.                          | 1.700% | 1/11/27       | 12,810              | 12,115                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.850% | 3/5/27        | 14,055              | 14,144                |
| <sup>2</sup> John Deere Capital Corp.                          | 1.750% | 3/9/27        | 7,716               | 7,267                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.900% | 6/11/27       | 7,722               | 7,778                 |
| <sup>2</sup> John Deere Capital Corp.                          | 2.800% | 9/8/27        | 13,359              | 12,794                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.150% | 9/15/27       | 16,027              | 15,867                |
| <sup>2</sup> John Deere Capital Corp.                          | 3.050% | 1/6/28        | 16,846              | 16,173                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.750% | 1/20/28       | 6,077               | 6,107                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.900% | 3/3/28        | 13,468              | 13,571                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.950% | 7/14/28       | 25,441              | 25,678                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.500% | 1/16/29       | 6,642               | 6,582                 |
| <sup>2</sup> John Deere Capital Corp.                          | 3.450% | 3/7/29        | 6,930               | 6,598                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.850% | 6/11/29       | 6,997               | 7,020                 |
| <sup>2</sup> John Deere Capital Corp.                          | 2.800% | 7/18/29       | 13,118              | 12,088                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.850% | 10/11/29      | 4,153               | 4,180                 |
| <sup>2</sup> John Deere Capital Corp.                          | 2.450% | 1/9/30        | 12,737              | 11,446                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.700% | 6/10/30       | 14,966              | 14,914                |
| <sup>2</sup> John Deere Capital Corp.                          | 1.450% | 1/15/31       | 6,243               | 5,147                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.900% | 3/7/31        | 18,340              | 18,313                |
| <sup>2</sup> John Deere Capital Corp.                          | 4.400% | 9/8/31        | 5,680               | 5,501                 |
| <sup>2</sup> John Deere Capital Corp.                          | 4.350% | 9/15/32       | 10,110              | 9,688                 |
| <sup>2</sup> John Deere Capital Corp.                          | 5.150% | 9/8/33        | 13,751              | 13,779                |
| <sup>2</sup> John Deere Capital Corp.                          | 5.100% | 4/11/34       | 15,240              | 15,220                |
| <sup>2</sup> John Deere Capital Corp.                          | 5.050% | 6/12/34       | 15,150              | 15,064                |
| <sup>2</sup> Johnson Controls International plc                | 3.900% | 2/14/26       | 5,364               | 5,313                 |
| Johnson Controls International plc                             | 5.500% | 4/19/29       | 8,788               | 8,945                 |
| Johnson Controls International plc                             | 1.750% | 9/15/30       | 8,807               | 7,374                 |
| Johnson Controls International plc                             | 2.000% | 9/16/31       | 4,861               | 4,011                 |
| Johnson Controls International plc                             | 4.900% | 12/1/32       | 8,075               | 7,869                 |
| <sup>2</sup> Johnson Controls International plc                | 6.000% | 1/15/36       | 3,083               | 3,206                 |
| <sup>2</sup> Johnson Controls International plc                | 4.625% | 7/2/44        | 11,047              | 9,496                 |
| Johnson Controls International plc                             | 4.500% | 2/15/47       | 10,411              | 8,623                 |
| <sup>2</sup> Johnson Controls International plc                | 4.950% | 7/2/64        | 5,672               | 4,788                 |
| Kennametal Inc.                                                | 4.625% | 6/15/28       | 8,800               | 8,678                 |
| Keysight Technologies Inc.                                     | 4.600% | 4/6/27        | 10,261              | 10,212                |

|                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------|--------|---------------|---------------------|-----------------------|
| Keysight Technologies Inc.   | 3.000% | 10/30/29      | 8,485               | 7,737                 |
| Keysight Technologies Inc.   | 4.950% | 10/15/34      | 2,395               | 2,303                 |
| Kirby Corp.                  | 4.200% | 3/1/28        | 14,251              | 13,792                |
| L3Harris Technologies Inc.   | 3.850% | 12/15/26      | 9,632               | 9,478                 |
| L3Harris Technologies Inc.   | 5.400% | 1/15/27       | 17,122              | 17,326                |
| L3Harris Technologies Inc.   | 4.400% | 6/15/28       | 3,894               | 3,827                 |
| 2 L3Harris Technologies Inc. | 4.400% | 6/15/28       | 21,209              | 20,836                |
| L3Harris Technologies Inc.   | 5.050% | 6/1/29        | 9,815               | 9,815                 |
| L3Harris Technologies Inc.   | 2.900% | 12/15/29      | 8,901               | 8,052                 |
| L3Harris Technologies Inc.   | 1.800% | 1/15/31       | 7,531               | 6,208                 |
| L3Harris Technologies Inc.   | 5.250% | 6/1/31        | 9,860               | 9,870                 |
| L3Harris Technologies Inc.   | 5.400% | 7/31/33       | 22,655              | 22,591                |
| L3Harris Technologies Inc.   | 5.350% | 6/1/34        | 11,450              | 11,422                |
| L3Harris Technologies Inc.   | 4.854% | 4/27/35       | 14,456              | 13,759                |
| L3Harris Technologies Inc.   | 5.054% | 4/27/45       | 9,517               | 8,704                 |
| L3Harris Technologies Inc.   | 5.600% | 7/31/53       | 7,575               | 7,337                 |
| Lennox International Inc.    | 1.700% | 8/1/27        | 5,850               | 5,396                 |
| Lennox International Inc.    | 5.500% | 9/15/28       | 6,455               | 6,558                 |
| LKQ Corp.                    | 5.750% | 6/15/28       | 10,111              | 10,280                |
| LKQ Corp.                    | 6.250% | 6/15/33       | 8,433               | 8,694                 |
| Lockheed Martin Corp.        | 3.550% | 1/15/26       | 19,197              | 19,004                |
| Lockheed Martin Corp.        | 5.100% | 11/15/27      | 17,683              | 17,962                |
| Lockheed Martin Corp.        | 4.450% | 5/15/28       | 7,487               | 7,432                 |
| Lockheed Martin Corp.        | 4.500% | 2/15/29       | 5,857               | 5,792                 |
| Lockheed Martin Corp.        | 1.850% | 6/15/30       | 2,341               | 2,003                 |
| Lockheed Martin Corp.        | 4.700% | 12/15/31      | 5,000               | 4,922                 |
| Lockheed Martin Corp.        | 3.900% | 6/15/32       | 12,265              | 11,393                |
| Lockheed Martin Corp.        | 4.750% | 2/15/34       | 13,030              | 12,635                |
| Lockheed Martin Corp.        | 3.600% | 3/1/35        | 12,429              | 10,902                |
| Lockheed Martin Corp.        | 4.500% | 5/15/36       | 11,363              | 10,658                |
| 2 Lockheed Martin Corp.      | 6.150% | 9/1/36        | 10,585              | 11,418                |
| Lockheed Martin Corp.        | 4.070% | 12/15/42      | 8,705               | 7,240                 |
| Lockheed Martin Corp.        | 3.800% | 3/1/45        | 12,349              | 9,732                 |
| Lockheed Martin Corp.        | 4.700% | 5/15/46       | 23,356              | 20,820                |
| Lockheed Martin Corp.        | 4.090% | 9/15/52       | 22,563              | 17,853                |
| Lockheed Martin Corp.        | 4.150% | 6/15/53       | 14,355              | 11,455                |
| Lockheed Martin Corp.        | 5.700% | 11/15/54      | 14,095              | 14,341                |
| Lockheed Martin Corp.        | 5.200% | 2/15/55       | 16,312              | 15,370                |
| Lockheed Martin Corp.        | 4.300% | 6/15/62       | 6,649               | 5,264                 |
| Lockheed Martin Corp.        | 5.900% | 11/15/63      | 20,176              | 20,953                |
| Lockheed Martin Corp.        | 5.200% | 2/15/64       | 2,845               | 2,631                 |
| MasTec Inc.                  | 5.900% | 6/15/29       | 7,590               | 7,717                 |
| 7 Mileage Plus Holdings LLC  | 6.500% | 6/20/27       | 8,500               | 8,555                 |
| 2 Nature Conservancy         | 3.957% | 3/1/52        | 5,010               | 4,015                 |
| Norfolk Southern Corp.       | 2.900% | 6/15/26       | 8,111               | 7,923                 |
| Norfolk Southern Corp.       | 7.800% | 5/15/27       | 4,005               | 4,286                 |
| Norfolk Southern Corp.       | 3.150% | 6/1/27        | 11,083              | 10,719                |
| Norfolk Southern Corp.       | 3.800% | 8/1/28        | 12,280              | 11,896                |
| Norfolk Southern Corp.       | 2.550% | 11/1/29       | 15,111              | 13,619                |
| Norfolk Southern Corp.       | 5.050% | 8/1/30        | 18,945              | 19,126                |
| Norfolk Southern Corp.       | 2.300% | 5/15/31       | 6,695               | 5,727                 |
| Norfolk Southern Corp.       | 3.000% | 3/15/32       | 2,769               | 2,416                 |
| Norfolk Southern Corp.       | 5.550% | 3/15/34       | 6,076               | 6,196                 |
| Norfolk Southern Corp.       | 4.837% | 10/1/41       | 16,151              | 14,710                |
| Norfolk Southern Corp.       | 3.950% | 10/1/42       | 4,224               | 3,395                 |
| Norfolk Southern Corp.       | 4.450% | 6/15/45       | 8,763               | 7,418                 |
| Norfolk Southern Corp.       | 4.650% | 1/15/46       | 7,393               | 6,409                 |
| Norfolk Southern Corp.       | 3.942% | 11/1/47       | 5,583               | 4,287                 |
| Norfolk Southern Corp.       | 4.150% | 2/28/48       | 2,936               | 2,338                 |
| Norfolk Southern Corp.       | 4.100% | 5/15/49       | 6,460               | 5,062                 |
| Norfolk Southern Corp.       | 3.400% | 11/1/49       | 5,225               | 3,612                 |
| Norfolk Southern Corp.       | 3.050% | 5/15/50       | 12,911              | 8,339                 |
| Norfolk Southern Corp.       | 4.050% | 8/15/52       | 8,809               | 6,760                 |
| Norfolk Southern Corp.       | 3.700% | 3/15/53       | 523                 | 374                   |
| Norfolk Southern Corp.       | 4.550% | 6/1/53        | 8,825               | 7,390                 |
| Norfolk Southern Corp.       | 5.350% | 8/1/54        | 13,040              | 12,405                |
| Norfolk Southern Corp.       | 3.155% | 5/15/55       | 24,209              | 15,268                |
| Norfolk Southern Corp.       | 5.950% | 3/15/64       | 17,320              | 17,753                |
| Norfolk Southern Corp.       | 4.100% | 5/15/21       | 9,534               | 6,580                 |
| Northrop Grumman Corp.       | 3.200% | 2/1/27        | 4,109               | 3,992                 |



|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Northrop Grumman Corp.              | 3.250% | 1/15/28       | 40,423              | 38,622                |
| Northrop Grumman Corp.              | 4.600% | 2/1/29        | 8,191               | 8,123                 |
| Northrop Grumman Corp.              | 4.400% | 5/1/30        | 19,283              | 18,762                |
| Northrop Grumman Corp.              | 4.700% | 3/15/33       | 9,360               | 9,073                 |
| Northrop Grumman Corp.              | 4.900% | 6/1/34        | 6,450               | 6,287                 |
| Northrop Grumman Corp.              | 5.150% | 5/1/40        | 27,584              | 26,346                |
| Northrop Grumman Corp.              | 4.750% | 6/1/43        | 18,718              | 16,779                |
| Northrop Grumman Corp.              | 3.850% | 4/15/45       | 7,365               | 5,752                 |
| Northrop Grumman Corp.              | 4.030% | 10/15/47      | 34,816              | 27,376                |
| Northrop Grumman Corp.              | 5.250% | 5/1/50        | 4,359               | 4,077                 |
| Northrop Grumman Corp.              | 4.950% | 3/15/53       | 14,795              | 13,205                |
| Northrop Grumman Corp.              | 5.200% | 6/1/54        | 3,305               | 3,066                 |
| nVent Finance Sarl                  | 4.550% | 4/15/28       | 6,686               | 6,617                 |
| nVent Finance Sarl                  | 5.650% | 5/15/33       | 6,485               | 6,478                 |
| Oshkosh Corp.                       | 4.600% | 5/15/28       | 9,000               | 8,882                 |
| Oshkosh Corp.                       | 3.100% | 3/1/30        | 4,333               | 3,969                 |
| Otis Worldwide Corp.                | 2.293% | 4/5/27        | 8,795               | 8,336                 |
| Otis Worldwide Corp.                | 5.250% | 8/16/28       | 10,035              | 10,155                |
| Otis Worldwide Corp.                | 2.565% | 2/15/30       | 23,979              | 21,306                |
| Otis Worldwide Corp.                | 5.125% | 11/19/31      | 2,200               | 2,201                 |
| Otis Worldwide Corp.                | 3.112% | 2/15/40       | 10,636              | 7,940                 |
| Otis Worldwide Corp.                | 3.362% | 2/15/50       | 6,655               | 4,560                 |
| <sup>2</sup> PACCAR Financial Corp. | 4.450% | 3/30/26       | 5,241               | 5,237                 |
| <sup>2</sup> PACCAR Financial Corp. | 5.050% | 8/10/26       | 4,214               | 4,249                 |
| <sup>2</sup> PACCAR Financial Corp. | 4.500% | 11/25/26      | 9,775               | 9,782                 |
| PACCAR Financial Corp.              | 5.000% | 5/13/27       | 9,295               | 9,397                 |
| PACCAR Financial Corp.              | 4.450% | 8/6/27        | 10,340              | 10,330                |
| <sup>2</sup> PACCAR Financial Corp. | 4.950% | 8/10/28       | 3,900               | 3,930                 |
| <sup>2</sup> PACCAR Financial Corp. | 4.600% | 1/31/29       | 9,215               | 9,182                 |
| PACCAR Financial Corp.              | 4.000% | 9/26/29       | 10,150              | 9,826                 |
| <sup>2</sup> PACCAR Financial Corp. | 5.000% | 3/22/34       | 6,670               | 6,695                 |
| Parker-Hannifin Corp.               | 3.250% | 3/1/27        | 20,524              | 19,936                |
| Parker-Hannifin Corp.               | 3.250% | 6/14/29       | 13,766              | 12,879                |
| Parker-Hannifin Corp.               | 4.500% | 9/15/29       | 14,835              | 14,628                |
| <sup>2</sup> Parker-Hannifin Corp.  | 4.200% | 11/21/34      | 9,293               | 8,584                 |
| <sup>2</sup> Parker-Hannifin Corp.  | 6.250% | 5/15/38       | 6,240               | 6,654                 |
| <sup>2</sup> Parker-Hannifin Corp.  | 4.450% | 11/21/44      | 9,202               | 7,872                 |
| Parker-Hannifin Corp.               | 4.100% | 3/1/47        | 9,087               | 7,279                 |
| Parker-Hannifin Corp.               | 4.000% | 6/14/49       | 10,646              | 8,304                 |
| Pentair Finance Sarl                | 4.500% | 7/1/29        | 5,371               | 5,222                 |
| Precision Castparts Corp.           | 3.900% | 1/15/43       | 6,710               | 5,393                 |
| Precision Castparts Corp.           | 4.375% | 6/15/45       | 4,777               | 4,053                 |
| Regal Rexnord Corp.                 | 6.050% | 2/15/26       | 14,630              | 14,762                |
| Regal Rexnord Corp.                 | 6.050% | 4/15/28       | 16,995              | 17,293                |
| <sup>2</sup> Regal Rexnord Corp.    | 6.300% | 2/15/30       | 15,680              | 16,123                |
| Regal Rexnord Corp.                 | 6.400% | 4/15/33       | 16,450              | 16,981                |
| Republic Services Inc.              | 2.900% | 7/1/26        | 8,117               | 7,934                 |
| Republic Services Inc.              | 3.375% | 11/15/27      | 3,581               | 3,463                 |
| Republic Services Inc.              | 3.950% | 5/15/28       | 5,957               | 5,802                 |
| Republic Services Inc.              | 4.875% | 4/1/29        | 3,085               | 3,078                 |
| Republic Services Inc.              | 5.000% | 11/15/29      | 7,600               | 7,635                 |
| Republic Services Inc.              | 2.300% | 3/1/30        | 10,737              | 9,440                 |
| Republic Services Inc.              | 1.450% | 2/15/31       | 8,740               | 7,089                 |
| Republic Services Inc.              | 1.750% | 2/15/32       | 7,395               | 5,941                 |
| Republic Services Inc.              | 5.000% | 4/1/34        | 19,944              | 19,456                |
| Republic Services Inc.              | 6.200% | 3/1/40        | 5,888               | 6,247                 |
| Republic Services Inc.              | 5.700% | 5/15/41       | 9,157               | 9,129                 |
| Republic Services Inc.              | 3.050% | 3/1/50        | 4,263               | 2,868                 |
| Rockwell Automation Inc.            | 3.500% | 3/1/29        | 8,786               | 8,341                 |
| Rockwell Automation Inc.            | 1.750% | 8/15/31       | 4,078               | 3,338                 |
| Rockwell Automation Inc.            | 4.200% | 3/1/49        | 8,975               | 7,383                 |
| Rockwell Automation Inc.            | 2.800% | 8/15/61       | 6,115               | 3,428                 |
| RTX Corp.                           | 5.000% | 2/27/26       | 3,609               | 3,625                 |
| RTX Corp.                           | 2.650% | 11/1/26       | 4,710               | 4,555                 |
| RTX Corp.                           | 3.500% | 3/15/27       | 15,546              | 15,154                |
| RTX Corp.                           | 3.125% | 5/4/27        | 14,591              | 14,078                |
| RTX Corp.                           | 7.200% | 8/15/27       | 4,950               | 5,258                 |
| RTX Corp.                           | 4.125% | 11/16/28      | 53,317              | 51,915                |
| RTX Corp.                           | 5.750% | 1/15/29       | 3,600               | 3,716                 |
| RTX Corp.                           | 2.250% | 7/1/30        | 10,658              | 9,260                 |

|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| RTX Corp.                                  | 6.000% | 3/15/31       | 5,000               | 5,244                 |
| RTX Corp.                                  | 1.900% | 9/1/31        | 17,279              | 14,126                |
| RTX Corp.                                  | 2.375% | 3/15/32       | 14,858              | 12,334                |
| RTX Corp.                                  | 5.150% | 2/27/33       | 16,908              | 16,746                |
| RTX Corp.                                  | 6.100% | 3/15/34       | 25,481              | 26,816                |
| RTX Corp.                                  | 5.400% | 5/1/35        | 11,570              | 11,588                |
| RTX Corp.                                  | 6.050% | 6/1/36        | 16,333              | 17,041                |
| RTX Corp.                                  | 6.125% | 7/15/38       | 7,648               | 8,009                 |
| RTX Corp.                                  | 4.450% | 11/16/38      | 12,420              | 11,050                |
| RTX Corp.                                  | 4.700% | 12/15/41      | 9,111               | 8,049                 |
| RTX Corp.                                  | 4.500% | 6/1/42        | 39,482              | 34,171                |
| RTX Corp.                                  | 4.800% | 12/15/43      | 14,868              | 13,166                |
| RTX Corp.                                  | 4.150% | 5/15/45       | 14,919              | 12,038                |
| RTX Corp.                                  | 3.750% | 11/1/46       | 14,714              | 11,088                |
| RTX Corp.                                  | 4.350% | 4/15/47       | 18,538              | 15,188                |
| RTX Corp.                                  | 4.050% | 5/4/47        | 7,929               | 6,223                 |
| RTX Corp.                                  | 4.625% | 11/16/48      | 5,357               | 4,550                 |
| RTX Corp.                                  | 3.125% | 7/1/50        | 9,282               | 6,066                 |
| RTX Corp.                                  | 2.820% | 9/1/51        | 13,608              | 8,237                 |
| RTX Corp.                                  | 3.030% | 3/15/52       | 14,644              | 9,232                 |
| RTX Corp.                                  | 5.375% | 2/27/53       | 21,985              | 20,803                |
| RTX Corp.                                  | 6.400% | 3/15/54       | 15,230              | 16,525                |
| <sup>2</sup> Ryder System Inc.             | 1.750% | 9/1/26        | 3,854               | 3,664                 |
| <sup>2</sup> Ryder System Inc.             | 2.900% | 12/1/26       | 6,858               | 6,616                 |
| <sup>2</sup> Ryder System Inc.             | 2.850% | 3/1/27        | 3,268               | 3,132                 |
| <sup>2</sup> Ryder System Inc.             | 5.300% | 3/15/27       | 4,535               | 4,580                 |
| <sup>2</sup> Ryder System Inc.             | 5.650% | 3/1/28        | 9,827               | 10,046                |
| <sup>2</sup> Ryder System Inc.             | 5.250% | 6/1/28        | 9,968               | 10,063                |
| Ryder System Inc.                          | 6.300% | 12/1/28       | 5,495               | 5,755                 |
| <sup>2</sup> Ryder System Inc.             | 5.375% | 3/15/29       | 13,400              | 13,557                |
| <sup>2</sup> Ryder System Inc.             | 5.500% | 6/1/29        | 3,875               | 3,941                 |
| <sup>2</sup> Ryder System Inc.             | 4.950% | 9/1/29        | 2,810               | 2,799                 |
| <sup>2</sup> Ryder System Inc.             | 4.900% | 12/1/29       | 14,395              | 14,266                |
| Ryder System Inc.                          | 6.600% | 12/1/33       | 11,405              | 12,325                |
| Southwest Airlines Co.                     | 3.000% | 11/15/26      | 8,196               | 7,921                 |
| Southwest Airlines Co.                     | 5.125% | 6/15/27       | 34,552              | 34,728                |
| Southwest Airlines Co.                     | 3.450% | 11/16/27      | 3,563               | 3,425                 |
| Southwest Airlines Co.                     | 2.625% | 2/10/30       | 6,661               | 5,893                 |
| Teledyne Technologies Inc.                 | 1.600% | 4/1/26        | 1,147               | 1,102                 |
| Teledyne Technologies Inc.                 | 2.250% | 4/1/28        | 4,372               | 4,021                 |
| Teledyne Technologies Inc.                 | 2.750% | 4/1/31        | 17,928              | 15,585                |
| Textron Inc.                               | 4.000% | 3/15/26       | 7,033               | 6,966                 |
| Textron Inc.                               | 3.650% | 3/15/27       | 12,596              | 12,260                |
| Textron Inc.                               | 3.375% | 3/1/28        | 9,679               | 9,210                 |
| Textron Inc.                               | 3.900% | 9/17/29       | 4,700               | 4,465                 |
| Textron Inc.                               | 2.450% | 3/15/31       | 4,196               | 3,570                 |
| Textron Inc.                               | 6.100% | 11/15/33      | 4,905               | 5,110                 |
| Timken Co.                                 | 4.500% | 12/15/28      | 10,620              | 10,416                |
| Timken Co.                                 | 4.125% | 4/1/32        | 4,607               | 4,223                 |
| Trane Technologies Financing Ltd.          | 3.500% | 3/21/26       | 4,748               | 4,680                 |
| Trane Technologies Financing Ltd.          | 3.800% | 3/21/29       | 12,169              | 11,664                |
| Trane Technologies Financing Ltd.          | 5.250% | 3/3/33        | 6,740               | 6,758                 |
| Trane Technologies Financing Ltd.          | 5.100% | 6/13/34       | 3,565               | 3,523                 |
| Trane Technologies Financing Ltd.          | 4.650% | 11/1/44       | 3,983               | 3,497                 |
| Trane Technologies Financing Ltd.          | 4.500% | 3/21/49       | 5,052               | 4,343                 |
| Trane Technologies Global Holding Co. Ltd. | 3.750% | 8/21/28       | 9,573               | 9,235                 |
| Trane Technologies Global Holding Co. Ltd. | 5.750% | 6/15/43       | 6,850               | 6,896                 |
| Trimble Inc.                               | 4.900% | 6/15/28       | 9,288               | 9,278                 |
| Triton Container International Ltd.        | 3.250% | 3/15/32       | 8,355               | 7,088                 |
| Tyco Electronics Group SA                  | 4.500% | 2/13/26       | 8,286               | 8,285                 |
| Tyco Electronics Group SA                  | 3.700% | 2/15/26       | 2,948               | 2,917                 |
| Tyco Electronics Group SA                  | 3.125% | 8/15/27       | 15,617              | 15,019                |
| Tyco Electronics Group SA                  | 2.500% | 2/4/32        | 8,465               | 7,180                 |
| Tyco Electronics Group SA                  | 7.125% | 10/1/37       | 9,330               | 10,606                |
| Union Pacific Corp.                        | 2.750% | 3/1/26        | 17,714              | 17,345                |
| Union Pacific Corp.                        | 2.150% | 2/5/27        | 10,591              | 10,097                |
| Union Pacific Corp.                        | 3.000% | 4/15/27       | 2,359               | 2,281                 |
| Union Pacific Corp.                        | 3.950% | 9/10/28       | 6,346               | 6,176                 |
| Union Pacific Corp.                        | 3.700% | 3/1/29        | 5,786               | 5,554                 |
| Union Pacific Corp.                        | 2.400% | 2/5/30        | 4,261               | 3,783                 |

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Union Pacific Corp.                                                    | 2.375% | 5/20/31       | 326                 | 282                   |
| Union Pacific Corp.                                                    | 2.800% | 2/14/32       | 5,152               | 4,468                 |
| Union Pacific Corp.                                                    | 3.375% | 2/1/35        | 11,175              | 9,682                 |
| Union Pacific Corp.                                                    | 2.891% | 4/6/36        | 3,892               | 3,139                 |
| Union Pacific Corp.                                                    | 3.600% | 9/15/37       | 4,037               | 3,377                 |
| Union Pacific Corp.                                                    | 3.200% | 5/20/41       | 21,206              | 15,878                |
| Union Pacific Corp.                                                    | 4.050% | 11/15/45      | 4,399               | 3,536                 |
| Union Pacific Corp.                                                    | 4.050% | 3/1/46        | 4,763               | 3,799                 |
| Union Pacific Corp.                                                    | 3.350% | 8/15/46       | 7,644               | 5,436                 |
| Union Pacific Corp.                                                    | 4.000% | 4/15/47       | 820                 | 644                   |
| Union Pacific Corp.                                                    | 3.250% | 2/5/50        | 20,407              | 13,907                |
| Union Pacific Corp.                                                    | 3.799% | 10/1/51       | 2,884               | 2,148                 |
| Union Pacific Corp.                                                    | 2.950% | 3/10/52       | 19,188              | 12,109                |
| Union Pacific Corp.                                                    | 4.950% | 9/9/52        | 5,035               | 4,601                 |
| Union Pacific Corp.                                                    | 3.500% | 2/14/53       | 23,135              | 16,280                |
| Union Pacific Corp.                                                    | 4.950% | 5/15/53       | 680                 | 619                   |
| Union Pacific Corp.                                                    | 3.950% | 8/15/59       | 6,073               | 4,417                 |
| Union Pacific Corp.                                                    | 3.839% | 3/20/60       | 24,049              | 17,181                |
| Union Pacific Corp.                                                    | 3.550% | 5/20/61       | 7,529               | 5,021                 |
| Union Pacific Corp.                                                    | 2.973% | 9/16/62       | 14,015              | 8,059                 |
| Union Pacific Corp.                                                    | 4.100% | 9/15/67       | 6,465               | 4,702                 |
| Union Pacific Corp.                                                    | 3.750% | 2/5/70        | 9,015               | 6,022                 |
| Union Pacific Corp.                                                    | 3.799% | 4/6/71        | 25,184              | 17,046                |
| Union Pacific Corp.                                                    | 3.850% | 2/14/72       | 6,254               | 4,316                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2014-1  | 4.000% | 4/11/26       | 3,225               | 3,187                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2014-2  | 3.750% | 9/3/26        | 1,611               | 1,579                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2016-1  | 3.450% | 7/7/28        | 2,182               | 2,047                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2020-1  | 5.875% | 10/15/27      | 18,357              | 18,747                |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2023-1  | 5.800% | 1/15/36       | 19,910              | 20,304                |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2024-1  | 5.875% | 2/15/37       | 6,390               | 6,502                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2015-1 | 3.450% | 12/1/27       | 2,724               | 2,611                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2016-1 | 3.100% | 7/7/28        | 20,026              | 18,981                |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2016-2 | 2.875% | 10/7/28       | 4,483               | 4,187                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2019-1 | 4.150% | 8/25/31       | 6,198               | 5,915                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2019-2 | 2.700% | 5/1/32        | 6,154               | 5,437                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2024-1 | 5.450% | 2/15/37       | 15,445              | 15,467                |
| <sup>2</sup> United Airlines Pass-Through Trust Class B Series 2020-1  | 4.875% | 1/15/26       | 4,316               | 4,309                 |
| United Parcel Service Inc.                                             | 2.400% | 11/15/26      | 9,011               | 8,686                 |
| United Parcel Service Inc.                                             | 3.050% | 11/15/27      | 12,621              | 12,134                |
| United Parcel Service Inc.                                             | 3.400% | 3/15/29       | 12,502              | 11,877                |
| United Parcel Service Inc.                                             | 2.500% | 9/1/29        | 7,805               | 7,082                 |
| United Parcel Service Inc.                                             | 4.450% | 4/1/30        | 6,042               | 5,969                 |
| United Parcel Service Inc.                                             | 4.875% | 3/3/33        | 14,795              | 14,624                |
| United Parcel Service Inc.                                             | 5.150% | 5/22/34       | 9,700               | 9,676                 |
| United Parcel Service Inc.                                             | 6.200% | 1/15/38       | 13,426              | 14,370                |
| United Parcel Service Inc.                                             | 5.200% | 4/1/40        | 6,519               | 6,348                 |
| United Parcel Service Inc.                                             | 4.875% | 11/15/40      | 8,801               | 8,189                 |
| United Parcel Service Inc.                                             | 3.625% | 10/1/42       | 12,965              | 10,059                |
| United Parcel Service Inc.                                             | 3.400% | 11/15/46      | 2,015               | 1,456                 |
| United Parcel Service Inc.                                             | 3.750% | 11/15/47      | 14,415              | 10,902                |
| United Parcel Service Inc.                                             | 4.250% | 3/15/49       | 16,326              | 13,272                |
| United Parcel Service Inc.                                             | 3.400% | 9/1/49        | 6,124               | 4,309                 |
| United Parcel Service Inc.                                             | 5.300% | 4/1/50        | 10,685              | 10,219                |
| United Parcel Service Inc.                                             | 5.050% | 3/3/53        | 12,630              | 11,551                |
| United Parcel Service Inc.                                             | 5.500% | 5/22/54       | 2,170               | 2,115                 |
| United Parcel Service Inc.                                             | 5.600% | 5/22/64       | 9,975               | 9,660                 |
| Valmont Industries Inc.                                                | 5.000% | 10/1/44       | 7,120               | 6,414                 |
| Valmont Industries Inc.                                                | 5.250% | 10/1/54       | 5,145               | 4,714                 |
| Veralto Corp.                                                          | 5.500% | 9/18/26       | 9,220               | 9,328                 |
| Veralto Corp.                                                          | 5.350% | 9/18/28       | 9,025               | 9,139                 |
| Veralto Corp.                                                          | 5.450% | 9/18/33       | 9,200               | 9,230                 |
| Vontier Corp.                                                          | 1.800% | 4/1/26        | 6,886               | 6,608                 |
| Vontier Corp.                                                          | 2.400% | 4/1/28        | 7,230               | 6,560                 |
| Vontier Corp.                                                          | 2.950% | 4/1/31        | 8,048               | 6,905                 |
| Waste Connections Inc.                                                 | 4.250% | 12/1/28       | 5,741               | 5,618                 |
| Waste Connections Inc.                                                 | 3.500% | 5/1/29        | 9,926               | 9,384                 |
| Waste Connections Inc.                                                 | 2.600% | 2/1/30        | 10,277              | 9,189                 |
| Waste Connections Inc.                                                 | 2.200% | 1/15/32       | 15,704              | 12,944                |
| Waste Connections Inc.                                                 | 4.200% | 1/15/33       | 10,192              | 9,465                 |
| Waste Connections Inc.                                                 | 5.000% | 3/1/34        | 9,500               | 9,267                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Waste Connections Inc.                    | 3.050% | 4/1/50        | 16,120              | 10,383                |
| Waste Connections Inc.                    | 2.950% | 1/15/52       | 10,005              | 6,227                 |
| Waste Management Inc.                     | 4.950% | 7/3/27        | 7,680               | 7,756                 |
| Waste Management Inc.                     | 3.150% | 11/15/27      | 18,405              | 17,701                |
| Waste Management Inc.                     | 4.500% | 3/15/28       | 11,915              | 11,847                |
| Waste Management Inc.                     | 4.875% | 2/15/29       | 15,260              | 15,321                |
| Waste Management Inc.                     | 2.000% | 6/1/29        | 4,971               | 4,419                 |
| Waste Management Inc.                     | 4.650% | 3/15/30       | 19,250              | 19,006                |
| Waste Management Inc.                     | 1.500% | 3/15/31       | 18,210              | 14,811                |
| Waste Management Inc.                     | 4.950% | 7/3/31        | 7,420               | 7,426                 |
| Waste Management Inc.                     | 4.800% | 3/15/32       | 13,200              | 12,969                |
| Waste Management Inc.                     | 4.625% | 2/15/33       | 8,987               | 8,730                 |
| Waste Management Inc.                     | 4.875% | 2/15/34       | 17,928              | 17,574                |
| Waste Management Inc.                     | 4.950% | 3/15/35       | 19,575              | 19,035                |
| Waste Management Inc.                     | 2.950% | 6/1/41        | 10,067              | 7,292                 |
| Waste Management Inc.                     | 2.500% | 11/15/50      | 10,348              | 6,006                 |
| Waste Management Inc.                     | 5.350% | 10/15/54      | 11,750              | 11,268                |
| Westinghouse Air Brake Technologies Corp. | 3.450% | 11/15/26      | 12,199              | 11,895                |
| Westinghouse Air Brake Technologies Corp. | 4.700% | 9/15/28       | 16,135              | 15,986                |
| WW Grainger Inc.                          | 4.450% | 9/15/34       | 17,452              | 16,607                |
| WW Grainger Inc.                          | 3.750% | 5/15/46       | 5,968               | 4,634                 |
| WW Grainger Inc.                          | 4.200% | 5/15/47       | 5,305               | 4,372                 |
| Xylem Inc.                                | 3.250% | 11/1/26       | 6,609               | 6,445                 |
| Xylem Inc.                                | 1.950% | 1/30/28       | 9,505               | 8,713                 |
| Xylem Inc.                                | 2.250% | 1/30/31       | 7,405               | 6,310                 |
| Xylem Inc.                                | 4.375% | 11/1/46       | 5,300               | 4,323                 |
|                                           |        |               |                     | <b>6,283,896</b>      |
| <b>Materials (0.7%)</b>                   |        |               |                     |                       |
| Air Products and Chemicals Inc.           | 1.850% | 5/15/27       | 9,067               | 8,525                 |
| Air Products and Chemicals Inc.           | 2.050% | 5/15/30       | 10,420              | 9,041                 |
| Air Products and Chemicals Inc.           | 4.750% | 2/8/31        | 10,535              | 10,459                |
| Air Products and Chemicals Inc.           | 4.800% | 3/3/33        | 4,365               | 4,284                 |
| Air Products and Chemicals Inc.           | 4.850% | 2/8/34        | 18,131              | 17,694                |
| Air Products and Chemicals Inc.           | 2.700% | 5/15/40       | 12,553              | 8,943                 |
| Air Products and Chemicals Inc.           | 2.800% | 5/15/50       | 12,891              | 8,084                 |
| Albemarle Corp.                           | 4.650% | 6/1/27        | 7,550               | 7,484                 |
| Albemarle Corp.                           | 5.050% | 6/1/32        | 8,600               | 8,182                 |
| Albemarle Corp.                           | 5.450% | 12/1/44       | 4,845               | 4,319                 |
| Albemarle Corp.                           | 5.650% | 6/1/52        | 6,250               | 5,346                 |
| Amcor Finance USA Inc.                    | 5.625% | 5/26/33       | 8,249               | 8,339                 |
| Amcor Flexibles North America Inc.        | 2.630% | 6/19/30       | 13,842              | 12,125                |
| Amcor Flexibles North America Inc.        | 2.690% | 5/25/31       | 6,878               | 5,915                 |
| Amcor Group Finance plc                   | 5.450% | 5/23/29       | 6,660               | 6,712                 |
| AngloGold Ashanti Holdings plc            | 3.375% | 11/1/28       | 9,885               | 9,084                 |
| AngloGold Ashanti Holdings plc            | 3.750% | 10/1/30       | 9,155               | 8,264                 |
| ArcelorMittal SA                          | 4.550% | 3/11/26       | 6,304               | 6,265                 |
| ArcelorMittal SA                          | 6.550% | 11/29/27      | 18,310              | 19,037                |
| ArcelorMittal SA                          | 4.250% | 7/16/29       | 7,157               | 6,923                 |
| ArcelorMittal SA                          | 6.800% | 11/29/32      | 13,275              | 14,184                |
| ArcelorMittal SA                          | 6.000% | 6/17/34       | 8,285               | 8,398                 |
| ArcelorMittal SA                          | 7.000% | 10/15/39      | 8,430               | 8,957                 |
| ArcelorMittal SA                          | 6.750% | 3/1/41        | 6,056               | 6,227                 |
| ArcelorMittal SA                          | 6.350% | 6/17/54       | 5,630               | 5,557                 |
| Barrick Gold Corp.                        | 6.450% | 10/15/35      | 3,090               | 3,311                 |
| Barrick North America Finance LLC         | 5.700% | 5/30/41       | 12,504              | 12,262                |
| Barrick North America Finance LLC         | 5.750% | 5/1/43        | 12,074              | 11,913                |
| Barrick PD Australia Finance Pty Ltd.     | 5.950% | 10/15/39      | 14,914              | 15,025                |
| Berry Global Inc.                         | 1.570% | 1/15/26       | 19,685              | 18,995                |
| Berry Global Inc.                         | 1.650% | 1/15/27       | 26,041              | 24,379                |
| Berry Global Inc.                         | 5.500% | 4/15/28       | 6,550               | 6,610                 |
| <sup>7</sup> Berry Global Inc.            | 5.800% | 6/15/31       | 11,560              | 11,772                |
| <sup>7</sup> Berry Global Inc.            | 5.650% | 1/15/34       | 9,285               | 9,322                 |
| BHP Billiton Finance USA Ltd.             | 4.875% | 2/27/26       | 13,924              | 13,960                |
| BHP Billiton Finance USA Ltd.             | 6.420% | 3/1/26        | 933                 | 952                   |
| BHP Billiton Finance USA Ltd.             | 5.250% | 9/8/26        | 10,975              | 11,085                |
| BHP Billiton Finance USA Ltd.             | 4.750% | 2/28/28       | 14,595              | 14,571                |
| BHP Billiton Finance USA Ltd.             | 5.100% | 9/8/28        | 8,050               | 8,124                 |
| BHP Billiton Finance USA Ltd.             | 5.250% | 9/8/30        | 11,765              | 11,951                |
| BHP Billiton Finance USA Ltd.             | 5.250% | 9/8/33        | 19,400              | 19,470                |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| BHP Billiton Finance USA Ltd.           | 4.125% | 2/24/42       | 14,796              | 12,432                |
| BHP Billiton Finance USA Ltd.           | 5.000% | 9/30/43       | 32,446              | 30,320                |
| BHP Billiton Finance USA Ltd.           | 5.500% | 9/8/53        | 9,395               | 9,169                 |
| Cabot Corp.                             | 4.000% | 7/1/29        | 5,388               | 5,148                 |
| Carlisle Cos. Inc.                      | 3.750% | 12/1/27       | 7,771               | 7,566                 |
| Carlisle Cos. Inc.                      | 2.750% | 3/1/30        | 11,293              | 10,122                |
| Celanese US Holdings LLC                | 1.400% | 8/5/26        | 6,062               | 5,673                 |
| Celanese US Holdings LLC                | 6.165% | 7/15/27       | 29,140              | 29,587                |
| Celanese US Holdings LLC                | 6.600% | 11/15/28      | 14,235              | 14,564                |
| Celanese US Holdings LLC                | 6.330% | 7/15/29       | 11,845              | 12,082                |
| Celanese US Holdings LLC                | 6.800% | 11/15/30      | 13,494              | 13,958                |
| Celanese US Holdings LLC                | 6.379% | 7/15/32       | 10,149              | 10,317                |
| Celulosa Arauco y Constitucion SA       | 3.875% | 11/2/27       | 6,185               | 5,924                 |
| Celulosa Arauco y Constitucion SA       | 5.500% | 11/2/47       | 5,275               | 4,703                 |
| CF Industries Inc.                      | 5.150% | 3/15/34       | 11,055              | 10,732                |
| CF Industries Inc.                      | 4.950% | 6/1/43        | 9,790               | 8,614                 |
| CF Industries Inc.                      | 5.375% | 3/15/44       | 10,383              | 9,622                 |
| CRH America Finance Inc.                | 5.400% | 5/21/34       | 12,510              | 12,533                |
| CRH SMW Finance DAC                     | 5.200% | 5/21/29       | 12,050              | 12,132                |
| Dow Chemical Co.                        | 4.800% | 11/30/28      | 4,784               | 4,759                 |
| Dow Chemical Co.                        | 7.375% | 11/1/29       | 6,092               | 6,668                 |
| Dow Chemical Co.                        | 2.100% | 11/15/30      | 11,155              | 9,466                 |
| Dow Chemical Co.                        | 4.250% | 10/1/34       | 12,520              | 11,357                |
| Dow Chemical Co.                        | 9.400% | 5/15/39       | 11,560              | 15,251                |
| Dow Chemical Co.                        | 5.250% | 11/15/41      | 19,128              | 17,693                |
| Dow Chemical Co.                        | 4.375% | 11/15/42      | 16,573              | 13,605                |
| Dow Chemical Co.                        | 4.625% | 10/1/44       | 7,067               | 5,928                 |
| Dow Chemical Co.                        | 5.550% | 11/30/48      | 12,265              | 11,456                |
| Dow Chemical Co.                        | 4.800% | 5/15/49       | 12,513              | 10,487                |
| Dow Chemical Co.                        | 3.600% | 11/15/50      | 13,020              | 8,930                 |
| Dow Chemical Co.                        | 6.900% | 5/15/53       | 6,270               | 6,904                 |
| DuPont de Nemours Inc.                  | 4.725% | 11/15/28      | 26,253              | 26,131                |
| DuPont de Nemours Inc.                  | 5.319% | 11/15/38      | 10,771              | 10,799                |
| DuPont de Nemours Inc.                  | 5.419% | 11/15/48      | 25,804              | 25,626                |
| Eagle Materials Inc.                    | 2.500% | 7/1/31        | 8,465               | 7,202                 |
| Eastman Chemical Co.                    | 4.500% | 12/1/28       | 3,044               | 2,987                 |
| Eastman Chemical Co.                    | 5.750% | 3/8/33        | 2,330               | 2,369                 |
| Eastman Chemical Co.                    | 5.625% | 2/20/34       | 17,313              | 17,305                |
| Eastman Chemical Co.                    | 4.800% | 9/1/42        | 6,632               | 5,770                 |
| Eastman Chemical Co.                    | 4.650% | 10/15/44      | 13,718              | 11,572                |
| Ecolab Inc.                             | 2.700% | 11/1/26       | 14,294              | 13,840                |
| Ecolab Inc.                             | 1.650% | 2/1/27        | 4,472               | 4,214                 |
| Ecolab Inc.                             | 3.250% | 12/1/27       | 5,770               | 5,559                 |
| Ecolab Inc.                             | 5.250% | 1/15/28       | 4,561               | 4,648                 |
| Ecolab Inc.                             | 2.125% | 2/1/32        | 10,461              | 8,695                 |
| Ecolab Inc.                             | 2.125% | 8/15/50       | 6,445               | 3,448                 |
| Ecolab Inc.                             | 2.700% | 12/15/51      | 19,722              | 11,935                |
| Ecolab Inc.                             | 2.750% | 8/18/55       | 4,186               | 2,453                 |
| EIDP Inc.                               | 4.500% | 5/15/26       | 8,035               | 8,025                 |
| EIDP Inc.                               | 2.300% | 7/15/30       | 6,625               | 5,787                 |
| EIDP Inc.                               | 4.800% | 5/15/33       | 8,040               | 7,804                 |
| FMC Corp.                               | 5.150% | 5/18/26       | 5,550               | 5,556                 |
| FMC Corp.                               | 3.200% | 10/1/26       | 6,751               | 6,555                 |
| FMC Corp.                               | 3.450% | 10/1/29       | 11,735              | 10,752                |
| FMC Corp.                               | 5.650% | 5/18/33       | 7,398               | 7,314                 |
| FMC Corp.                               | 4.500% | 10/1/49       | 4,562               | 3,486                 |
| FMC Corp.                               | 6.375% | 5/18/53       | 7,042               | 6,936                 |
| Freeport-McMoRan Inc.                   | 5.000% | 9/1/27        | 6,224               | 6,225                 |
| Freeport-McMoRan Inc.                   | 4.125% | 3/1/28        | 7,642               | 7,426                 |
| Freeport-McMoRan Inc.                   | 4.375% | 8/1/28        | 10,532              | 10,239                |
| Freeport-McMoRan Inc.                   | 5.250% | 9/1/29        | 10,900              | 10,901                |
| Freeport-McMoRan Inc.                   | 4.250% | 3/1/30        | 11,859              | 11,291                |
| Freeport-McMoRan Inc.                   | 4.625% | 8/1/30        | 10,799              | 10,462                |
| Freeport-McMoRan Inc.                   | 5.450% | 3/15/43       | 24,726              | 23,069                |
| Georgia-Pacific LLC                     | 7.750% | 11/15/29      | 8,060               | 9,044                 |
| Georgia-Pacific LLC                     | 8.875% | 5/15/31       | 5,558               | 6,727                 |
| Huntsman International LLC              | 4.500% | 5/1/29        | 10,374              | 9,893                 |
| Huntsman International LLC              | 2.950% | 6/15/31       | 5,304               | 4,415                 |
| International Flavors & Fragrances Inc. | 4.450% | 9/26/28       | 4,162               | 4,073                 |
| International Flavors & Fragrances Inc. | 4.375% | 6/1/47        | 7,156               | 5,587                 |



|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| International Flavors & Fragrances Inc. | 5.000% | 9/26/48       | 10,924              | 9,352                 |
| International Paper Co.                 | 5.000% | 9/15/35       | 6,047               | 5,904                 |
| International Paper Co.                 | 6.000% | 11/15/41      | 10,418              | 10,609                |
| International Paper Co.                 | 4.800% | 6/15/44       | 15,957              | 14,025                |
| International Paper Co.                 | 4.400% | 8/15/47       | 5,849               | 4,776                 |
| International Paper Co.                 | 4.350% | 8/15/48       | 9,347               | 7,529                 |
| Kinross Gold Corp.                      | 4.500% | 7/15/27       | 3,280               | 3,247                 |
| Kinross Gold Corp.                      | 6.250% | 7/15/33       | 6,847               | 7,102                 |
| Linde Inc.                              | 3.200% | 1/30/26       | 8,236               | 8,124                 |
| Linde Inc.                              | 1.100% | 8/10/30       | 12,684              | 10,478                |
| Linde Inc.                              | 3.550% | 11/7/42       | 3,970               | 3,128                 |
| Linde Inc.                              | 2.000% | 8/10/50       | 11,241              | 5,850                 |
| Lubrizol Corp.                          | 6.500% | 10/1/34       | 8,402               | 9,240                 |
| LYB International Finance BV            | 5.250% | 7/15/43       | 4,562               | 4,133                 |
| LYB International Finance BV            | 4.875% | 3/15/44       | 17,104              | 14,643                |
| LYB International Finance III LLC       | 2.250% | 10/1/30       | 6,801               | 5,799                 |
| LYB International Finance III LLC       | 5.625% | 5/15/33       | 3,823               | 3,859                 |
| LYB International Finance III LLC       | 5.500% | 3/1/34        | 17,675              | 17,349                |
| LYB International Finance III LLC       | 3.375% | 10/1/40       | 4,289               | 3,132                 |
| LYB International Finance III LLC       | 4.200% | 10/15/49      | 9,124               | 6,866                 |
| LYB International Finance III LLC       | 4.200% | 5/1/50        | 15,887              | 11,838                |
| LYB International Finance III LLC       | 3.625% | 4/1/51        | 15,294              | 10,247                |
| LYB International Finance III LLC       | 3.800% | 10/1/60       | 6,600               | 4,356                 |
| LyondellBasell Industries NV            | 4.625% | 2/26/55       | 14,727              | 11,572                |
| Martin Marietta Materials Inc.          | 3.450% | 6/1/27        | 7,341               | 7,106                 |
| Martin Marietta Materials Inc.          | 3.500% | 12/15/27      | 12,915              | 12,471                |
| 2 Martin Marietta Materials Inc.        | 2.500% | 3/15/30       | 7,740               | 6,851                 |
| Martin Marietta Materials Inc.          | 2.400% | 7/15/31       | 10,218              | 8,689                 |
| Martin Marietta Materials Inc.          | 5.150% | 12/1/34       | 3,035               | 2,982                 |
| Martin Marietta Materials Inc.          | 4.250% | 12/15/47      | 11,310              | 9,083                 |
| Martin Marietta Materials Inc.          | 3.200% | 7/15/51       | 15,757              | 10,205                |
| Martin Marietta Materials Inc.          | 5.500% | 12/1/54       | 3,335               | 3,145                 |
| Mosaic Co.                              | 4.050% | 11/15/27      | 9,787               | 9,583                 |
| Mosaic Co.                              | 5.375% | 11/15/28      | 5,100               | 5,157                 |
| Mosaic Co.                              | 5.450% | 11/15/33      | 10,488              | 10,371                |
| Mosaic Co.                              | 4.875% | 11/15/41      | 4,236               | 3,702                 |
| Mosaic Co.                              | 5.625% | 11/15/43      | 7,187               | 6,790                 |
| NewMarket Corp.                         | 2.700% | 3/18/31       | 5,820               | 4,945                 |
| Newmont Corp.                           | 5.300% | 3/15/26       | 13,416              | 13,497                |
| Newmont Corp.                           | 2.800% | 10/1/29       | 10,158              | 9,267                 |
| Newmont Corp.                           | 2.250% | 10/1/30       | 14,780              | 12,746                |
| Newmont Corp.                           | 2.600% | 7/15/32       | 15,723              | 13,355                |
| Newmont Corp.                           | 5.350% | 3/15/34       | 19,400              | 19,306                |
| 2 Newmont Corp.                         | 5.875% | 4/1/35        | 6,549               | 6,727                 |
| Newmont Corp.                           | 6.250% | 10/1/39       | 16,146              | 16,968                |
| Newmont Corp.                           | 4.875% | 3/15/42       | 16,862              | 15,362                |
| Newmont Corp.                           | 5.450% | 6/9/44        | 6,529               | 6,276                 |
| Nucor Corp.                             | 4.300% | 5/23/27       | 5,538               | 5,493                 |
| Nucor Corp.                             | 3.950% | 5/1/28        | 2,522               | 2,451                 |
| Nucor Corp.                             | 2.700% | 6/1/30        | 8,091               | 7,222                 |
| Nucor Corp.                             | 3.125% | 4/1/32        | 8,050               | 7,054                 |
| Nucor Corp.                             | 6.400% | 12/1/37       | 4,568               | 4,900                 |
| Nucor Corp.                             | 2.979% | 12/15/55      | 23,382              | 13,860                |
| Nutrien Ltd.                            | 4.000% | 12/15/26      | 8,439               | 8,323                 |
| Nutrien Ltd.                            | 5.200% | 6/21/27       | 4,880               | 4,931                 |
| Nutrien Ltd.                            | 4.900% | 3/27/28       | 6,824               | 6,822                 |
| Nutrien Ltd.                            | 2.950% | 5/13/30       | 3,562               | 3,204                 |
| Nutrien Ltd.                            | 5.400% | 6/21/34       | 7,700               | 7,652                 |
| Nutrien Ltd.                            | 4.125% | 3/15/35       | 7,935               | 7,028                 |
| Nutrien Ltd.                            | 5.875% | 12/1/36       | 2,497               | 2,537                 |
| Nutrien Ltd.                            | 5.625% | 12/1/40       | 5,155               | 4,998                 |
| Nutrien Ltd.                            | 4.900% | 6/1/43        | 7,527               | 6,657                 |
| Nutrien Ltd.                            | 5.250% | 1/15/45       | 21,425              | 19,633                |
| Nutrien Ltd.                            | 5.000% | 4/1/49        | 8,570               | 7,569                 |
| Nutrien Ltd.                            | 5.800% | 3/27/53       | 17,981              | 17,660                |
| Packaging Corp. of America              | 3.400% | 12/15/27      | 6,837               | 6,587                 |
| Packaging Corp. of America              | 3.000% | 12/15/29      | 14,806              | 13,493                |
| Packaging Corp. of America              | 4.050% | 12/15/49      | 4,422               | 3,376                 |
| Packaging Corp. of America              | 3.050% | 10/1/51       | 9,291               | 5,963                 |
| PPG Industries Inc.                     | 1.200% | 3/15/26       | 10,526              | 10,079                |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| PPG Industries Inc.              | 2.550% | 6/15/30       | 6,984               | 6,169                 |
| Reliance Inc.                    | 2.150% | 8/15/30       | 8,565               | 7,307                 |
| Rio Tinto Alcan Inc.             | 7.250% | 3/15/31       | 5,331               | 5,884                 |
| Rio Tinto Alcan Inc.             | 5.750% | 6/1/35        | 9,350               | 9,599                 |
| Rio Tinto Finance USA Ltd.       | 7.125% | 7/15/28       | 10,988              | 11,793                |
| Rio Tinto Finance USA Ltd.       | 5.200% | 11/2/40       | 15,402              | 14,843                |
| Rio Tinto Finance USA Ltd.       | 2.750% | 11/2/51       | 23,327              | 14,212                |
| Rio Tinto Finance USA plc        | 5.000% | 3/9/33        | 8,590               | 8,580                 |
| Rio Tinto Finance USA plc        | 4.750% | 3/22/42       | 10,398              | 9,428                 |
| Rio Tinto Finance USA plc        | 4.125% | 8/21/42       | 11,468              | 9,557                 |
| Rio Tinto Finance USA plc        | 5.125% | 3/9/53        | 14,085              | 12,985                |
| Rohm & Haas Co.                  | 7.850% | 7/15/29       | 10,264              | 11,298                |
| RPM International Inc.           | 3.750% | 3/15/27       | 5,820               | 5,689                 |
| RPM International Inc.           | 4.550% | 3/1/29        | 4,603               | 4,518                 |
| RPM International Inc.           | 2.950% | 1/15/32       | 4,182               | 3,596                 |
| RPM International Inc.           | 5.250% | 6/1/45        | 4,437               | 4,124                 |
| RPM International Inc.           | 4.250% | 1/15/48       | 4,465               | 3,697                 |
| Sherwin-Williams Co.             | 3.450% | 6/1/27        | 29,933              | 29,105                |
| 2 Sherwin-Williams Co.           | 4.550% | 3/1/28        | 5,985               | 5,941                 |
| Sherwin-Williams Co.             | 2.950% | 8/15/29       | 22,792              | 20,913                |
| Sherwin-Williams Co.             | 2.300% | 5/15/30       | 4,903               | 4,278                 |
| Sherwin-Williams Co.             | 4.800% | 9/1/31        | 4,000               | 3,944                 |
| Sherwin-Williams Co.             | 2.200% | 3/15/32       | 7,595               | 6,286                 |
| Sherwin-Williams Co.             | 4.000% | 12/15/42      | 2,737               | 2,162                 |
| Sherwin-Williams Co.             | 4.550% | 8/1/45        | 5,364               | 4,537                 |
| Sherwin-Williams Co.             | 4.500% | 6/1/47        | 13,471              | 11,303                |
| Sherwin-Williams Co.             | 3.800% | 8/15/49       | 7,188               | 5,263                 |
| Sherwin-Williams Co.             | 3.300% | 5/15/50       | 9,414               | 6,236                 |
| Sherwin-Williams Co.             | 2.900% | 3/15/52       | 5,521               | 3,355                 |
| 7 Smurfit Kappa Treasury ULC     | 5.200% | 1/15/30       | 9,204               | 9,232                 |
| 7 Smurfit Kappa Treasury ULC     | 5.438% | 4/3/34        | 13,255              | 13,247                |
| 7 Smurfit Kappa Treasury ULC     | 5.777% | 4/3/54        | 18,253              | 18,146                |
| 7 Smurfit Westrock Financing DAC | 5.418% | 1/15/35       | 6,650               | 6,613                 |
| Sonoco Products Co.              | 4.450% | 9/1/26        | 6,045               | 6,001                 |
| Sonoco Products Co.              | 2.250% | 2/1/27        | 3,424               | 3,239                 |
| Sonoco Products Co.              | 4.600% | 9/1/29        | 40,625              | 39,578                |
| Sonoco Products Co.              | 3.125% | 5/1/30        | 8,781               | 7,902                 |
| Sonoco Products Co.              | 5.000% | 9/1/34        | 6,855               | 6,499                 |
| Southern Copper Corp.            | 7.500% | 7/27/35       | 13,098              | 14,862                |
| Southern Copper Corp.            | 6.750% | 4/16/40       | 16,498              | 17,654                |
| Southern Copper Corp.            | 5.250% | 11/8/42       | 18,238              | 16,471                |
| Southern Copper Corp.            | 5.875% | 4/23/45       | 19,621              | 19,118                |
| Steel Dynamics Inc.              | 5.000% | 12/15/26      | 2,680               | 2,683                 |
| Steel Dynamics Inc.              | 1.650% | 10/15/27      | 3,995               | 3,675                 |
| Steel Dynamics Inc.              | 3.450% | 4/15/30       | 13,318              | 12,331                |
| Steel Dynamics Inc.              | 3.250% | 1/15/31       | 8,014               | 7,224                 |
| Steel Dynamics Inc.              | 5.375% | 8/15/34       | 5,295               | 5,254                 |
| Steel Dynamics Inc.              | 3.250% | 10/15/50      | 5,675               | 3,720                 |
| Suzano Austria GmbH              | 2.500% | 9/15/28       | 5,821               | 5,197                 |
| Suzano Austria GmbH              | 6.000% | 1/15/29       | 29,547              | 29,632                |
| Suzano Austria GmbH              | 5.000% | 1/15/30       | 12,911              | 12,348                |
| Suzano Austria GmbH              | 3.750% | 1/15/31       | 16,164              | 14,267                |
| 2 Suzano Austria GmbH            | 3.125% | 1/15/32       | 13,813              | 11,432                |
| Suzano International Finance BV  | 5.500% | 1/17/27       | 11,230              | 11,243                |
| Vale Overseas Ltd.               | 3.750% | 7/8/30        | 20,555              | 18,785                |
| Vale Overseas Ltd.               | 6.125% | 6/12/33       | 19,324              | 19,478                |
| Vale Overseas Ltd.               | 8.250% | 1/17/34       | 5,152               | 6,030                 |
| Vale Overseas Ltd.               | 6.875% | 11/21/36      | 19,671              | 20,915                |
| Vale Overseas Ltd.               | 6.875% | 11/10/39      | 15,849              | 16,746                |
| Vale Overseas Ltd.               | 6.400% | 6/28/54       | 4,040               | 3,952                 |
| Vale SA                          | 5.625% | 9/11/42       | 14,903              | 14,217                |
| Vulcan Materials Co.             | 3.900% | 4/1/27        | 5,154               | 5,067                 |
| Vulcan Materials Co.             | 4.950% | 12/1/29       | 4,350               | 4,335                 |
| Vulcan Materials Co.             | 3.500% | 6/1/30        | 10,021              | 9,291                 |
| Vulcan Materials Co.             | 5.350% | 12/1/34       | 7,750               | 7,731                 |
| Vulcan Materials Co.             | 4.500% | 6/15/47       | 12,589              | 10,470                |
| Vulcan Materials Co.             | 5.700% | 12/1/54       | 5,000               | 4,861                 |
| Westlake Corp.                   | 3.600% | 8/15/26       | 16,237              | 15,911                |
| Westlake Corp.                   | 2.875% | 8/15/41       | 4,305               | 2,878                 |
| Westlake Corp.                   | 5.000% | 8/15/46       | 13,455              | 11,682                |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Westlake Corp.                       | 3.125% | 8/15/51       | 8,667               | 5,373                 |
| Westlake Corp.                       | 3.375% | 8/15/61       | 6,665               | 3,987                 |
| WestRock MWV LLC                     | 8.200% | 1/15/30       | 8,215               | 9,316                 |
| WestRock MWV LLC                     | 7.950% | 2/15/31       | 4,086               | 4,595                 |
| WRKCo Inc.                           | 3.375% | 9/15/27       | 17,765              | 17,099                |
| WRKCo Inc.                           | 4.000% | 3/15/28       | 12,368              | 11,986                |
| WRKCo Inc.                           | 3.900% | 6/1/28        | 6,773               | 6,532                 |
| WRKCo Inc.                           | 4.900% | 3/15/29       | 18,599              | 18,479                |
| WRKCo Inc.                           | 4.200% | 6/1/32        | 3,740               | 3,487                 |
| WRKCo Inc.                           | 3.000% | 6/15/33       | 7,969               | 6,686                 |
| Yamana Gold Inc.                     | 2.630% | 8/15/31       | 6,482               | 5,450                 |
|                                      |        |               |                     | <b>2,500,615</b>      |
| <b>Real Estate (1.0%)</b>            |        |               |                     |                       |
| Agree LP                             | 2.000% | 6/15/28       | 8,120               | 7,353                 |
| Agree LP                             | 4.800% | 10/1/32       | 3,284               | 3,143                 |
| Agree LP                             | 2.600% | 6/15/33       | 5,251               | 4,222                 |
| Agree LP                             | 5.625% | 6/15/34       | 4,516               | 4,530                 |
| Alexandria Real Estate Equities Inc. | 4.300% | 1/15/26       | 3,782               | 3,760                 |
| Alexandria Real Estate Equities Inc. | 3.800% | 4/15/26       | 9,485               | 9,361                 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/27       | 5,471               | 5,382                 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/28       | 7,103               | 6,902                 |
| Alexandria Real Estate Equities Inc. | 4.500% | 7/30/29       | 4,567               | 4,463                 |
| Alexandria Real Estate Equities Inc. | 2.750% | 12/15/29      | 7,240               | 6,475                 |
| Alexandria Real Estate Equities Inc. | 4.700% | 7/1/30        | 9,422               | 9,188                 |
| Alexandria Real Estate Equities Inc. | 4.900% | 12/15/30      | 13,083              | 12,877                |
| Alexandria Real Estate Equities Inc. | 3.375% | 8/15/31       | 14,409              | 12,900                |
| Alexandria Real Estate Equities Inc. | 2.000% | 5/18/32       | 10,459              | 8,334                 |
| Alexandria Real Estate Equities Inc. | 1.875% | 2/1/33        | 15,134              | 11,658                |
| Alexandria Real Estate Equities Inc. | 2.950% | 3/15/34       | 9,439               | 7,771                 |
| Alexandria Real Estate Equities Inc. | 4.750% | 4/15/35       | 6,531               | 6,129                 |
| Alexandria Real Estate Equities Inc. | 4.850% | 4/15/49       | 5,561               | 4,769                 |
| Alexandria Real Estate Equities Inc. | 4.000% | 2/1/50        | 9,121               | 6,777                 |
| Alexandria Real Estate Equities Inc. | 3.000% | 5/18/51       | 6,628               | 4,052                 |
| Alexandria Real Estate Equities Inc. | 3.550% | 3/15/52       | 15,102              | 10,252                |
| Alexandria Real Estate Equities Inc. | 5.150% | 4/15/53       | 2,247               | 1,998                 |
| Alexandria Real Estate Equities Inc. | 5.625% | 5/15/54       | 10,500              | 10,017                |
| American Assets Trust LP             | 3.375% | 2/1/31        | 6,586               | 5,735                 |
| American Assets Trust LP             | 6.150% | 10/1/34       | 6,760               | 6,724                 |
| American Homes 4 Rent LP             | 4.250% | 2/15/28       | 8,525               | 8,320                 |
| American Homes 4 Rent LP             | 4.900% | 2/15/29       | 8,693               | 8,621                 |
| American Homes 4 Rent LP             | 3.625% | 4/15/32       | 10,020              | 8,950                 |
| American Homes 4 Rent LP             | 5.500% | 2/1/34        | 8,530               | 8,489                 |
| American Homes 4 Rent LP             | 5.500% | 7/15/34       | 6,730               | 6,671                 |
| American Homes 4 Rent LP             | 5.250% | 3/15/35       | 6,500               | 6,323                 |
| American Homes 4 Rent LP             | 3.375% | 7/15/51       | 3,132               | 2,062                 |
| American Tower Corp.                 | 1.600% | 4/15/26       | 9,303               | 8,936                 |
| American Tower Corp.                 | 1.450% | 9/15/26       | 9,842               | 9,300                 |
| American Tower Corp.                 | 3.375% | 10/15/26      | 25,196              | 24,607                |
| American Tower Corp.                 | 2.750% | 1/15/27       | 2,874               | 2,761                 |
| American Tower Corp.                 | 3.125% | 1/15/27       | 11,880              | 11,491                |
| American Tower Corp.                 | 3.650% | 3/15/27       | 8,548               | 8,342                 |
| American Tower Corp.                 | 3.550% | 7/15/27       | 11,220              | 10,868                |
| American Tower Corp.                 | 3.600% | 1/15/28       | 4,375               | 4,203                 |
| American Tower Corp.                 | 1.500% | 1/31/28       | 9,294               | 8,382                 |
| American Tower Corp.                 | 5.250% | 7/15/28       | 7,092               | 7,139                 |
| American Tower Corp.                 | 5.200% | 2/15/29       | 7,857               | 7,900                 |
| American Tower Corp.                 | 3.950% | 3/15/29       | 11,668              | 11,176                |
| American Tower Corp.                 | 3.800% | 8/15/29       | 23,441              | 22,192                |
| American Tower Corp.                 | 2.900% | 1/15/30       | 14,351              | 12,916                |
| American Tower Corp.                 | 5.000% | 1/31/30       | 4,250               | 4,224                 |
| American Tower Corp.                 | 2.100% | 6/15/30       | 12,534              | 10,729                |
| American Tower Corp.                 | 1.875% | 10/15/30      | 12,348              | 10,323                |
| American Tower Corp.                 | 2.700% | 4/15/31       | 8,316               | 7,180                 |
| American Tower Corp.                 | 2.300% | 9/15/31       | 9,841               | 8,173                 |
| American Tower Corp.                 | 4.050% | 3/15/32       | 10,041              | 9,304                 |
| American Tower Corp.                 | 5.550% | 7/15/33       | 23,495              | 23,642                |
| American Tower Corp.                 | 5.450% | 2/15/34       | 1,619               | 1,618                 |
| American Tower Corp.                 | 5.400% | 1/31/35       | 17,665              | 17,472                |
| American Tower Corp.                 | 3.700% | 10/15/49      | 4,904               | 3,529                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| American Tower Corp.                      | 3.100% | 6/15/50       | 5,683               | 3,644                 |
| American Tower Corp.                      | 2.950% | 1/15/51       | 27,168              | 16,807                |
| Americold Realty Operating Partnership LP | 5.409% | 9/12/34       | 4,270               | 4,085                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.950% | 5/11/26       | 5,885               | 5,747                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.900% | 10/15/26      | 6,242               | 6,055                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.350% | 5/15/27       | 13,756              | 13,340                |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.200% | 1/15/28       | 5,989               | 5,729                 |
| AvalonBay Communities Inc.                | 1.900% | 12/1/28       | 3,920               | 3,504                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.300% | 6/1/29        | 4,118               | 3,856                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.300% | 3/1/30        | 7,365               | 6,473                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.450% | 1/15/31       | 3,356               | 2,906                 |
| AvalonBay Communities Inc.                | 2.050% | 1/15/32       | 9,312               | 7,708                 |
| AvalonBay Communities Inc.                | 5.000% | 2/15/33       | 6,643               | 6,540                 |
| AvalonBay Communities Inc.                | 5.350% | 6/1/34        | 5,600               | 5,624                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.900% | 10/15/46      | 5,045               | 3,913                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 4.150% | 7/1/47        | 969                 | 771                   |
| <sup>2</sup> AvalonBay Communities Inc.   | 4.350% | 4/15/48       | 4,355               | 3,581                 |
| Boston Properties LP                      | 3.650% | 2/1/26        | 12,919              | 12,732                |
| Boston Properties LP                      | 2.750% | 10/1/26       | 22,677              | 21,847                |
| Boston Properties LP                      | 4.500% | 12/1/28       | 4,747               | 4,620                 |
| Boston Properties LP                      | 3.400% | 6/21/29       | 9,660               | 8,867                 |
| Boston Properties LP                      | 2.900% | 3/15/30       | 20,399              | 18,028                |
| Boston Properties LP                      | 3.250% | 1/30/31       | 15,502              | 13,629                |
| Boston Properties LP                      | 2.550% | 4/1/32        | 10,943              | 8,853                 |
| Boston Properties LP                      | 2.450% | 10/1/33       | 14,110              | 10,879                |
| Boston Properties LP                      | 6.500% | 1/15/34       | 5,778               | 6,054                 |
| Brixmor Operating Partnership LP          | 4.125% | 6/15/26       | 6,875               | 6,806                 |
| Brixmor Operating Partnership LP          | 3.900% | 3/15/27       | 3,974               | 3,890                 |
| Brixmor Operating Partnership LP          | 2.250% | 4/1/28        | 14,601              | 13,346                |
| Brixmor Operating Partnership LP          | 4.125% | 5/15/29       | 9,233               | 8,853                 |
| Brixmor Operating Partnership LP          | 4.050% | 7/1/30        | 10,754              | 10,160                |
| Brixmor Operating Partnership LP          | 2.500% | 8/16/31       | 9,984               | 8,384                 |
| Brixmor Operating Partnership LP          | 5.750% | 2/15/35       | 5,125               | 5,169                 |
| Broadstone Net Lease LLC                  | 2.600% | 9/15/31       | 5,037               | 4,165                 |
| Camden Property Trust                     | 4.100% | 10/15/28      | 12,125              | 11,787                |
| Camden Property Trust                     | 3.150% | 7/1/29        | 13,106              | 12,178                |
| Camden Property Trust                     | 2.800% | 5/15/30       | 19,166              | 17,190                |
| Camden Property Trust                     | 3.350% | 11/1/49       | 3,518               | 2,417                 |
| CBRE Services Inc.                        | 4.875% | 3/1/26        | 14,015              | 14,003                |
| CBRE Services Inc.                        | 5.500% | 4/1/29        | 5,350               | 5,438                 |
| CBRE Services Inc.                        | 2.500% | 4/1/31        | 6,500               | 5,535                 |
| CBRE Services Inc.                        | 5.950% | 8/15/34       | 10,750              | 11,099                |
| COPT Defense Properties LP                | 2.250% | 3/15/26       | 4,446               | 4,302                 |
| COPT Defense Properties LP                | 2.000% | 1/15/29       | 5,330               | 4,689                 |
| COPT Defense Properties LP                | 2.750% | 4/15/31       | 5,509               | 4,700                 |
| COPT Defense Properties LP                | 2.900% | 12/1/33       | 7,919               | 6,363                 |
| Cousins Properties LP                     | 5.375% | 2/15/32       | 5,500               | 5,404                 |
| Cousins Properties LP                     | 5.875% | 10/1/34       | 6,480               | 6,489                 |
| Crown Castle Inc.                         | 4.450% | 2/15/26       | 14,179              | 14,126                |
| Crown Castle Inc.                         | 3.700% | 6/15/26       | 20,758              | 20,420                |
| Crown Castle Inc.                         | 2.900% | 3/15/27       | 7,125               | 6,844                 |
| Crown Castle Inc.                         | 3.650% | 9/1/27        | 17,359              | 16,825                |
| Crown Castle Inc.                         | 5.000% | 1/11/28       | 10,556              | 10,542                |
| Crown Castle Inc.                         | 3.800% | 2/15/28       | 32,147              | 30,943                |
| Crown Castle Inc.                         | 4.800% | 9/1/28        | 8,025               | 7,935                 |
| Crown Castle Inc.                         | 4.300% | 2/15/29       | 4,686               | 4,535                 |
| Crown Castle Inc.                         | 4.900% | 9/1/29        | 6,424               | 6,354                 |
| Crown Castle Inc.                         | 3.100% | 11/15/29      | 10,045              | 9,141                 |
| Crown Castle Inc.                         | 3.300% | 7/1/30        | 12,871              | 11,695                |
| Crown Castle Inc.                         | 2.250% | 1/15/31       | 10,912              | 9,164                 |
| Crown Castle Inc.                         | 2.100% | 4/1/31        | 14,614              | 12,092                |
| Crown Castle Inc.                         | 2.500% | 7/15/31       | 11,169              | 9,405                 |
| Crown Castle Inc.                         | 5.100% | 5/1/33        | 13,255              | 12,921                |
| Crown Castle Inc.                         | 5.200% | 9/1/34        | 23,579              | 22,983                |
| Crown Castle Inc.                         | 2.900% | 4/1/41        | 14,996              | 10,440                |
| Crown Castle Inc.                         | 4.750% | 5/15/47       | 4,204               | 3,557                 |
| Crown Castle Inc.                         | 5.200% | 2/15/49       | 13,221              | 11,752                |
| Crown Castle Inc.                         | 4.000% | 11/15/49      | 5,294               | 3,940                 |
| Crown Castle Inc.                         | 4.150% | 7/1/50        | 7,403               | 5,671                 |
| Crown Castle Inc.                         | 3.250% | 1/15/51       | 429                 | 279                   |

|                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|
| CubeSmart LP            | 3.125% | 9/1/26        | 4,391               | 4,268                 |
| CubeSmart LP            | 2.250% | 12/15/28      | 5,930               | 5,333                 |
| CubeSmart LP            | 4.375% | 2/15/29       | 5,590               | 5,428                 |
| CubeSmart LP            | 3.000% | 2/15/30       | 4,914               | 4,422                 |
| CubeSmart LP            | 2.500% | 2/15/32       | 12,406              | 10,369                |
| Digital Realty Trust LP | 3.700% | 8/15/27       | 15,061              | 14,659                |
| Digital Realty Trust LP | 5.550% | 1/15/28       | 9,612               | 9,758                 |
| Digital Realty Trust LP | 4.450% | 7/15/28       | 13,650              | 13,397                |
| Digital Realty Trust LP | 3.600% | 7/1/29        | 17,302              | 16,342                |
| DOC DR LLC              | 4.300% | 3/15/27       | 10,110              | 9,988                 |
| DOC DR LLC              | 3.950% | 1/15/28       | 4,299               | 4,171                 |
| DOC DR LLC              | 2.625% | 11/1/31       | 22,005              | 18,611                |
| EPR Properties          | 4.750% | 12/15/26      | 801                 | 795                   |
| EPR Properties          | 4.500% | 6/1/27        | 8,213               | 8,074                 |
| EPR Properties          | 4.950% | 4/15/28       | 5,366               | 5,274                 |
| EPR Properties          | 3.750% | 8/15/29       | 6,765               | 6,263                 |
| EPR Properties          | 3.600% | 11/15/31      | 3,310               | 2,895                 |
| Equinix Inc.            | 1.450% | 5/15/26       | 6,761               | 6,468                 |
| Equinix Inc.            | 2.900% | 11/18/26      | 15,101              | 14,586                |
| Equinix Inc.            | 1.800% | 7/15/27       | 11,798              | 10,965                |
| Equinix Inc.            | 1.550% | 3/15/28       | 6,742               | 6,068                 |
| Equinix Inc.            | 2.000% | 5/15/28       | 4,070               | 3,699                 |
| Equinix Inc.            | 3.200% | 11/18/29      | 28,259              | 25,974                |
| Equinix Inc.            | 2.150% | 7/15/30       | 17,734              | 15,251                |
| Equinix Inc.            | 2.500% | 5/15/31       | 11,445              | 9,774                 |
| Equinix Inc.            | 3.000% | 7/15/50       | 6,691               | 4,220                 |
| Equinix Inc.            | 2.950% | 9/15/51       | 6,930               | 4,250                 |
| Equinix Inc.            | 3.400% | 2/15/52       | 8,870               | 6,024                 |
| ERP Operating LP        | 2.850% | 11/1/26       | 14,863              | 14,403                |
| ERP Operating LP        | 3.250% | 8/1/27        | 5,416               | 5,217                 |
| ERP Operating LP        | 3.500% | 3/1/28        | 16,669              | 16,054                |
| ERP Operating LP        | 4.150% | 12/1/28       | 4,758               | 4,650                 |
| ERP Operating LP        | 3.000% | 7/1/29        | 6,802               | 6,276                 |
| ERP Operating LP        | 2.500% | 2/15/30       | 8,824               | 7,844                 |
| ERP Operating LP        | 1.850% | 8/1/31        | 2,277               | 1,877                 |
| ERP Operating LP        | 4.650% | 9/15/34       | 9,976               | 9,451                 |
| ERP Operating LP        | 4.500% | 7/1/44        | 10,962              | 9,424                 |
| ERP Operating LP        | 4.500% | 6/1/45        | 3,330               | 2,824                 |
| ERP Operating LP        | 4.000% | 8/1/47        | 4,746               | 3,676                 |
| Essential Properties LP | 2.950% | 7/15/31       | 5,270               | 4,489                 |
| Essex Portfolio LP      | 3.375% | 4/15/26       | 11,634              | 11,426                |
| Essex Portfolio LP      | 1.700% | 3/1/28        | 7,030               | 6,353                 |
| Essex Portfolio LP      | 4.000% | 3/1/29        | 11,730              | 11,281                |
| Essex Portfolio LP      | 3.000% | 1/15/30       | 14,813              | 13,396                |
| Essex Portfolio LP      | 1.650% | 1/15/31       | 4,042               | 3,283                 |
| Essex Portfolio LP      | 2.550% | 6/15/31       | 2,300               | 1,953                 |
| Essex Portfolio LP      | 2.650% | 3/15/32       | 8,487               | 7,152                 |
| Essex Portfolio LP      | 5.500% | 4/1/34        | 2,200               | 2,199                 |
| Essex Portfolio LP      | 4.500% | 3/15/48       | 7,755               | 6,399                 |
| Extra Space Storage LP  | 3.500% | 7/1/26        | 18,950              | 18,605                |
| Extra Space Storage LP  | 3.875% | 12/15/27      | 2,459               | 2,404                 |
| Extra Space Storage LP  | 5.700% | 4/1/28        | 8,550               | 8,728                 |
| Extra Space Storage LP  | 3.900% | 4/1/29        | 6,714               | 6,412                 |
| Extra Space Storage LP  | 2.200% | 10/15/30      | 5,134               | 4,375                 |
| Extra Space Storage LP  | 5.900% | 1/15/31       | 6,546               | 6,751                 |
| Extra Space Storage LP  | 2.550% | 6/1/31        | 6,965               | 5,919                 |
| Extra Space Storage LP  | 2.400% | 10/15/31      | 8,818               | 7,327                 |
| Extra Space Storage LP  | 2.350% | 3/15/32       | 13,837              | 11,307                |
| Extra Space Storage LP  | 5.400% | 2/1/34        | 7,612               | 7,547                 |
| Extra Space Storage LP  | 5.350% | 1/15/35       | 8,390               | 8,270                 |
| Federal Realty OP LP    | 1.250% | 2/15/26       | 2,301               | 2,209                 |
| Federal Realty OP LP    | 3.250% | 7/15/27       | 6,295               | 6,053                 |
| Federal Realty OP LP    | 5.375% | 5/1/28        | 2,830               | 2,857                 |
| Federal Realty OP LP    | 3.200% | 6/15/29       | 6,485               | 5,974                 |
| Federal Realty OP LP    | 4.500% | 12/1/44       | 14,893              | 12,448                |
| GLP Capital LP          | 5.375% | 4/15/26       | 15,424              | 15,437                |
| GLP Capital LP          | 5.750% | 6/1/28        | 7,266               | 7,327                 |
| GLP Capital LP          | 5.300% | 1/15/29       | 9,755               | 9,681                 |
| GLP Capital LP          | 4.000% | 1/15/30       | 15,690              | 14,568                |
| GLP Capital LP          | 4.000% | 1/15/31       | 12,145              | 11,124                |



|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| GLP Capital LP                            | 3.250% | 1/15/32       | 11,395              | 9,780                 |
| GLP Capital LP                            | 6.750% | 12/1/33       | 6,725               | 7,134                 |
| GLP Capital LP                            | 5.625% | 9/15/34       | 8,970               | 8,804                 |
| GLP Capital LP                            | 6.250% | 9/15/54       | 5,330               | 5,284                 |
| Healthcare Realty Holdings LP             | 3.500% | 8/1/26        | 10,606              | 10,364                |
| Healthcare Realty Holdings LP             | 3.750% | 7/1/27        | 8,492               | 8,244                 |
| Healthcare Realty Holdings LP             | 3.100% | 2/15/30       | 5,189               | 4,654                 |
| Healthcare Realty Holdings LP             | 2.000% | 3/15/31       | 11,220              | 9,175                 |
| Healthpeak OP LLC                         | 3.250% | 7/15/26       | 19,521              | 19,086                |
| Healthpeak OP LLC                         | 2.125% | 12/1/28       | 4,016               | 3,610                 |
| Healthpeak OP LLC                         | 3.500% | 7/15/29       | 12,812              | 11,997                |
| Healthpeak OP LLC                         | 3.000% | 1/15/30       | 19,237              | 17,431                |
| Healthpeak OP LLC                         | 2.875% | 1/15/31       | 6,762               | 5,951                 |
| Healthpeak OP LLC                         | 5.250% | 12/15/32      | 6,543               | 6,491                 |
| Healthpeak OP LLC                         | 6.750% | 2/1/41        | 2,500               | 2,712                 |
| Highwoods Realty LP                       | 3.875% | 3/1/27        | 7,128               | 6,936                 |
| Highwoods Realty LP                       | 4.125% | 3/15/28       | 4,164               | 3,983                 |
| Highwoods Realty LP                       | 4.200% | 4/15/29       | 4,677               | 4,439                 |
| Highwoods Realty LP                       | 3.050% | 2/15/30       | 9,035               | 7,970                 |
| Highwoods Realty LP                       | 2.600% | 2/1/31        | 10,789              | 8,988                 |
| <sup>2</sup> Host Hotels & Resorts LP     | 4.500% | 2/1/26        | 2,738               | 2,722                 |
| <sup>2</sup> Host Hotels & Resorts LP     | 3.375% | 12/15/29      | 9,518               | 8,707                 |
| <sup>2</sup> Host Hotels & Resorts LP     | 3.500% | 9/15/30       | 14,175              | 12,832                |
| <sup>2</sup> Host Hotels & Resorts LP     | 2.900% | 12/15/31      | 6,051               | 5,151                 |
| Host Hotels & Resorts LP                  | 5.700% | 7/1/34        | 9,395               | 9,381                 |
| Host Hotels & Resorts LP                  | 5.500% | 4/15/35       | 9,030               | 8,838                 |
| Invitation Homes Operating Partnership LP | 5.450% | 8/15/30       | 1,701               | 1,723                 |
| Invitation Homes Operating Partnership LP | 2.000% | 8/15/31       | 6,582               | 5,343                 |
| Invitation Homes Operating Partnership LP | 4.150% | 4/15/32       | 9,075               | 8,361                 |
| Invitation Homes Operating Partnership LP | 5.500% | 8/15/33       | 5,127               | 5,097                 |
| Invitation Homes Operating Partnership LP | 2.700% | 1/15/34       | 8,295               | 6,613                 |
| Jones Lang LaSalle Inc.                   | 6.875% | 12/1/28       | 4,655               | 4,931                 |
| Kilroy Realty LP                          | 4.750% | 12/15/28      | 6,449               | 6,293                 |
| Kilroy Realty LP                          | 4.250% | 8/15/29       | 5,488               | 5,168                 |
| Kilroy Realty LP                          | 3.050% | 2/15/30       | 7,281               | 6,380                 |
| Kilroy Realty LP                          | 2.500% | 11/15/32      | 4,461               | 3,460                 |
| Kilroy Realty LP                          | 2.650% | 11/15/33      | 13,670              | 10,450                |
| Kimco Realty OP LLC                       | 2.800% | 10/1/26       | 7,533               | 7,293                 |
| Kimco Realty OP LLC                       | 3.800% | 4/1/27        | 4,776               | 4,678                 |
| Kimco Realty OP LLC                       | 1.900% | 3/1/28        | 11,705              | 10,692                |
| Kimco Realty OP LLC                       | 2.250% | 12/1/31       | 4,084               | 3,385                 |
| Kimco Realty OP LLC                       | 3.200% | 4/1/32        | 4,364               | 3,831                 |
| Kimco Realty OP LLC                       | 4.600% | 2/1/33        | 8,125               | 7,736                 |
| Kimco Realty OP LLC                       | 6.400% | 3/1/34        | 6,747               | 7,174                 |
| Kimco Realty OP LLC                       | 4.850% | 3/1/35        | 14,180              | 13,478                |
| Kimco Realty OP LLC                       | 4.250% | 4/1/45        | 1,790               | 1,446                 |
| Kimco Realty OP LLC                       | 4.125% | 12/1/46       | 1,250               | 982                   |
| Kimco Realty OP LLC                       | 4.450% | 9/1/47        | 6,160               | 5,062                 |
| Kimco Realty OP LLC                       | 3.700% | 10/1/49       | 2,550               | 1,848                 |
| Kite Realty Group LP                      | 4.000% | 10/1/26       | 8,855               | 8,728                 |
| Kite Realty Group LP                      | 4.950% | 12/15/31      | 7,350               | 7,139                 |
| Kite Realty Group LP                      | 5.500% | 3/1/34        | 4,614               | 4,582                 |
| Kite Realty Group Trust                   | 4.750% | 9/15/30       | 5,295               | 5,174                 |
| LXP Industrial Trust                      | 6.750% | 11/15/28      | 3,945               | 4,124                 |
| LXP Industrial Trust                      | 2.700% | 9/15/30       | 3,396               | 2,935                 |
| LXP Industrial Trust                      | 2.375% | 10/1/31       | 6,875               | 5,584                 |
| Mid-America Apartments LP                 | 3.600% | 6/1/27        | 10,630              | 10,370                |
| Mid-America Apartments LP                 | 4.200% | 6/15/28       | 3,475               | 3,399                 |
| Mid-America Apartments LP                 | 3.950% | 3/15/29       | 2,623               | 2,526                 |
| Mid-America Apartments LP                 | 2.750% | 3/15/30       | 15,664              | 14,014                |
| Mid-America Apartments LP                 | 1.700% | 2/15/31       | 9,125               | 7,502                 |
| Mid-America Apartments LP                 | 5.300% | 2/15/32       | 2,520               | 2,532                 |
| Mid-America Apartments LP                 | 4.950% | 3/1/35        | 3,475               | 3,347                 |
| National Health Investors Inc.            | 3.000% | 2/1/31        | 6,489               | 5,570                 |
| NNN REIT Inc.                             | 3.600% | 12/15/26      | 3,847               | 3,765                 |
| NNN REIT Inc.                             | 3.500% | 10/15/27      | 12,693              | 12,265                |
| NNN REIT Inc.                             | 4.300% | 10/15/28      | 4,032               | 3,934                 |
| NNN REIT Inc.                             | 2.500% | 4/15/30       | 8,037               | 7,036                 |
| NNN REIT Inc.                             | 5.600% | 10/15/33      | 6,870               | 6,922                 |
| NNN REIT Inc.                             | 5.500% | 6/15/34       | 6,710               | 6,688                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| NNN REIT Inc.                                             | 4.800% | 10/15/48      | 5,524               | 4,655                 |
| NNN REIT Inc.                                             | 3.100% | 4/15/50       | 11,193              | 7,062                 |
| NNN REIT Inc.                                             | 3.500% | 4/15/51       | 4,626               | 3,129                 |
| NNN REIT Inc.                                             | 3.000% | 4/15/52       | 7,238               | 4,401                 |
| Omega Healthcare Investors Inc.                           | 5.250% | 1/15/26       | 5,194               | 5,202                 |
| Omega Healthcare Investors Inc.                           | 4.500% | 4/1/27        | 11,100              | 10,960                |
| Omega Healthcare Investors Inc.                           | 4.750% | 1/15/28       | 9,160               | 9,035                 |
| Omega Healthcare Investors Inc.                           | 3.625% | 10/1/29       | 6,445               | 5,947                 |
| Omega Healthcare Investors Inc.                           | 3.375% | 2/1/31        | 23,570              | 20,907                |
| Omega Healthcare Investors Inc.                           | 3.250% | 4/15/33       | 6,184               | 5,167                 |
| Phillips Edison Grocery Center Operating Partnership I LP | 2.625% | 11/15/31      | 7,500               | 6,273                 |
| Piedmont Operating Partnership LP                         | 9.250% | 7/20/28       | 8,626               | 9,481                 |
| Piedmont Operating Partnership LP                         | 6.875% | 7/15/29       | 6,040               | 6,208                 |
| Piedmont Operating Partnership LP                         | 3.150% | 8/15/30       | 4,615               | 3,958                 |
| Piedmont Operating Partnership LP                         | 2.750% | 4/1/32        | 4,055               | 3,227                 |
| Prologis LP                                               | 3.250% | 6/30/26       | 6,894               | 6,770                 |
| Prologis LP                                               | 3.250% | 10/1/26       | 4,060               | 3,974                 |
| Prologis LP                                               | 2.125% | 4/15/27       | 11,694              | 11,075                |
| Prologis LP                                               | 3.375% | 12/15/27      | 7,896               | 7,637                 |
| Prologis LP                                               | 4.875% | 6/15/28       | 7,894               | 7,914                 |
| Prologis LP                                               | 3.875% | 9/15/28       | 7,568               | 7,321                 |
| Prologis LP                                               | 4.000% | 9/15/28       | 6,015               | 5,853                 |
| Prologis LP                                               | 4.375% | 2/1/29        | 8,880               | 8,729                 |
| Prologis LP                                               | 2.875% | 11/15/29      | 4,172               | 3,817                 |
| Prologis LP                                               | 2.250% | 4/15/30       | 24,976              | 21,838                |
| Prologis LP                                               | 1.750% | 7/1/30        | 8,409               | 7,092                 |
| Prologis LP                                               | 1.250% | 10/15/30      | 6,912               | 5,659                 |
| Prologis LP                                               | 1.750% | 2/1/31        | 4,265               | 3,536                 |
| Prologis LP                                               | 1.625% | 3/15/31       | 13,436              | 10,958                |
| Prologis LP                                               | 2.250% | 1/15/32       | 7,931               | 6,598                 |
| Prologis LP                                               | 4.750% | 6/15/33       | 6,841               | 6,612                 |
| Prologis LP                                               | 5.125% | 1/15/34       | 9,546               | 9,404                 |
| Prologis LP                                               | 5.000% | 3/15/34       | 14,716              | 14,362                |
| Prologis LP                                               | 5.000% | 1/31/35       | 4,605               | 4,485                 |
| Prologis LP                                               | 4.375% | 9/15/48       | 5,339               | 4,410                 |
| Prologis LP                                               | 3.050% | 3/1/50        | 8,955               | 5,790                 |
| Prologis LP                                               | 3.000% | 4/15/50       | 13,388              | 8,566                 |
| Prologis LP                                               | 2.125% | 10/15/50      | 9,251               | 4,848                 |
| Prologis LP                                               | 5.250% | 6/15/53       | 9,632               | 8,980                 |
| Prologis LP                                               | 5.250% | 3/15/54       | 5,595               | 5,222                 |
| Public Storage Operating Co.                              | 0.875% | 2/15/26       | 3,868               | 3,711                 |
| Public Storage Operating Co.                              | 1.500% | 11/9/26       | 9,331               | 8,828                 |
| Public Storage Operating Co.                              | 3.094% | 9/15/27       | 7,239               | 6,961                 |
| Public Storage Operating Co.                              | 5.125% | 1/15/29       | 8,119               | 8,214                 |
| Public Storage Operating Co.                              | 3.385% | 5/1/29        | 11,012              | 10,393                |
| Public Storage Operating Co.                              | 2.300% | 5/1/31        | 8,360               | 7,143                 |
| Public Storage Operating Co.                              | 2.250% | 11/9/31       | 7,200               | 6,017                 |
| Public Storage Operating Co.                              | 5.100% | 8/1/33        | 8,326               | 8,267                 |
| Public Storage Operating Co.                              | 5.350% | 8/1/53        | 10,705              | 10,179                |
| Rayonier LP                                               | 2.750% | 5/17/31       | 3,113               | 2,634                 |
| Realty Income Corp.                                       | 0.750% | 3/15/26       | 4,718               | 4,500                 |
| Realty Income Corp.                                       | 4.875% | 6/1/26        | 7,784               | 7,803                 |
| Realty Income Corp.                                       | 4.450% | 9/15/26       | 5,376               | 5,351                 |
| Realty Income Corp.                                       | 4.125% | 10/15/26      | 15,317              | 15,168                |
| Realty Income Corp.                                       | 3.000% | 1/15/27       | 9,435               | 9,124                 |
| Realty Income Corp.                                       | 3.200% | 1/15/27       | 3,979               | 3,857                 |
| Realty Income Corp.                                       | 3.950% | 8/15/27       | 7,492               | 7,369                 |
| Realty Income Corp.                                       | 3.400% | 1/15/28       | 7,626               | 7,313                 |
| Realty Income Corp.                                       | 3.650% | 1/15/28       | 10,793              | 10,422                |
| Realty Income Corp.                                       | 2.200% | 6/15/28       | 4,030               | 3,685                 |
| Realty Income Corp.                                       | 4.750% | 2/15/29       | 3,408               | 3,382                 |
| Realty Income Corp.                                       | 3.250% | 6/15/29       | 10,915              | 10,179                |
| Realty Income Corp.                                       | 4.000% | 7/15/29       | 7,384               | 7,105                 |
| Realty Income Corp.                                       | 3.100% | 12/15/29      | 17,510              | 16,071                |
| Realty Income Corp.                                       | 3.400% | 1/15/30       | 6,755               | 6,278                 |
| Realty Income Corp.                                       | 3.250% | 1/15/31       | 21,690              | 19,568                |
| Realty Income Corp.                                       | 3.200% | 2/15/31       | 5,648               | 5,070                 |
| Realty Income Corp.                                       | 2.700% | 2/15/32       | 5,405               | 4,585                 |
| Realty Income Corp.                                       | 5.625% | 10/13/32      | 4,988               | 5,096                 |
| Realty Income Corp.                                       | 2.850% | 12/15/32      | 8,208               | 6,927                 |

|                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------|--------|---------------|---------------------|-----------------------|
| Realty Income Corp.          | 1.800% | 3/15/33       | 8,645               | 6,616                 |
| Realty Income Corp.          | 5.125% | 2/15/34       | 14,665              | 14,372                |
| Realty Income Corp.          | 4.650% | 3/15/47       | 11,704              | 10,071                |
| Realty Income Corp.          | 5.375% | 9/1/54        | 3,725               | 3,532                 |
| Regency Centers LP           | 3.600% | 2/1/27        | 4,754               | 4,639                 |
| Regency Centers LP           | 4.125% | 3/15/28       | 3,880               | 3,780                 |
| Regency Centers LP           | 2.950% | 9/15/29       | 8,940               | 8,191                 |
| Regency Centers LP           | 3.700% | 6/15/30       | 8,465               | 7,904                 |
| Regency Centers LP           | 5.250% | 1/15/34       | 5,760               | 5,680                 |
| Regency Centers LP           | 5.100% | 1/15/35       | 5,985               | 5,834                 |
| Regency Centers LP           | 4.400% | 2/1/47        | 5,750               | 4,730                 |
| Regency Centers LP           | 4.650% | 3/15/49       | 3,910               | 3,302                 |
| Rexford Industrial Realty LP | 5.000% | 6/15/28       | 3,420               | 3,406                 |
| Rexford Industrial Realty LP | 2.125% | 12/1/30       | 5,205               | 4,355                 |
| Rexford Industrial Realty LP | 2.150% | 9/1/31        | 5,486               | 4,462                 |
| Sabra Health Care LP         | 5.125% | 8/15/26       | 14,590              | 14,590                |
| Sabra Health Care LP         | 3.900% | 10/15/29      | 17,161              | 16,040                |
| Sabra Health Care LP         | 3.200% | 12/1/31       | 1,871               | 1,605                 |
| Safehold GL Holdings LLC     | 2.800% | 6/15/31       | 3,145               | 2,686                 |
| Safehold GL Holdings LLC     | 2.850% | 1/15/32       | 8,910               | 7,489                 |
| Safehold GL Holdings LLC     | 6.100% | 4/1/34        | 2,753               | 2,800                 |
| Safehold GL Holdings LLC     | 5.650% | 1/15/35       | 4,860               | 4,737                 |
| Simon Property Group LP      | 3.300% | 1/15/26       | 3,612               | 3,562                 |
| Simon Property Group LP      | 3.250% | 11/30/26      | 6,517               | 6,356                 |
| Simon Property Group LP      | 1.375% | 1/15/27       | 4,059               | 3,804                 |
| Simon Property Group LP      | 3.375% | 6/15/27       | 15,813              | 15,370                |
| Simon Property Group LP      | 3.375% | 12/1/27       | 14,355              | 13,889                |
| Simon Property Group LP      | 1.750% | 2/1/28        | 15,725              | 14,387                |
| Simon Property Group LP      | 2.450% | 9/13/29       | 23,393              | 21,022                |
| Simon Property Group LP      | 2.650% | 7/15/30       | 9,048               | 8,048                 |
| Simon Property Group LP      | 2.200% | 2/1/31        | 5,950               | 5,061                 |
| Simon Property Group LP      | 2.250% | 1/15/32       | 8,745               | 7,255                 |
| Simon Property Group LP      | 2.650% | 2/1/32        | 7,751               | 6,596                 |
| Simon Property Group LP      | 6.250% | 1/15/34       | 7,430               | 7,883                 |
| Simon Property Group LP      | 4.750% | 9/26/34       | 18,400              | 17,439                |
| Simon Property Group LP      | 6.750% | 2/1/40        | 12,728              | 14,032                |
| Simon Property Group LP      | 4.750% | 3/15/42       | 2,401               | 2,147                 |
| Simon Property Group LP      | 4.250% | 10/1/44       | 1,764               | 1,452                 |
| Simon Property Group LP      | 4.250% | 11/30/46      | 8,665               | 7,070                 |
| Simon Property Group LP      | 3.250% | 9/13/49       | 13,861              | 9,280                 |
| Simon Property Group LP      | 3.800% | 7/15/50       | 12,867              | 9,472                 |
| Simon Property Group LP      | 5.850% | 3/8/53        | 8,000               | 8,054                 |
| Simon Property Group LP      | 6.650% | 1/15/54       | 6,800               | 7,550                 |
| Store Capital LLC            | 4.500% | 3/15/28       | 5,905               | 5,726                 |
| Store Capital LLC            | 4.625% | 3/15/29       | 4,685               | 4,508                 |
| Store Capital LLC            | 2.750% | 11/18/30      | 3,133               | 2,699                 |
| Sun Communities Operating LP | 2.300% | 11/1/28       | 2,045               | 1,843                 |
| Sun Communities Operating LP | 5.500% | 1/15/29       | 8,635               | 8,687                 |
| Sun Communities Operating LP | 4.200% | 4/15/32       | 15,380              | 14,024                |
| Tanger Properties LP         | 3.125% | 9/1/26        | 6,160               | 5,970                 |
| Tanger Properties LP         | 3.875% | 7/15/27       | 3,320               | 3,220                 |
| Tanger Properties LP         | 2.750% | 9/1/31        | 5,295               | 4,467                 |
| 2 UDR Inc.                   | 2.950% | 9/1/26        | 8,930               | 8,656                 |
| 2 UDR Inc.                   | 3.500% | 7/1/27        | 3,668               | 3,553                 |
| 2 UDR Inc.                   | 3.500% | 1/15/28       | 6,670               | 6,378                 |
| 2 UDR Inc.                   | 3.200% | 1/15/30       | 2,435               | 2,229                 |
| 2 UDR Inc.                   | 3.000% | 8/15/31       | 7,730               | 6,785                 |
| 2 UDR Inc.                   | 2.100% | 8/1/32        | 3,164               | 2,512                 |
| 2 UDR Inc.                   | 1.900% | 3/15/33       | 7,753               | 5,955                 |
| 2 UDR Inc.                   | 2.100% | 6/15/33       | 3,950               | 3,041                 |
| UDR Inc.                     | 5.125% | 9/1/34        | 3,260               | 3,156                 |
| UDR Inc.                     | 3.100% | 11/1/34       | 4,905               | 3,988                 |
| Ventas Realty LP             | 4.125% | 1/15/26       | 4,313               | 4,279                 |
| Ventas Realty LP             | 3.250% | 10/15/26      | 2,715               | 2,641                 |
| Ventas Realty LP             | 3.850% | 4/1/27        | 6,302               | 6,156                 |
| Ventas Realty LP             | 4.000% | 3/1/28        | 15,618              | 15,199                |
| Ventas Realty LP             | 4.400% | 1/15/29       | 6,834               | 6,656                 |
| Ventas Realty LP             | 3.000% | 1/15/30       | 8,375               | 7,550                 |
| Ventas Realty LP             | 4.750% | 11/15/30      | 6,989               | 6,830                 |
| Ventas Realty LP             | 5.625% | 7/1/34        | 3,174               | 3,191                 |

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| Ventas Realty LP            | 5.000% | 1/15/35       | 9,045               | 8,639                 |
| Ventas Realty LP            | 5.700% | 9/30/43       | 4,684               | 4,537                 |
| Ventas Realty LP            | 4.375% | 2/1/45        | 5,080               | 4,140                 |
| Ventas Realty LP            | 4.875% | 4/15/49       | 6,992               | 6,006                 |
| VICI Properties LP          | 4.750% | 2/15/28       | 16,165              | 16,037                |
| VICI Properties LP          | 4.950% | 2/15/30       | 12,980              | 12,705                |
| VICI Properties LP          | 5.125% | 11/15/31      | 12,750              | 12,457                |
| VICI Properties LP          | 5.125% | 5/15/32       | 19,602              | 19,037                |
| VICI Properties LP          | 5.750% | 4/1/34        | 13,125              | 13,215                |
| VICI Properties LP          | 5.625% | 5/15/52       | 14,790              | 13,693                |
| VICI Properties LP          | 6.125% | 4/1/54        | 4,720               | 4,669                 |
| Welltower OP LLC            | 4.250% | 4/1/26        | 23,405              | 23,294                |
| Welltower OP LLC            | 2.700% | 2/15/27       | 18,527              | 17,807                |
| Welltower OP LLC            | 4.250% | 4/15/28       | 8,910               | 8,725                 |
| Welltower OP LLC            | 4.125% | 3/15/29       | 18,024              | 17,446                |
| Welltower OP LLC            | 3.100% | 1/15/30       | 13,617              | 12,398                |
| Welltower OP LLC            | 2.750% | 1/15/31       | 17,030              | 14,851                |
| Welltower OP LLC            | 2.750% | 1/15/32       | 6,525               | 5,553                 |
| Welltower OP LLC            | 3.850% | 6/15/32       | 5,927               | 5,423                 |
| Welltower OP LLC            | 6.500% | 3/15/41       | 6,057               | 6,480                 |
| Welltower OP LLC            | 5.125% | 3/15/43       | 675                 | 619                   |
| Welltower OP LLC            | 4.950% | 9/1/48        | 4,342               | 3,890                 |
| Weyerhaeuser Co.            | 4.750% | 5/15/26       | 5,317               | 5,316                 |
| Weyerhaeuser Co.            | 4.000% | 11/15/29      | 4,601               | 4,389                 |
| Weyerhaeuser Co.            | 4.000% | 4/15/30       | 13,090              | 12,399                |
| Weyerhaeuser Co.            | 7.375% | 3/15/32       | 5,939               | 6,614                 |
| Weyerhaeuser Co.            | 3.375% | 3/9/33        | 6,062               | 5,265                 |
| Weyerhaeuser Co.            | 4.000% | 3/9/52        | 4,507               | 3,385                 |
| WP Carey Inc.               | 4.250% | 10/1/26       | 5,037               | 4,983                 |
| WP Carey Inc.               | 3.850% | 7/15/29       | 5,361               | 5,100                 |
| WP Carey Inc.               | 2.250% | 4/1/33        | 14,290              | 11,262                |
|                             |        |               |                     | <b>3,431,883</b>      |
| <b>Technology (2.2%)</b>    |        |               |                     |                       |
| Accenture Capital Inc.      | 3.900% | 10/4/27       | 14,250              | 14,040                |
| Accenture Capital Inc.      | 4.050% | 10/4/29       | 14,125              | 13,709                |
| Accenture Capital Inc.      | 4.250% | 10/4/31       | 16,310              | 15,675                |
| Accenture Capital Inc.      | 4.500% | 10/4/34       | 11,335              | 10,768                |
| Adobe Inc.                  | 2.150% | 2/1/27        | 13,845              | 13,207                |
| Adobe Inc.                  | 4.850% | 4/4/27        | 6,530               | 6,574                 |
| Adobe Inc.                  | 4.800% | 4/4/29        | 10                  | 10                    |
| Adobe Inc.                  | 2.300% | 2/1/30        | 16,651              | 14,807                |
| Adobe Inc.                  | 4.950% | 4/4/34        | 9,785               | 9,693                 |
| Advanced Micro Devices Inc. | 4.393% | 6/1/52        | 2,683               | 2,239                 |
| Amdocs Ltd.                 | 2.538% | 6/15/30       | 9,000               | 7,823                 |
| Analog Devices Inc.         | 3.500% | 12/5/26       | 7,198               | 7,066                 |
| Analog Devices Inc.         | 3.450% | 6/15/27       | 8,018               | 7,813                 |
| Analog Devices Inc.         | 1.700% | 10/1/28       | 15,205              | 13,639                |
| Analog Devices Inc.         | 2.100% | 10/1/31       | 15,791              | 13,226                |
| Analog Devices Inc.         | 2.800% | 10/1/41       | 20,051              | 14,111                |
| Analog Devices Inc.         | 2.950% | 10/1/51       | 17,986              | 11,399                |
| Apple Inc.                  | 2.750% | 1/13/25       | 1                   | —                     |
| Apple Inc.                  | 0.700% | 2/8/26        | 23,305              | 22,391                |
| Apple Inc.                  | 3.250% | 2/23/26       | 25,826              | 25,499                |
| Apple Inc.                  | 2.450% | 8/4/26        | 49,983              | 48,498                |
| Apple Inc.                  | 2.050% | 9/11/26       | 21,414              | 20,606                |
| Apple Inc.                  | 3.350% | 2/9/27        | 37,846              | 37,070                |
| Apple Inc.                  | 3.200% | 5/11/27       | 53,857              | 52,352                |
| Apple Inc.                  | 3.000% | 6/20/27       | 7,274               | 7,053                 |
| Apple Inc.                  | 2.900% | 9/12/27       | 41,147              | 39,564                |
| Apple Inc.                  | 3.000% | 11/13/27      | 19,174              | 18,510                |
| Apple Inc.                  | 1.200% | 2/8/28        | 33,146              | 29,946                |
| Apple Inc.                  | 4.000% | 5/10/28       | 33,490              | 33,004                |
| Apple Inc.                  | 1.400% | 8/5/28        | 15,339              | 13,766                |
| Apple Inc.                  | 3.250% | 8/8/29        | 1,010               | 954                   |
| Apple Inc.                  | 2.200% | 9/11/29       | 31,832              | 28,640                |
| Apple Inc.                  | 4.150% | 5/10/30       | 6,952               | 6,884                 |
| Apple Inc.                  | 1.650% | 5/11/30       | 26,963              | 23,163                |
| Apple Inc.                  | 1.250% | 8/20/30       | 24,791              | 20,699                |
| Apple Inc.                  | 1.650% | 2/8/31        | 35,906              | 30,192                |

|                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|
| Apple Inc.                     | 1.700% | 8/5/31        | 12,673              | 10,552                |
| Apple Inc.                     | 3.350% | 8/8/32        | 15,867              | 14,535                |
| Apple Inc.                     | 4.500% | 2/23/36       | 18,122              | 17,657                |
| Apple Inc.                     | 2.375% | 2/8/41        | 18,259              | 12,552                |
| Apple Inc.                     | 3.850% | 5/4/43        | 33,548              | 27,725                |
| Apple Inc.                     | 4.450% | 5/6/44        | 5,849               | 5,318                 |
| Apple Inc.                     | 3.450% | 2/9/45        | 34,954              | 26,721                |
| Apple Inc.                     | 4.375% | 5/13/45       | 29,368              | 25,855                |
| Apple Inc.                     | 4.650% | 2/23/46       | 44,602              | 40,665                |
| Apple Inc.                     | 3.850% | 8/4/46        | 34,239              | 27,519                |
| Apple Inc.                     | 3.750% | 9/12/47       | 19,209              | 15,070                |
| Apple Inc.                     | 3.750% | 11/13/47      | 17,119              | 13,435                |
| Apple Inc.                     | 2.950% | 9/11/49       | 19,346              | 12,881                |
| Apple Inc.                     | 2.650% | 5/11/50       | 27,155              | 16,834                |
| Apple Inc.                     | 2.400% | 8/20/50       | 31,270              | 18,390                |
| Apple Inc.                     | 2.650% | 2/8/51        | 50,588              | 31,131                |
| Apple Inc.                     | 2.700% | 8/5/51        | 24,342              | 15,100                |
| Apple Inc.                     | 3.950% | 8/8/52        | 14,195              | 11,269                |
| Apple Inc.                     | 4.850% | 5/10/53       | 6,606               | 6,232                 |
| Apple Inc.                     | 2.550% | 8/20/60       | 13,855              | 8,078                 |
| Apple Inc.                     | 2.800% | 2/8/61        | 32,694              | 19,349                |
| Apple Inc.                     | 2.850% | 8/5/61        | 21,462              | 12,883                |
| Applied Materials Inc.         | 3.300% | 4/1/27        | 15,491              | 15,088                |
| Applied Materials Inc.         | 1.750% | 6/1/30        | 11,150              | 9,523                 |
| Applied Materials Inc.         | 5.100% | 10/1/35       | 11,623              | 11,612                |
| Applied Materials Inc.         | 5.850% | 6/15/41       | 9,476               | 9,798                 |
| Applied Materials Inc.         | 4.350% | 4/1/47        | 12,224              | 10,334                |
| Applied Materials Inc.         | 2.750% | 6/1/50        | 10,885              | 6,782                 |
| Arrow Electronics Inc.         | 3.875% | 1/12/28       | 7,145               | 6,878                 |
| Arrow Electronics Inc.         | 2.950% | 2/15/32       | 6,931               | 5,896                 |
| Arrow Electronics Inc.         | 5.875% | 4/10/34       | 6,630               | 6,656                 |
| Atlassian Corp.                | 5.250% | 5/15/29       | 6,650               | 6,694                 |
| Atlassian Corp.                | 5.500% | 5/15/34       | 6,995               | 7,028                 |
| Autodesk Inc.                  | 3.500% | 6/15/27       | 10,165              | 9,869                 |
| Autodesk Inc.                  | 2.850% | 1/15/30       | 7,800               | 7,063                 |
| Autodesk Inc.                  | 2.400% | 12/15/31      | 14,625              | 12,280                |
| Automatic Data Processing Inc. | 1.700% | 5/15/28       | 19,604              | 17,895                |
| Automatic Data Processing Inc. | 1.250% | 9/1/30        | 19,130              | 15,889                |
| Automatic Data Processing Inc. | 4.450% | 9/9/34        | 10,430              | 9,913                 |
| Avnet Inc.                     | 4.625% | 4/15/26       | 5,814               | 5,779                 |
| Avnet Inc.                     | 6.250% | 3/15/28       | 6,555               | 6,733                 |
| Avnet Inc.                     | 3.000% | 5/15/31       | 3,937               | 3,349                 |
| Block Financial LLC            | 2.500% | 7/15/28       | 6,527               | 5,936                 |
| Block Financial LLC            | 3.875% | 8/15/30       | 9,121               | 8,419                 |
| Booz Allen Hamilton Inc.       | 5.950% | 8/4/33        | 9,575               | 9,795                 |
| Broadcom Corp.                 | 3.875% | 1/15/27       | 55,235              | 54,353                |
| Broadcom Corp.                 | 3.500% | 1/15/28       | 8,328               | 8,012                 |
| Broadcom Inc.                  | 3.459% | 9/15/26       | 27,637              | 27,114                |
| Broadcom Inc.                  | 5.050% | 7/12/27       | 13,682              | 13,813                |
| 7 Broadcom Inc.                | 1.950% | 2/15/28       | 11,100              | 10,160                |
| Broadcom Inc.                  | 4.150% | 2/15/28       | 6,730               | 6,616                 |
| Broadcom Inc.                  | 4.110% | 9/15/28       | 23,894              | 23,335                |
| 7 Broadcom Inc.                | 4.000% | 4/15/29       | 4,845               | 4,662                 |
| Broadcom Inc.                  | 4.750% | 4/15/29       | 22,238              | 22,079                |
| Broadcom Inc.                  | 5.050% | 7/12/29       | 22,650              | 22,730                |
| Broadcom Inc.                  | 4.350% | 2/15/30       | 9,950               | 9,675                 |
| Broadcom Inc.                  | 5.000% | 4/15/30       | 11,430              | 11,433                |
| Broadcom Inc.                  | 4.150% | 11/15/30      | 19,564              | 18,732                |
| 7 Broadcom Inc.                | 2.450% | 2/15/31       | 61,765              | 53,283                |
| Broadcom Inc.                  | 5.150% | 11/15/31      | 6,951               | 6,994                 |
| 2 Broadcom Inc.                | 4.550% | 2/15/32       | 7,715               | 7,457                 |
| 7 Broadcom Inc.                | 4.150% | 4/15/32       | 16,087              | 15,067                |
| Broadcom Inc.                  | 4.300% | 11/15/32      | 28,290              | 26,681                |
| 7 Broadcom Inc.                | 2.600% | 2/15/33       | 18,717              | 15,476                |
| 7 Broadcom Inc.                | 3.419% | 4/15/33       | 37,143              | 32,511                |
| 7 Broadcom Inc.                | 3.469% | 4/15/34       | 43,458              | 37,630                |
| 7 Broadcom Inc.                | 3.137% | 11/15/35      | 39,760              | 32,453                |
| 7 Broadcom Inc.                | 3.187% | 11/15/36      | 30,569              | 24,599                |
| 7 Broadcom Inc.                | 4.926% | 5/15/37       | 32,132              | 30,561                |
| 7 Broadcom Inc.                | 3.500% | 2/15/41       | 27,017              | 21,071                |



|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| 7                                           |        |               |                     |                       |
| Broadcom Inc.                               | 3.750% | 2/15/51       | 18,535              | 13,756                |
| Broadridge Financial Solutions Inc.         | 3.400% | 6/27/26       | 4,150               | 4,070                 |
| Broadridge Financial Solutions Inc.         | 2.900% | 12/1/29       | 10,385              | 9,386                 |
| Broadridge Financial Solutions Inc.         | 2.600% | 5/1/31        | 13,174              | 11,263                |
| Cadence Design Systems Inc.                 | 4.200% | 9/10/27       | 4,150               | 4,102                 |
| Cadence Design Systems Inc.                 | 4.300% | 9/10/29       | 18,050              | 17,689                |
| Cadence Design Systems Inc.                 | 4.700% | 9/10/34       | 41,275              | 39,563                |
| CDW LLC                                     | 2.670% | 12/1/26       | 9,190               | 8,813                 |
| CDW LLC                                     | 4.250% | 4/1/28        | 11,287              | 10,930                |
| CDW LLC                                     | 3.250% | 2/15/29       | 8,300               | 7,651                 |
| CDW LLC                                     | 5.100% | 3/1/30        | 4,753               | 4,686                 |
| CDW LLC                                     | 3.569% | 12/1/31       | 10,692              | 9,528                 |
| CDW LLC                                     | 5.550% | 8/22/34       | 4,538               | 4,480                 |
| CGI Inc.                                    | 1.450% | 9/14/26       | 22,965              | 21,727                |
| CGI Inc.                                    | 2.300% | 9/14/31       | 5,155               | 4,276                 |
| Cintas Corp. No. 2                          | 3.700% | 4/1/27        | 13,529              | 13,256                |
| Cintas Corp. No. 2                          | 4.000% | 5/1/32        | 10,325              | 9,659                 |
| Cisco Systems Inc.                          | 2.950% | 2/28/26       | 7,315               | 7,192                 |
| Cisco Systems Inc.                          | 2.500% | 9/20/26       | 8,621               | 8,355                 |
| Cisco Systems Inc.                          | 4.800% | 2/26/27       | 25,937              | 26,115                |
| Cisco Systems Inc.                          | 4.850% | 2/26/29       | 102,344             | 102,940               |
| Cisco Systems Inc.                          | 4.950% | 2/26/31       | 50,647              | 50,801                |
| Cisco Systems Inc.                          | 5.050% | 2/26/34       | 43,383              | 43,197                |
| Cisco Systems Inc.                          | 5.900% | 2/15/39       | 27,863              | 29,337                |
| Cisco Systems Inc.                          | 5.500% | 1/15/40       | 26,178              | 26,342                |
| Cisco Systems Inc.                          | 5.300% | 2/26/54       | 16,345              | 15,845                |
| Cisco Systems Inc.                          | 5.350% | 2/26/64       | 12,786              | 12,255                |
| Concentrix Corp.                            | 6.650% | 8/2/26        | 9,975               | 10,151                |
| Concentrix Corp.                            | 6.600% | 8/2/28        | 20,028              | 20,517                |
| Corning Inc.                                | 4.700% | 3/15/37       | 3,911               | 3,596                 |
| Corning Inc.                                | 5.750% | 8/15/40       | 5,609               | 5,607                 |
| Corning Inc.                                | 4.750% | 3/15/42       | 12,570              | 11,137                |
| Corning Inc.                                | 5.350% | 11/15/48      | 7,736               | 7,209                 |
| Corning Inc.                                | 3.900% | 11/15/49      | 3,915               | 2,928                 |
| Corning Inc.                                | 4.375% | 11/15/57      | 8,062               | 6,174                 |
| Corning Inc.                                | 5.850% | 11/15/68      | 4,805               | 4,589                 |
| Corning Inc.                                | 5.450% | 11/15/79      | 15,041              | 13,595                |
| Dell Inc.                                   | 7.100% | 4/15/28       | 3,417               | 3,639                 |
| Dell Inc.                                   | 6.500% | 4/15/38       | 7,143               | 7,476                 |
| Dell International LLC                      | 6.020% | 6/15/26       | 41,940              | 42,548                |
| Dell International LLC                      | 4.900% | 10/1/26       | 27,902              | 27,969                |
| Dell International LLC                      | 6.100% | 7/15/27       | 6,179               | 6,358                 |
| Dell International LLC                      | 5.250% | 2/1/28        | 14,800              | 14,969                |
| Dell International LLC                      | 5.300% | 10/1/29       | 2,429               | 2,453                 |
| Dell International LLC                      | 4.350% | 2/1/30        | 4,250               | 4,113                 |
| Dell International LLC                      | 6.200% | 7/15/30       | 7,705               | 8,076                 |
| Dell International LLC                      | 5.750% | 2/1/33        | 10,015              | 10,286                |
| Dell International LLC                      | 4.850% | 2/1/35        | 26,972              | 25,600                |
| Dell International LLC                      | 8.100% | 7/15/36       | 14,775              | 17,511                |
| Dell International LLC                      | 3.375% | 12/15/41      | 13,155              | 9,654                 |
| Dell International LLC                      | 8.350% | 7/15/46       | 7,991               | 10,137                |
| Dell International LLC                      | 3.450% | 12/15/51      | 22,335              | 15,111                |
| DXC Technology Co.                          | 1.800% | 9/15/26       | 12,631              | 11,949                |
| DXC Technology Co.                          | 2.375% | 9/15/28       | 8,883               | 8,000                 |
| Equifax Inc.                                | 5.100% | 12/15/27      | 2,755               | 2,770                 |
| Equifax Inc.                                | 5.100% | 6/1/28        | 21,807              | 21,889                |
| Equifax Inc.                                | 4.800% | 9/15/29       | 4,970               | 4,910                 |
| Equifax Inc.                                | 3.100% | 5/15/30       | 10,477              | 9,497                 |
| Equifax Inc.                                | 2.350% | 9/15/31       | 19,405              | 16,223                |
| Fidelity National Information Services Inc. | 1.150% | 3/1/26        | 16,232              | 15,568                |
| Fidelity National Information Services Inc. | 1.650% | 3/1/28        | 6,970               | 6,304                 |
| Fidelity National Information Services Inc. | 3.750% | 5/21/29       | 6,609               | 6,260                 |
| Fidelity National Information Services Inc. | 2.250% | 3/1/31        | 19,966              | 16,922                |
| Fidelity National Information Services Inc. | 3.100% | 3/1/41        | 10,281              | 7,463                 |
| Fidelity National Information Services Inc. | 4.500% | 8/15/46       | 3,337               | 2,713                 |
| Fiserv Inc.                                 | 3.200% | 7/1/26        | 26,281              | 25,697                |
| Fiserv Inc.                                 | 2.250% | 6/1/27        | 13,328              | 12,571                |
| Fiserv Inc.                                 | 4.200% | 10/1/28       | 13,890              | 13,509                |
| Fiserv Inc.                                 | 3.500% | 7/1/29        | 41,644              | 39,071                |
| Fiserv Inc.                                 | 4.750% | 3/15/30       | 13,915              | 13,733                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Fiserv Inc.                         | 2.650% | 6/1/30        | 15,049              | 13,299                |
| Fiserv Inc.                         | 5.625% | 8/21/33       | 8,830               | 8,985                 |
| Fiserv Inc.                         | 5.450% | 3/15/34       | 16,054              | 16,057                |
| Fiserv Inc.                         | 5.150% | 8/12/34       | 13,695              | 13,382                |
| Fiserv Inc.                         | 4.400% | 7/1/49        | 30,841              | 25,161                |
| Flex Ltd.                           | 3.750% | 2/1/26        | 8,744               | 8,618                 |
| Flex Ltd.                           | 4.875% | 6/15/29       | 11,210              | 10,987                |
| Flex Ltd.                           | 4.875% | 5/12/30       | 4,986               | 4,864                 |
| Flex Ltd.                           | 5.250% | 1/15/32       | 8,600               | 8,476                 |
| Fortinet Inc.                       | 1.000% | 3/15/26       | 6,650               | 6,359                 |
| Fortinet Inc.                       | 2.200% | 3/15/31       | 6,575               | 5,588                 |
| Genpact Luxembourg Sarl             | 6.000% | 6/4/29        | 5,355               | 5,471                 |
| Global Payments Inc.                | 1.200% | 3/1/26        | 9,202               | 8,818                 |
| Global Payments Inc.                | 4.800% | 4/1/26        | 11,419              | 11,397                |
| Global Payments Inc.                | 2.150% | 1/15/27       | 12,552              | 11,898                |
| Global Payments Inc.                | 4.950% | 8/15/27       | 4,682               | 4,689                 |
| Global Payments Inc.                | 4.450% | 6/1/28        | 9,849               | 9,637                 |
| Global Payments Inc.                | 3.200% | 8/15/29       | 21,708              | 19,896                |
| Global Payments Inc.                | 2.900% | 5/15/30       | 12,600              | 11,218                |
| Global Payments Inc.                | 2.900% | 11/15/31      | 13,235              | 11,315                |
| Global Payments Inc.                | 5.400% | 8/15/32       | 11,000              | 10,987                |
| Global Payments Inc.                | 4.150% | 8/15/49       | 10,261              | 7,656                 |
| Global Payments Inc.                | 5.950% | 8/15/52       | 9,947               | 9,612                 |
| Hewlett Packard Enterprise Co.      | 1.750% | 4/1/26        | 4,065               | 3,915                 |
| Hewlett Packard Enterprise Co.      | 4.450% | 9/25/26       | 15,970              | 15,888                |
| Hewlett Packard Enterprise Co.      | 4.400% | 9/25/27       | 7,558               | 7,475                 |
| Hewlett Packard Enterprise Co.      | 5.250% | 7/1/28        | 14,845              | 14,982                |
| Hewlett Packard Enterprise Co.      | 4.550% | 10/15/29      | 25,737              | 25,079                |
| Hewlett Packard Enterprise Co.      | 4.850% | 10/15/31      | 17,741              | 17,300                |
| Hewlett Packard Enterprise Co.      | 5.000% | 10/15/34      | 37,602              | 36,152                |
| Hewlett Packard Enterprise Co.      | 6.350% | 10/15/45      | 12,693              | 13,138                |
| Hewlett Packard Enterprise Co.      | 5.600% | 10/15/54      | 52,136              | 49,068                |
| HP Inc.                             | 1.450% | 6/17/26       | 24,425              | 23,296                |
| HP Inc.                             | 3.000% | 6/17/27       | 21,061              | 20,178                |
| HP Inc.                             | 4.750% | 1/15/28       | 11,130              | 11,111                |
| HP Inc.                             | 4.000% | 4/15/29       | 14,630              | 14,019                |
| HP Inc.                             | 3.400% | 6/17/30       | 9,146               | 8,381                 |
| HP Inc.                             | 2.650% | 6/17/31       | 11,454              | 9,801                 |
| HP Inc.                             | 4.200% | 4/15/32       | 14,190              | 13,281                |
| HP Inc.                             | 5.500% | 1/15/33       | 12,222              | 12,317                |
| HP Inc.                             | 6.000% | 9/15/41       | 16,852              | 17,016                |
| Hubbell Inc.                        | 3.350% | 3/1/26        | 4,848               | 4,768                 |
| Hubbell Inc.                        | 3.150% | 8/15/27       | 3,920               | 3,753                 |
| Hubbell Inc.                        | 3.500% | 2/15/28       | 12,530              | 12,021                |
| Hubbell Inc.                        | 2.300% | 3/15/31       | 3,950               | 3,354                 |
| IBM International Capital Pte. Ltd. | 4.900% | 2/5/34        | 12,860              | 12,489                |
| IBM International Capital Pte. Ltd. | 5.300% | 2/5/54        | 23,350              | 21,501                |
| Intel Corp.                         | 2.600% | 5/19/26       | 21,109              | 20,469                |
| Intel Corp.                         | 3.750% | 3/25/27       | 13,646              | 13,285                |
| Intel Corp.                         | 3.750% | 8/5/27        | 10,458              | 10,142                |
| Intel Corp.                         | 4.875% | 2/10/28       | 19,222              | 19,115                |
| Intel Corp.                         | 1.600% | 8/12/28       | 12,801              | 11,311                |
| Intel Corp.                         | 2.450% | 11/15/29      | 60,510              | 53,066                |
| Intel Corp.                         | 5.125% | 2/10/30       | 12,240              | 12,123                |
| Intel Corp.                         | 3.900% | 3/25/30       | 24,432              | 22,855                |
| Intel Corp.                         | 2.000% | 8/12/31       | 15,638              | 12,591                |
| Intel Corp.                         | 4.150% | 8/5/32        | 14,761              | 13,428                |
| Intel Corp.                         | 4.000% | 12/15/32      | 15,050              | 13,494                |
| Intel Corp.                         | 5.200% | 2/10/33       | 36,388              | 35,141                |
| Intel Corp.                         | 4.600% | 3/25/40       | 6,697               | 5,566                 |
| Intel Corp.                         | 2.800% | 8/12/41       | 13,642              | 8,687                 |
| Intel Corp.                         | 4.800% | 10/1/41       | 14,686              | 12,210                |
| Intel Corp.                         | 4.250% | 12/15/42      | 22,741              | 17,279                |
| Intel Corp.                         | 4.900% | 7/29/45       | 9,853               | 7,947                 |
| Intel Corp.                         | 4.100% | 5/19/46       | 19,782              | 14,091                |
| Intel Corp.                         | 4.100% | 5/11/47       | 810                 | 574                   |
| Intel Corp.                         | 3.734% | 12/8/47       | 21,967              | 14,518                |
| Intel Corp.                         | 3.250% | 11/15/49      | 27,399              | 16,384                |
| Intel Corp.                         | 4.750% | 3/25/50       | 29,433              | 22,731                |
| Intel Corp.                         | 3.050% | 8/12/51       | 16,823              | 9,555                 |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Intel Corp.                           | 4.900% | 8/5/52        | 22,582              | 17,779                |
| Intel Corp.                           | 5.700% | 2/10/53       | 39,431              | 34,872                |
| Intel Corp.                           | 3.100% | 2/15/60       | 16,175              | 8,609                 |
| Intel Corp.                           | 3.200% | 8/12/61       | 11,946              | 6,459                 |
| Intel Corp.                           | 5.050% | 8/5/62        | 13,950              | 10,869                |
| Intel Corp.                           | 5.900% | 2/10/63       | 17,965              | 16,117                |
| International Business Machines Corp. | 4.500% | 2/6/26        | 10,965              | 10,952                |
| International Business Machines Corp. | 3.450% | 2/19/26       | 18,367              | 18,122                |
| International Business Machines Corp. | 3.300% | 5/15/26       | 47,265              | 46,424                |
| International Business Machines Corp. | 2.200% | 2/9/27        | 100                 | 95                    |
| International Business Machines Corp. | 1.700% | 5/15/27       | 11,185              | 10,442                |
| International Business Machines Corp. | 6.220% | 8/1/27        | 5,310               | 5,509                 |
| International Business Machines Corp. | 6.500% | 1/15/28       | 3,400               | 3,568                 |
| International Business Machines Corp. | 4.500% | 2/6/28        | 20,210              | 20,080                |
| International Business Machines Corp. | 3.500% | 5/15/29       | 34,747              | 32,928                |
| International Business Machines Corp. | 1.950% | 5/15/30       | 39,190              | 33,635                |
| International Business Machines Corp. | 5.875% | 11/29/32      | 4,076               | 4,288                 |
| International Business Machines Corp. | 4.750% | 2/6/33        | 15,040              | 14,734                |
| International Business Machines Corp. | 4.150% | 5/15/39       | 31,646              | 27,174                |
| International Business Machines Corp. | 5.600% | 11/30/39      | 4,580               | 4,576                 |
| International Business Machines Corp. | 2.850% | 5/15/40       | 10,714              | 7,631                 |
| International Business Machines Corp. | 4.000% | 6/20/42       | 16,675              | 13,581                |
| International Business Machines Corp. | 4.250% | 5/15/49       | 38,160              | 30,629                |
| International Business Machines Corp. | 2.950% | 5/15/50       | 6,715               | 4,220                 |
| International Business Machines Corp. | 4.900% | 7/27/52       | 4,612               | 4,089                 |
| International Business Machines Corp. | 5.100% | 2/6/53        | 22,340              | 20,449                |
| Intuit Inc.                           | 1.350% | 7/15/27       | 8,109               | 7,478                 |
| Intuit Inc.                           | 1.650% | 7/15/30       | 9,803               | 8,261                 |
| Intuit Inc.                           | 5.200% | 9/15/33       | 13,506              | 13,526                |
| Intuit Inc.                           | 5.500% | 9/15/53       | 8,710               | 8,530                 |
| Jabil Inc.                            | 1.700% | 4/15/26       | 7,110               | 6,823                 |
| Jabil Inc.                            | 3.950% | 1/12/28       | 9,535               | 9,221                 |
| Jabil Inc.                            | 3.600% | 1/15/30       | 9,545               | 8,805                 |
| Jabil Inc.                            | 3.000% | 1/15/31       | 9,744               | 8,576                 |
| Juniper Networks Inc.                 | 3.750% | 8/15/29       | 10,418              | 9,892                 |
| Juniper Networks Inc.                 | 2.000% | 12/10/30      | 5,605               | 4,681                 |
| Juniper Networks Inc.                 | 5.950% | 3/15/41       | 5,785               | 5,692                 |
| KLA Corp.                             | 4.100% | 3/15/29       | 15,136              | 14,751                |
| KLA Corp.                             | 4.650% | 7/15/32       | 7,425               | 7,269                 |
| KLA Corp.                             | 5.000% | 3/15/49       | 7,581               | 6,980                 |
| KLA Corp.                             | 3.300% | 3/1/50        | 16,344              | 11,284                |
| KLA Corp.                             | 4.950% | 7/15/52       | 18,618              | 16,871                |
| KLA Corp.                             | 5.250% | 7/15/62       | 12,633              | 11,796                |
| Kyndryl Holdings Inc.                 | 2.050% | 10/15/26      | 6,430               | 6,114                 |
| Kyndryl Holdings Inc.                 | 2.700% | 10/15/28      | 7,063               | 6,463                 |
| Kyndryl Holdings Inc.                 | 3.150% | 10/15/31      | 10,178              | 8,825                 |
| Kyndryl Holdings Inc.                 | 4.100% | 10/15/41      | 7,165               | 5,673                 |
| Lam Research Corp.                    | 3.750% | 3/15/26       | 15,960              | 15,798                |
| Lam Research Corp.                    | 4.000% | 3/15/29       | 12,437              | 12,090                |
| Lam Research Corp.                    | 1.900% | 6/15/30       | 16,976              | 14,535                |
| Lam Research Corp.                    | 4.875% | 3/15/49       | 11,816              | 10,599                |
| Lam Research Corp.                    | 2.875% | 6/15/50       | 22,389              | 14,120                |
| Lam Research Corp.                    | 3.125% | 6/15/60       | 7,290               | 4,453                 |
| Leidos Inc.                           | 4.375% | 5/15/30       | 12,185              | 11,650                |
| Leidos Inc.                           | 2.300% | 2/15/31       | 15,875              | 13,322                |
| Marvell Technology Inc.               | 2.450% | 4/15/28       | 9,511               | 8,774                 |
| Marvell Technology Inc.               | 4.875% | 6/22/28       | 8,922               | 8,867                 |
| Marvell Technology Inc.               | 2.950% | 4/15/31       | 4,518               | 3,964                 |
| Marvell Technology Inc.               | 5.950% | 9/15/33       | 9,500               | 9,864                 |
| Microchip Technology Inc.             | 4.900% | 3/15/28       | 10,200              | 10,164                |
| Microchip Technology Inc.             | 5.050% | 3/15/29       | 15,000              | 14,961                |
| Microchip Technology Inc.             | 5.050% | 2/15/30       | 7,500               | 7,450                 |
| Micron Technology Inc.                | 4.975% | 2/6/26        | 5,754               | 5,758                 |
| Micron Technology Inc.                | 4.185% | 2/15/27       | 20,883              | 20,586                |
| Micron Technology Inc.                | 5.375% | 4/15/28       | 10,140              | 10,247                |
| Micron Technology Inc.                | 5.327% | 2/6/29        | 7,400               | 7,436                 |
| Micron Technology Inc.                | 6.750% | 11/1/29       | 20,884              | 22,216                |
| Micron Technology Inc.                | 4.663% | 2/15/30       | 11,180              | 10,906                |
| Micron Technology Inc.                | 2.703% | 4/15/32       | 11,575              | 9,694                 |
| Micron Technology Inc.                | 5.875% | 2/9/33        | 9,284               | 9,506                 |

|                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|
| Micron Technology Inc.  | 5.875% | 9/15/33       | 12,450              | 12,771                |
| Micron Technology Inc.  | 3.366% | 11/1/41       | 6,535               | 4,759                 |
| Micron Technology Inc.  | 3.477% | 11/1/51       | 5,977               | 4,014                 |
| Microsoft Corp.         | 2.400% | 8/8/26        | 51,704              | 50,173                |
| Microsoft Corp.         | 3.400% | 9/15/26       | 15,726              | 15,483                |
| Microsoft Corp.         | 3.300% | 2/6/27        | 56,869              | 55,670                |
| Microsoft Corp.         | 3.400% | 6/15/27       | 4,946               | 4,839                 |
| Microsoft Corp.         | 1.350% | 9/15/30       | 9,889               | 8,372                 |
| Microsoft Corp.         | 3.500% | 2/12/35       | 20,002              | 18,096                |
| Microsoft Corp.         | 4.200% | 11/3/35       | 4,328               | 4,128                 |
| Microsoft Corp.         | 3.450% | 8/8/36        | 44,427              | 38,651                |
| Microsoft Corp.         | 4.100% | 2/6/37        | 10,894              | 10,165                |
| Microsoft Corp.         | 5.200% | 6/1/39        | 2,355               | 2,436                 |
| Microsoft Corp.         | 5.300% | 2/8/41        | 2,660               | 2,861                 |
| Microsoft Corp.         | 3.750% | 2/12/45       | 1,260               | 1,047                 |
| Microsoft Corp.         | 3.700% | 8/8/46        | 56,826              | 45,307                |
| Microsoft Corp.         | 4.500% | 6/15/47       | 5,884               | 5,292                 |
| Microsoft Corp.         | 2.525% | 6/1/50        | 101,680             | 62,417                |
| Microsoft Corp.         | 2.500% | 9/15/50       | 22,522              | 13,626                |
| Microsoft Corp.         | 2.921% | 3/17/52       | 80,267              | 53,076                |
| Microsoft Corp.         | 3.950% | 8/8/56        | 2,222               | 1,768                 |
| Microsoft Corp.         | 2.675% | 6/1/60        | 78,379              | 45,739                |
| Microsoft Corp.         | 3.041% | 3/17/62       | 18,955              | 12,113                |
| Moody's Corp.           | 3.250% | 1/15/28       | 6,169               | 5,912                 |
| Moody's Corp.           | 4.250% | 2/1/29        | 5,527               | 5,411                 |
| Moody's Corp.           | 2.000% | 8/19/31       | 34,875              | 28,967                |
| Moody's Corp.           | 2.750% | 8/19/41       | 11,565              | 7,966                 |
| Moody's Corp.           | 5.250% | 7/15/44       | 9,704               | 9,162                 |
| Moody's Corp.           | 4.875% | 12/17/48      | 3,383               | 3,004                 |
| Moody's Corp.           | 3.250% | 5/20/50       | 4,755               | 3,153                 |
| Moody's Corp.           | 3.750% | 2/25/52       | 8,202               | 6,021                 |
| Moody's Corp.           | 3.100% | 11/29/61      | 6,628               | 3,941                 |
| Motorola Solutions Inc. | 4.600% | 2/23/28       | 13,730              | 13,606                |
| Motorola Solutions Inc. | 4.600% | 5/23/29       | 8,381               | 8,240                 |
| Motorola Solutions Inc. | 2.300% | 11/15/30      | 5,835               | 4,994                 |
| Motorola Solutions Inc. | 2.750% | 5/24/31       | 9,175               | 7,944                 |
| Motorola Solutions Inc. | 5.500% | 9/1/44        | 7,140               | 6,861                 |
| NetApp Inc.             | 2.375% | 6/22/27       | 7,077               | 6,682                 |
| NetApp Inc.             | 2.700% | 6/22/30       | 22,850              | 20,151                |
| Nokia OYJ               | 4.375% | 6/12/27       | 385                 | 374                   |
| Nokia OYJ               | 6.625% | 5/15/39       | 7,509               | 7,635                 |
| Nordson Corp.           | 5.600% | 9/15/28       | 3,840               | 3,920                 |
| Nordson Corp.           | 4.500% | 12/15/29      | 7,025               | 6,853                 |
| Nordson Corp.           | 5.800% | 9/15/33       | 6,436               | 6,628                 |
| NVIDIA Corp.            | 3.200% | 9/16/26       | 22,817              | 22,370                |
| NVIDIA Corp.            | 1.550% | 6/15/28       | 18,373              | 16,676                |
| NVIDIA Corp.            | 2.850% | 4/1/30        | 5,919               | 5,420                 |
| NVIDIA Corp.            | 2.000% | 6/15/31       | 18,292              | 15,541                |
| NVIDIA Corp.            | 3.500% | 4/1/40        | 21,663              | 17,902                |
| NVIDIA Corp.            | 3.500% | 4/1/50        | 27,690              | 20,513                |
| NVIDIA Corp.            | 3.700% | 4/1/60        | 8,448               | 6,236                 |
| NXP BV                  | 5.350% | 3/1/26        | 7,631               | 7,661                 |
| NXP BV                  | 3.875% | 6/18/26       | 9,452               | 9,320                 |
| NXP BV                  | 3.150% | 5/1/27        | 9,100               | 8,750                 |
| NXP BV                  | 5.550% | 12/1/28       | 21,436              | 21,786                |
| NXP BV                  | 4.300% | 6/18/29       | 20,683              | 20,042                |
| NXP BV                  | 3.400% | 5/1/30        | 18,972              | 17,445                |
| NXP BV                  | 2.500% | 5/11/31       | 18,001              | 15,320                |
| NXP BV                  | 2.650% | 2/15/32       | 21,142              | 17,780                |
| NXP BV                  | 5.000% | 1/15/33       | 9,271               | 9,013                 |
| NXP BV                  | 3.250% | 5/11/41       | 13,047              | 9,517                 |
| NXP BV                  | 3.125% | 2/15/42       | 6,456               | 4,493                 |
| NXP BV                  | 3.250% | 11/30/51      | 7,549               | 4,824                 |
| Oracle Corp.            | 1.650% | 3/25/26       | 40,545              | 39,086                |
| Oracle Corp.            | 2.650% | 7/15/26       | 64,026              | 62,109                |
| Oracle Corp.            | 2.800% | 4/1/27        | 39,814              | 38,217                |
| Oracle Corp.            | 2.300% | 3/25/28       | 23,719              | 21,929                |
| Oracle Corp.            | 4.500% | 5/6/28        | 7,254               | 7,182                 |
| Oracle Corp.            | 4.200% | 9/27/29       | 26,381              | 25,469                |
| Oracle Corp.            | 6.150% | 11/9/29       | 9,840               | 10,314                |

|                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|
| Oracle Corp.            | 2.950% | 4/1/30        | 43,915              | 39,639                |
| Oracle Corp.            | 4.650% | 5/6/30        | 10,690              | 10,522                |
| Oracle Corp.            | 3.250% | 5/15/30       | 5,792               | 5,302                 |
| Oracle Corp.            | 2.875% | 3/25/31       | 60,934              | 53,528                |
| Oracle Corp.            | 4.900% | 2/6/33        | 9,915               | 9,654                 |
| Oracle Corp.            | 4.300% | 7/8/34        | 19,458              | 17,889                |
| Oracle Corp.            | 4.700% | 9/27/34       | 61,503              | 58,287                |
| Oracle Corp.            | 3.900% | 5/15/35       | 11,562              | 10,105                |
| Oracle Corp.            | 3.850% | 7/15/36       | 14,662              | 12,550                |
| Oracle Corp.            | 3.800% | 11/15/37      | 28,185              | 23,521                |
| Oracle Corp.            | 6.500% | 4/15/38       | 2,972               | 3,184                 |
| Oracle Corp.            | 6.125% | 7/8/39        | 15,098              | 15,635                |
| Oracle Corp.            | 3.600% | 4/1/40        | 47,013              | 36,665                |
| Oracle Corp.            | 5.375% | 7/15/40       | 61,242              | 58,722                |
| Oracle Corp.            | 3.650% | 3/25/41       | 31,129              | 24,155                |
| Oracle Corp.            | 4.500% | 7/8/44        | 14,058              | 11,826                |
| Oracle Corp.            | 4.125% | 5/15/45       | 27,355              | 21,533                |
| Oracle Corp.            | 4.000% | 7/15/46       | 59,284              | 45,509                |
| Oracle Corp.            | 4.000% | 11/15/47      | 31,572              | 24,031                |
| Oracle Corp.            | 3.600% | 4/1/50        | 60,947              | 42,550                |
| Oracle Corp.            | 3.950% | 3/25/51       | 49,254              | 36,375                |
| Oracle Corp.            | 6.900% | 11/9/52       | 23,138              | 25,837                |
| Oracle Corp.            | 5.550% | 2/6/53        | 13,535              | 12,789                |
| Oracle Corp.            | 5.375% | 9/27/54       | 28,420              | 26,184                |
| Oracle Corp.            | 4.375% | 5/15/55       | 6,461               | 5,039                 |
| Oracle Corp.            | 3.850% | 4/1/60        | 22,690              | 15,525                |
| Oracle Corp.            | 4.100% | 3/25/61       | 23,839              | 17,038                |
| Oracle Corp.            | 5.500% | 9/27/64       | 20,197              | 18,470                |
| PayPal Holdings Inc.    | 2.650% | 10/1/26       | 25,745              | 24,926                |
| PayPal Holdings Inc.    | 2.850% | 10/1/29       | 34,406              | 31,433                |
| PayPal Holdings Inc.    | 2.300% | 6/1/30        | 15,332              | 13,435                |
| PayPal Holdings Inc.    | 5.150% | 6/1/34        | 14,980              | 14,885                |
| PayPal Holdings Inc.    | 3.250% | 6/1/50        | 22,703              | 15,346                |
| PayPal Holdings Inc.    | 5.050% | 6/1/52        | 6,342               | 5,841                 |
| PayPal Holdings Inc.    | 5.500% | 6/1/54        | 10,432              | 10,164                |
| PayPal Holdings Inc.    | 5.250% | 6/1/62        | 15,913              | 14,484                |
| Qorvo Inc.              | 4.375% | 10/15/29      | 11,312              | 10,611                |
| QUALCOMM Inc.           | 3.250% | 5/20/27       | 26,394              | 25,670                |
| QUALCOMM Inc.           | 1.300% | 5/20/28       | 23,052              | 20,672                |
| QUALCOMM Inc.           | 2.150% | 5/20/30       | 9,404               | 8,251                 |
| QUALCOMM Inc.           | 1.650% | 5/20/32       | 16,387              | 13,060                |
| QUALCOMM Inc.           | 4.250% | 5/20/32       | 6,780               | 6,519                 |
| QUALCOMM Inc.           | 5.400% | 5/20/33       | 10,828              | 11,162                |
| QUALCOMM Inc.           | 4.650% | 5/20/35       | 13,860              | 13,386                |
| QUALCOMM Inc.           | 4.800% | 5/20/45       | 13,569              | 12,222                |
| QUALCOMM Inc.           | 4.300% | 5/20/47       | 20,278              | 16,737                |
| QUALCOMM Inc.           | 3.250% | 5/20/50       | 10,891              | 7,413                 |
| QUALCOMM Inc.           | 4.500% | 5/20/52       | 4,119               | 3,442                 |
| QUALCOMM Inc.           | 6.000% | 5/20/53       | 15,291              | 15,941                |
| Quanta Services Inc.    | 4.750% | 8/9/27        | 14,800              | 14,773                |
| Quanta Services Inc.    | 2.900% | 10/1/30       | 13,165              | 11,750                |
| Quanta Services Inc.    | 5.250% | 8/9/34        | 8,600               | 8,409                 |
| Quanta Services Inc.    | 3.050% | 10/1/41       | 6,876               | 4,829                 |
| RELX Capital Inc.       | 4.000% | 3/18/29       | 5,886               | 5,686                 |
| RELX Capital Inc.       | 3.000% | 5/22/30       | 10,148              | 9,210                 |
| RELX Capital Inc.       | 4.750% | 5/20/32       | 8,520               | 8,288                 |
| Roper Technologies Inc. | 3.800% | 12/15/26      | 12,274              | 12,080                |
| Roper Technologies Inc. | 1.400% | 9/15/27       | 11,340              | 10,382                |
| Roper Technologies Inc. | 4.200% | 9/15/28       | 14,249              | 13,912                |
| Roper Technologies Inc. | 2.950% | 9/15/29       | 14,475              | 13,216                |
| Roper Technologies Inc. | 4.500% | 10/15/29      | 6,085               | 5,971                 |
| Roper Technologies Inc. | 2.000% | 6/30/30       | 11,300              | 9,629                 |
| Roper Technologies Inc. | 4.750% | 2/15/32       | 9,055               | 8,814                 |
| Roper Technologies Inc. | 4.900% | 10/15/34      | 10,437              | 10,035                |
| S&P Global Inc.         | 2.950% | 1/22/27       | 4,100               | 3,967                 |
| S&P Global Inc.         | 2.450% | 3/1/27        | 10,491              | 10,028                |
| S&P Global Inc.         | 4.750% | 8/1/28        | 10,765              | 10,756                |
| S&P Global Inc.         | 2.700% | 3/1/29        | 13,222              | 12,170                |
| S&P Global Inc.         | 4.250% | 5/1/29        | 13,821              | 13,515                |
| S&P Global Inc.         | 2.500% | 12/1/29       | 11,573              | 10,397                |



|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| S&P Global Inc.             | 1.250% | 8/15/30       | 10,544              | 8,713                 |
| S&P Global Inc.             | 2.900% | 3/1/32        | 22,346              | 19,478                |
| S&P Global Inc.             | 3.250% | 12/1/49       | 9,038               | 6,237                 |
| S&P Global Inc.             | 3.700% | 3/1/52        | 13,069              | 9,742                 |
| S&P Global Inc.             | 2.300% | 8/15/60       | 11,073              | 5,534                 |
| S&P Global Inc.             | 3.900% | 3/1/62        | 6,685               | 4,950                 |
| Salesforce Inc.             | 3.700% | 4/11/28       | 22,806              | 22,207                |
| Salesforce Inc.             | 1.500% | 7/15/28       | 16,270              | 14,612                |
| Salesforce Inc.             | 1.950% | 7/15/31       | 14,112              | 11,845                |
| Salesforce Inc.             | 2.700% | 7/15/41       | 22,223              | 15,655                |
| Salesforce Inc.             | 2.900% | 7/15/51       | 17,562              | 11,191                |
| Salesforce Inc.             | 3.050% | 7/15/61       | 18,752              | 11,497                |
| ServiceNow Inc.             | 1.400% | 9/1/30        | 19,299              | 16,022                |
| Skyworks Solutions Inc.     | 1.800% | 6/1/26        | 14,054              | 13,459                |
| Skyworks Solutions Inc.     | 3.000% | 6/1/31        | 12,164              | 10,411                |
| TD SYNNEX Corp.             | 1.750% | 8/9/26        | 8,488               | 8,057                 |
| TD SYNNEX Corp.             | 2.375% | 8/9/28        | 9,298               | 8,430                 |
| Teledyne FLIR LLC           | 2.500% | 8/1/30        | 6,875               | 6,008                 |
| Texas Instruments Inc.      | 1.125% | 9/15/26       | 7,882               | 7,456                 |
| Texas Instruments Inc.      | 2.900% | 11/3/27       | 13,341              | 12,787                |
| Texas Instruments Inc.      | 4.600% | 2/15/28       | 4,265               | 4,271                 |
| Texas Instruments Inc.      | 2.250% | 9/4/29        | 17,276              | 15,508                |
| Texas Instruments Inc.      | 1.750% | 5/4/30        | 10,775              | 9,218                 |
| Texas Instruments Inc.      | 1.900% | 9/15/31       | 6,095               | 5,099                 |
| Texas Instruments Inc.      | 4.900% | 3/14/33       | 17,080              | 16,960                |
| Texas Instruments Inc.      | 4.850% | 2/8/34        | 6,368               | 6,264                 |
| Texas Instruments Inc.      | 3.875% | 3/15/39       | 10,456              | 8,968                 |
| Texas Instruments Inc.      | 4.150% | 5/15/48       | 23,426              | 19,038                |
| Texas Instruments Inc.      | 2.700% | 9/15/51       | 4,960               | 3,002                 |
| Texas Instruments Inc.      | 4.100% | 8/16/52       | 2,519               | 1,979                 |
| Texas Instruments Inc.      | 5.000% | 3/14/53       | 9,009               | 8,219                 |
| Texas Instruments Inc.      | 5.150% | 2/8/54        | 12,315              | 11,507                |
| Texas Instruments Inc.      | 5.050% | 5/18/63       | 21,152              | 19,019                |
| TSMC Arizona Corp.          | 1.750% | 10/25/26      | 17,403              | 16,502                |
| TSMC Arizona Corp.          | 3.875% | 4/22/27       | 12,642              | 12,416                |
| TSMC Arizona Corp.          | 4.125% | 4/22/29       | 6,625               | 6,444                 |
| TSMC Arizona Corp.          | 2.500% | 10/25/31      | 21,710              | 18,589                |
| TSMC Arizona Corp.          | 4.250% | 4/22/32       | 5,780               | 5,518                 |
| TSMC Arizona Corp.          | 3.125% | 10/25/41      | 14,151              | 10,818                |
| TSMC Arizona Corp.          | 3.250% | 10/25/51      | 23,830              | 17,059                |
| TSMC Arizona Corp.          | 4.500% | 4/22/52       | 4,223               | 3,813                 |
| Verisk Analytics Inc.       | 4.125% | 3/15/29       | 11,722              | 11,360                |
| Verisk Analytics Inc.       | 5.250% | 6/5/34        | 10,080              | 9,965                 |
| Verisk Analytics Inc.       | 3.625% | 5/15/50       | 16,613              | 11,610                |
| VMware LLC                  | 1.400% | 8/15/26       | 22,823              | 21,619                |
| VMware LLC                  | 4.650% | 5/15/27       | 13,697              | 13,639                |
| VMware LLC                  | 3.900% | 8/21/27       | 30,970              | 30,268                |
| VMware LLC                  | 1.800% | 8/15/28       | 11,834              | 10,615                |
| VMware LLC                  | 4.700% | 5/15/30       | 13,328              | 13,050                |
| VMware LLC                  | 2.200% | 8/15/31       | 19,434              | 16,118                |
| Western Digital Corp.       | 2.850% | 2/1/29        | 6,915               | 6,152                 |
| Western Digital Corp.       | 3.100% | 2/1/32        | 7,285               | 6,067                 |
| Workday Inc.                | 3.500% | 4/1/27        | 14,191              | 13,825                |
| Workday Inc.                | 3.700% | 4/1/29        | 4,559               | 4,336                 |
| Workday Inc.                | 3.800% | 4/1/32        | 12,905              | 11,740                |
| Xilinx Inc.                 | 2.375% | 6/1/30        | 11,220              | 9,888                 |
|                             |        |               |                     | <b>7,562,608</b>      |
| <b>Utilities (2.5%)</b>     |        |               |                     |                       |
| AEP Texas Inc.              | 3.950% | 6/1/28        | 12,350              | 11,931                |
| AEP Texas Inc.              | 5.450% | 5/15/29       | 3,302               | 3,346                 |
| <sup>2</sup> AEP Texas Inc. | 2.100% | 7/1/30        | 6,968               | 5,962                 |
| AEP Texas Inc.              | 5.700% | 5/15/34       | 4,750               | 4,779                 |
| AEP Texas Inc.              | 3.800% | 10/1/47       | 5,700               | 4,089                 |
| <sup>2</sup> AEP Texas Inc. | 4.150% | 5/1/49        | 1,000               | 754                   |
| <sup>2</sup> AEP Texas Inc. | 3.450% | 1/15/50       | 2,230               | 1,498                 |
| AEP Transmission Co. LLC    | 3.100% | 12/1/26       | 6,433               | 6,252                 |
| AEP Transmission Co. LLC    | 5.150% | 4/1/34        | 2,215               | 2,180                 |
| AEP Transmission Co. LLC    | 4.000% | 12/1/46       | 7,175               | 5,626                 |
| AEP Transmission Co. LLC    | 3.750% | 12/1/47       | 7,885               | 5,842                 |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| AEP Transmission Co. LLC                      | 4.250% | 9/15/48       | 6,723               | 5,353                 |
| AEP Transmission Co. LLC                      | 3.800% | 6/15/49       | 6,966               | 5,162                 |
| AEP Transmission Co. LLC                      | 3.150% | 9/15/49       | 5,533               | 3,637                 |
| <sup>2</sup> AEP Transmission Co. LLC         | 3.650% | 4/1/50        | 3,194               | 2,309                 |
| <sup>2</sup> AEP Transmission Co. LLC         | 2.750% | 8/15/51       | 1,297               | 778                   |
| <sup>2</sup> AEP Transmission Co. LLC         | 4.500% | 6/15/52       | 7,440               | 6,147                 |
| AEP Transmission Co. LLC                      | 5.400% | 3/15/53       | 1,339               | 1,275                 |
| AES Corp.                                     | 1.375% | 1/15/26       | 11,714              | 11,275                |
| AES Corp.                                     | 5.450% | 6/1/28        | 15,060              | 15,138                |
| AES Corp.                                     | 2.450% | 1/15/31       | 18,203              | 15,172                |
| Alabama Power Co.                             | 3.750% | 9/1/27        | 7,886               | 7,712                 |
| <sup>2</sup> Alabama Power Co.                | 1.450% | 9/15/30       | 6,902               | 5,713                 |
| Alabama Power Co.                             | 3.940% | 9/1/32        | 6,241               | 5,794                 |
| Alabama Power Co.                             | 5.850% | 11/15/33      | 6,617               | 6,858                 |
| Alabama Power Co.                             | 6.000% | 3/1/39        | 4,292               | 4,472                 |
| Alabama Power Co.                             | 3.850% | 12/1/42       | 3,374               | 2,674                 |
| Alabama Power Co.                             | 4.150% | 8/15/44       | 4,619               | 3,789                 |
| Alabama Power Co.                             | 3.750% | 3/1/45        | 7,107               | 5,438                 |
| Alabama Power Co.                             | 4.300% | 1/2/46        | 13,407              | 11,082                |
| <sup>2</sup> Alabama Power Co.                | 3.700% | 12/1/47       | 12,920              | 9,613                 |
| <sup>2</sup> Alabama Power Co.                | 4.300% | 7/15/48       | 4,490               | 3,680                 |
| Alabama Power Co.                             | 3.450% | 10/1/49       | 13,940              | 9,845                 |
| Alabama Power Co.                             | 3.125% | 7/15/51       | 9,405               | 6,174                 |
| Alabama Power Co.                             | 3.000% | 3/15/52       | 7,814               | 5,009                 |
| Algonquin Power & Utilities Corp.             | 5.365% | 6/15/26       | 8,125               | 8,167                 |
| Ameren Corp.                                  | 3.650% | 2/15/26       | 5,190               | 5,123                 |
| Ameren Corp.                                  | 5.700% | 12/1/26       | 5,811               | 5,905                 |
| Ameren Corp.                                  | 1.950% | 3/15/27       | 5,275               | 4,959                 |
| Ameren Corp.                                  | 1.750% | 3/15/28       | 6,210               | 5,618                 |
| Ameren Corp.                                  | 5.000% | 1/15/29       | 7,126               | 7,127                 |
| Ameren Corp.                                  | 3.500% | 1/15/31       | 38,939              | 35,513                |
| Ameren Illinois Co.                           | 3.800% | 5/15/28       | 7,625               | 7,388                 |
| Ameren Illinois Co.                           | 1.550% | 11/15/30      | 4,720               | 3,904                 |
| Ameren Illinois Co.                           | 3.850% | 9/1/32        | 3,399               | 3,118                 |
| Ameren Illinois Co.                           | 4.950% | 6/1/33        | 7,175               | 7,044                 |
| Ameren Illinois Co.                           | 4.150% | 3/15/46       | 1,585               | 1,308                 |
| Ameren Illinois Co.                           | 3.700% | 12/1/47       | 6,661               | 4,995                 |
| Ameren Illinois Co.                           | 4.500% | 3/15/49       | 9,198               | 7,766                 |
| Ameren Illinois Co.                           | 3.250% | 3/15/50       | 795                 | 541                   |
| Ameren Illinois Co.                           | 2.900% | 6/15/51       | 6,025               | 3,778                 |
| Ameren Illinois Co.                           | 5.900% | 12/1/52       | 7,510               | 7,676                 |
| American Electric Power Co. Inc.              | 5.750% | 11/1/27       | 6,536               | 6,691                 |
| American Electric Power Co. Inc.              | 3.200% | 11/13/27      | 625                 | 599                   |
| <sup>2</sup> American Electric Power Co. Inc. | 4.300% | 12/1/28       | 11,620              | 11,351                |
| American Electric Power Co. Inc.              | 5.200% | 1/15/29       | 6,275               | 6,321                 |
| American Electric Power Co. Inc.              | 5.950% | 11/1/32       | 3,788               | 3,907                 |
| American Electric Power Co. Inc.              | 5.625% | 3/1/33        | 29,416              | 29,697                |
| American Electric Power Co. Inc.              | 3.250% | 3/1/50        | 5,757               | 3,697                 |
| American Electric Power Co. Inc.              | 6.950% | 12/15/54      | 9,350               | 9,673                 |
| <sup>2</sup> American Electric Power Co. Inc. | 7.050% | 12/15/54      | 10,470              | 10,842                |
| American Electric Power Co. Inc.              | 3.875% | 2/15/62       | 6,253               | 5,891                 |
| American Water Capital Corp.                  | 2.950% | 9/1/27        | 7,380               | 7,052                 |
| American Water Capital Corp.                  | 3.750% | 9/1/28        | 6,074               | 5,842                 |
| American Water Capital Corp.                  | 3.450% | 6/1/29        | 15,728              | 14,808                |
| American Water Capital Corp.                  | 2.800% | 5/1/30        | 6,479               | 5,809                 |
| American Water Capital Corp.                  | 2.300% | 6/1/31        | 6,442               | 5,438                 |
| American Water Capital Corp.                  | 4.450% | 6/1/32        | 3,249               | 3,099                 |
| American Water Capital Corp.                  | 5.150% | 3/1/34        | 12,875              | 12,758                |
| American Water Capital Corp.                  | 6.593% | 10/15/37      | 8,751               | 9,636                 |
| American Water Capital Corp.                  | 4.300% | 12/1/42       | 360                 | 304                   |
| American Water Capital Corp.                  | 4.300% | 9/1/45        | 7,141               | 5,849                 |
| American Water Capital Corp.                  | 4.000% | 12/1/46       | 1,655               | 1,289                 |
| American Water Capital Corp.                  | 3.750% | 9/1/47        | 9,898               | 7,348                 |
| American Water Capital Corp.                  | 4.200% | 9/1/48        | 5,925               | 4,714                 |
| American Water Capital Corp.                  | 4.150% | 6/1/49        | 7,540               | 5,944                 |
| American Water Capital Corp.                  | 3.450% | 5/1/50        | 8,830               | 6,096                 |
| American Water Capital Corp.                  | 3.250% | 6/1/51        | 6,130               | 4,082                 |
| American Water Capital Corp.                  | 5.450% | 3/1/54        | 9,895               | 9,472                 |
| <sup>2</sup> Appalachian Power Co.            | 3.300% | 6/1/27        | 6,821               | 6,585                 |
| <sup>2</sup> Appalachian Power Co.            | 2.700% | 4/1/31        | 9,309               | 8,049                 |

|   |                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Appalachian Power Co.                   | 4.500% | 8/1/32        | 12,763              | 12,010                |
|   | Appalachian Power Co.                   | 5.650% | 4/1/34        | 5,470               | 5,485                 |
|   | Appalachian Power Co.                   | 7.000% | 4/1/38        | 4,462               | 4,903                 |
|   | Appalachian Power Co.                   | 4.400% | 5/15/44       | 5,571               | 4,521                 |
|   | Appalachian Power Co.                   | 4.450% | 6/1/45        | 9,823               | 7,928                 |
| 2 | Appalachian Power Co.                   | 3.700% | 5/1/50        | 4,139               | 2,876                 |
|   | Arizona Public Service Co.              | 2.950% | 9/15/27       | 1,550               | 1,475                 |
|   | Arizona Public Service Co.              | 2.600% | 8/15/29       | 4,954               | 4,476                 |
|   | Arizona Public Service Co.              | 2.200% | 12/15/31      | 1,775               | 1,455                 |
|   | Arizona Public Service Co.              | 6.350% | 12/15/32      | 7,559               | 7,986                 |
|   | Arizona Public Service Co.              | 5.550% | 8/1/33        | 10,785              | 10,791                |
|   | Arizona Public Service Co.              | 5.700% | 8/15/34       | 3,410               | 3,448                 |
|   | Arizona Public Service Co.              | 5.050% | 9/1/41        | 465                 | 422                   |
|   | Arizona Public Service Co.              | 4.500% | 4/1/42        | 3,497               | 2,953                 |
|   | Arizona Public Service Co.              | 4.350% | 11/15/45      | 2,065               | 1,672                 |
|   | Arizona Public Service Co.              | 4.250% | 3/1/49        | 5,731               | 4,456                 |
|   | Arizona Public Service Co.              | 3.500% | 12/1/49       | 610                 | 418                   |
|   | Arizona Public Service Co.              | 3.350% | 5/15/50       | 725                 | 489                   |
|   | Arizona Public Service Co.              | 2.650% | 9/15/50       | 3,454               | 1,997                 |
|   | Atlantic City Electric Co.              | 2.300% | 3/15/31       | 5,962               | 5,067                 |
|   | Atmos Energy Corp.                      | 3.000% | 6/15/27       | 10,860              | 10,456                |
|   | Atmos Energy Corp.                      | 2.625% | 9/15/29       | 10,252              | 9,337                 |
|   | Atmos Energy Corp.                      | 1.500% | 1/15/31       | 7,882               | 6,464                 |
|   | Atmos Energy Corp.                      | 5.450% | 10/15/32      | 2,410               | 2,464                 |
|   | Atmos Energy Corp.                      | 5.900% | 11/15/33      | 9,895               | 10,358                |
|   | Atmos Energy Corp.                      | 5.500% | 6/15/41       | 11,225              | 11,183                |
|   | Atmos Energy Corp.                      | 4.150% | 1/15/43       | 8,027               | 6,654                 |
|   | Atmos Energy Corp.                      | 4.125% | 10/15/44      | 2,863               | 2,329                 |
|   | Atmos Energy Corp.                      | 4.300% | 10/1/48       | 3,436               | 2,811                 |
|   | Atmos Energy Corp.                      | 3.375% | 9/15/49       | 19,041              | 13,065                |
|   | Atmos Energy Corp.                      | 2.850% | 2/15/52       | 2,041               | 1,241                 |
|   | Atmos Energy Corp.                      | 5.750% | 10/15/52      | 7,485               | 7,496                 |
|   | Atmos Energy Corp.                      | 6.200% | 11/15/53      | 5,120               | 5,456                 |
|   | Atmos Energy Corp.                      | 5.000% | 12/15/54      | 10,175              | 9,141                 |
|   | Avangrid Inc.                           | 3.800% | 6/1/29        | 8,936               | 8,463                 |
|   | Avista Corp.                            | 4.350% | 6/1/48        | 4,585               | 3,756                 |
|   | Avista Corp.                            | 4.000% | 4/1/52        | 5,674               | 4,225                 |
|   | Baltimore Gas & Electric Co.            | 2.400% | 8/15/26       | 7,399               | 7,146                 |
| 2 | Baltimore Gas & Electric Co.            | 5.300% | 6/1/34        | 2,183               | 2,180                 |
|   | Baltimore Gas & Electric Co.            | 6.350% | 10/1/36       | 1,534               | 1,643                 |
|   | Baltimore Gas & Electric Co.            | 3.500% | 8/15/46       | 549                 | 397                   |
| 2 | Baltimore Gas & Electric Co.            | 3.750% | 8/15/47       | 10,974              | 8,153                 |
|   | Baltimore Gas & Electric Co.            | 4.250% | 9/15/48       | 2,730               | 2,177                 |
|   | Baltimore Gas & Electric Co.            | 3.200% | 9/15/49       | 7,075               | 4,660                 |
|   | Baltimore Gas & Electric Co.            | 2.900% | 6/15/50       | 7,274               | 4,545                 |
|   | Baltimore Gas & Electric Co.            | 4.550% | 6/1/52        | 16,525              | 13,736                |
|   | Baltimore Gas & Electric Co.            | 5.400% | 6/1/53        | 7,887               | 7,502                 |
| 2 | Baltimore Gas & Electric Co.            | 5.650% | 6/1/54        | 2,970               | 2,927                 |
|   | Berkshire Hathaway Energy Co.           | 3.250% | 4/15/28       | 1,960               | 1,866                 |
|   | Berkshire Hathaway Energy Co.           | 3.700% | 7/15/30       | 19,306              | 18,165                |
|   | Berkshire Hathaway Energy Co.           | 1.650% | 5/15/31       | 33,453              | 27,174                |
|   | Berkshire Hathaway Energy Co.           | 6.125% | 4/1/36        | 11,165              | 11,732                |
|   | Berkshire Hathaway Energy Co.           | 5.950% | 5/15/37       | 6,369               | 6,582                 |
|   | Berkshire Hathaway Energy Co.           | 5.150% | 11/15/43      | 8,027               | 7,609                 |
|   | Berkshire Hathaway Energy Co.           | 4.500% | 2/1/45        | 12,156              | 10,511                |
|   | Berkshire Hathaway Energy Co.           | 3.800% | 7/15/48       | 14,919              | 11,060                |
|   | Berkshire Hathaway Energy Co.           | 4.450% | 1/15/49       | 3,716               | 3,060                 |
|   | Berkshire Hathaway Energy Co.           | 4.250% | 10/15/50      | 17,330              | 13,667                |
|   | Berkshire Hathaway Energy Co.           | 2.850% | 5/15/51       | 23,352              | 14,260                |
|   | Berkshire Hathaway Energy Co.           | 4.600% | 5/1/53        | 12,665              | 10,498                |
|   | Black Hills Corp.                       | 3.950% | 1/15/26       | 3,910               | 3,869                 |
|   | Black Hills Corp.                       | 3.150% | 1/15/27       | 5,150               | 4,969                 |
|   | Black Hills Corp.                       | 5.950% | 3/15/28       | 3,645               | 3,753                 |
|   | Black Hills Corp.                       | 3.050% | 10/15/29      | 13,127              | 11,994                |
|   | Black Hills Corp.                       | 4.350% | 5/1/33        | 6,759               | 6,224                 |
|   | Black Hills Corp.                       | 6.150% | 5/15/34       | 12,280              | 12,772                |
|   | Black Hills Corp.                       | 6.000% | 1/15/35       | 6,830               | 7,043                 |
|   | Black Hills Corp.                       | 4.200% | 9/15/46       | 4,060               | 3,162                 |
| 2 | CenterPoint Energy Houston Electric LLC | 2.400% | 9/1/26        | 2,662               | 2,567                 |
| 2 | CenterPoint Energy Houston Electric LLC | 3.000% | 2/1/27        | 2,329               | 2,253                 |

|              |                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|-----------------------------------------|--------|---------------|---------------------|-----------------------|
|              | CenterPoint Energy Houston Electric LLC | 5.200% | 10/1/28       | 5,950               | 6,020                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 2.350% | 4/1/31        | 5,365               | 4,570                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 3.000% | 3/1/32        | 3,213               | 2,795                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 4.450% | 10/1/32       | 4,759               | 4,524                 |
|              | CenterPoint Energy Houston Electric LLC | 4.950% | 4/1/33        | 9,215               | 8,997                 |
|              | CenterPoint Energy Houston Electric LLC | 5.150% | 3/1/34        | 12,600              | 12,446                |
|              | CenterPoint Energy Houston Electric LLC | 5.050% | 3/1/35        | 2,350               | 2,296                 |
|              | CenterPoint Energy Houston Electric LLC | 3.550% | 8/1/42        | 5,924               | 4,553                 |
|              | CenterPoint Energy Houston Electric LLC | 4.500% | 4/1/44        | 3,985               | 3,427                 |
|              | CenterPoint Energy Houston Electric LLC | 3.950% | 3/1/48        | 7,005               | 5,374                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 4.250% | 2/1/49        | 6,266               | 5,044                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 2.900% | 7/1/50        | 7,654               | 4,787                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 3.350% | 4/1/51        | 11,380              | 7,783                 |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 3.600% | 3/1/52        | 1,173               | 838                   |
| <sup>2</sup> | CenterPoint Energy Houston Electric LLC | 4.850% | 10/1/52       | 2,730               | 2,404                 |
|              | CenterPoint Energy Houston Electric LLC | 5.300% | 4/1/53        | 2,778               | 2,617                 |
|              | CenterPoint Energy Inc.                 | 1.450% | 6/1/26        | 15,448              | 14,752                |
|              | CenterPoint Energy Inc.                 | 5.250% | 8/10/26       | 4,050               | 4,080                 |
|              | CenterPoint Energy Inc.                 | 4.250% | 11/1/28       | 1,610               | 1,557                 |
|              | CenterPoint Energy Inc.                 | 5.400% | 6/1/29        | 7,601               | 7,685                 |
|              | CenterPoint Energy Inc.                 | 2.950% | 3/1/30        | 14,388              | 12,930                |
|              | CenterPoint Energy Inc.                 | 2.650% | 6/1/31        | 3,746               | 3,218                 |
|              | CenterPoint Energy Inc.                 | 3.700% | 9/1/49        | 9,988               | 7,088                 |
| <sup>2</sup> | CenterPoint Energy Inc.                 | 6.850% | 2/15/55       | 7,700               | 7,865                 |
| <sup>2</sup> | CenterPoint Energy Inc.                 | 7.000% | 2/15/55       | 6,400               | 6,579                 |
|              | CenterPoint Energy Inc.                 | 6.700% | 5/15/55       | 10,100              | 10,065                |
|              | CenterPoint Energy Resources Corp.      | 5.250% | 3/1/28        | 11,244              | 11,350                |
|              | CenterPoint Energy Resources Corp.      | 4.000% | 4/1/28        | 4,640               | 4,503                 |
|              | CenterPoint Energy Resources Corp.      | 1.750% | 10/1/30       | 7,051               | 5,907                 |
|              | CenterPoint Energy Resources Corp.      | 5.400% | 3/1/33        | 11,786              | 11,834                |
|              | CenterPoint Energy Resources Corp.      | 5.400% | 7/1/34        | 2,110               | 2,105                 |
|              | CenterPoint Energy Resources Corp.      | 5.850% | 1/15/41       | 7,160               | 7,167                 |
|              | CenterPoint Energy Resources Corp.      | 4.100% | 9/1/47        | 4,325               | 3,370                 |
|              | Cleco Corporate Holdings LLC            | 3.743% | 5/1/26        | 1,482               | 1,452                 |
|              | Cleco Corporate Holdings LLC            | 3.375% | 9/15/29       | 500                 | 448                   |
|              | Cleco Corporate Holdings LLC            | 4.973% | 5/1/46        | 10,762              | 8,953                 |
|              | Cleveland Electric Illuminating Co.     | 5.950% | 12/15/36      | 5,960               | 6,008                 |
|              | CMS Energy Corp.                        | 3.000% | 5/15/26       | 6,300               | 6,147                 |
|              | CMS Energy Corp.                        | 3.450% | 8/15/27       | 3,896               | 3,770                 |
|              | CMS Energy Corp.                        | 4.875% | 3/1/44        | 4,522               | 4,006                 |
| <sup>2</sup> | CMS Energy Corp.                        | 4.750% | 6/1/50        | 14,032              | 13,232                |
|              | CMS Energy Corp.                        | 3.750% | 12/1/50       | 4,872               | 4,235                 |
|              | Commonwealth Edison Co.                 | 2.550% | 6/15/26       | 12,894              | 12,520                |
| <sup>2</sup> | Commonwealth Edison Co.                 | 2.950% | 8/15/27       | 3,830               | 3,675                 |
|              | Commonwealth Edison Co.                 | 3.700% | 8/15/28       | 6,104               | 5,887                 |
|              | Commonwealth Edison Co.                 | 2.200% | 3/1/30        | 5,469               | 4,794                 |
|              | Commonwealth Edison Co.                 | 4.900% | 2/1/33        | 3,360               | 3,289                 |
|              | Commonwealth Edison Co.                 | 5.300% | 6/1/34        | 2,800               | 2,806                 |
|              | Commonwealth Edison Co.                 | 5.900% | 3/15/36       | 5,766               | 5,984                 |
|              | Commonwealth Edison Co.                 | 6.450% | 1/15/38       | 8,868               | 9,579                 |
|              | Commonwealth Edison Co.                 | 3.800% | 10/1/42       | 2,295               | 1,809                 |
|              | Commonwealth Edison Co.                 | 4.600% | 8/15/43       | 7,025               | 6,132                 |
|              | Commonwealth Edison Co.                 | 4.700% | 1/15/44       | 7,634               | 6,740                 |
|              | Commonwealth Edison Co.                 | 3.700% | 3/1/45        | 7,694               | 5,861                 |
|              | Commonwealth Edison Co.                 | 4.350% | 11/15/45      | 7,696               | 6,439                 |
|              | Commonwealth Edison Co.                 | 3.650% | 6/15/46       | 12,863              | 9,598                 |
| <sup>2</sup> | Commonwealth Edison Co.                 | 3.750% | 8/15/47       | 5,504               | 4,104                 |
|              | Commonwealth Edison Co.                 | 4.000% | 3/1/48        | 13,592              | 10,593                |
|              | Commonwealth Edison Co.                 | 4.000% | 3/1/49        | 7,751               | 5,957                 |
| <sup>2</sup> | Commonwealth Edison Co.                 | 3.200% | 11/15/49      | 8,750               | 5,771                 |
|              | Commonwealth Edison Co.                 | 3.000% | 3/1/50        | 8,399               | 5,404                 |
| <sup>2</sup> | Commonwealth Edison Co.                 | 2.750% | 9/1/51        | 1,263               | 750                   |
|              | Commonwealth Edison Co.                 | 5.300% | 2/1/53        | 4,653               | 4,383                 |
|              | Commonwealth Edison Co.                 | 5.650% | 6/1/54        | 3,060               | 3,014                 |
| <sup>2</sup> | Connecticut Light & Power Co.           | 3.200% | 3/15/27       | 7,375               | 7,152                 |
| <sup>2</sup> | Connecticut Light & Power Co.           | 2.050% | 7/1/31        | 6,565               | 5,488                 |
|              | Connecticut Light & Power Co.           | 4.900% | 7/1/33        | 3,655               | 3,570                 |
|              | Connecticut Light & Power Co.           | 4.950% | 8/15/34       | 1,965               | 1,917                 |
|              | Connecticut Light & Power Co.           | 4.300% | 4/15/44       | 6,520               | 5,447                 |
| <sup>2</sup> | Connecticut Light & Power Co.           | 4.150% | 6/1/45        | 5,890               | 4,802                 |



|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Connecticut Light & Power Co.                         | 4.000% | 4/1/48        | 14,802              | 11,606                |
| Connecticut Light & Power Co.                         | 5.250% | 1/15/53       | 7,705               | 7,273                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.125% | 11/15/27      | 1,275               | 1,221                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 12/1/28       | 1,895               | 1,845                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.350% | 4/1/30        | 7,375               | 6,856                 |
| Consolidated Edison Co. of New York Inc.              | 5.200% | 3/1/33        | 9,683               | 9,701                 |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/34       | 2,950               | 3,002                 |
| Consolidated Edison Co. of New York Inc.              | 5.375% | 5/15/34       | 1,500               | 1,516                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.300% | 3/1/35        | 6,937               | 6,889                 |
| Consolidated Edison Co. of New York Inc.              | 5.125% | 3/15/35       | 15,072              | 14,814                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.850% | 3/15/36       | 6,559               | 6,779                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.200% | 6/15/36       | 4,940               | 5,225                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.300% | 8/15/37       | 840                 | 890                   |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.750% | 4/1/38        | 2,569               | 2,837                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.500% | 12/1/39       | 12,517              | 12,362                |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 6/15/40       | 11,780              | 11,731                |
| Consolidated Edison Co. of New York Inc.              | 3.950% | 3/1/43        | 7,970               | 6,371                 |
| Consolidated Edison Co. of New York Inc.              | 4.450% | 3/15/44       | 16,536              | 14,107                |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 12/1/45       | 10,260              | 8,675                 |
| Consolidated Edison Co. of New York Inc.              | 3.850% | 6/15/46       | 16,463              | 12,537                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.875% | 6/15/47       | 9,582               | 7,269                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.125% | 5/15/49       | 9,604               | 7,543                 |
| Consolidated Edison Co. of New York Inc.              | 3.200% | 12/1/51       | 7,120               | 4,643                 |
| Consolidated Edison Co. of New York Inc.              | 6.150% | 11/15/52      | 6,725               | 7,055                 |
| Consolidated Edison Co. of New York Inc.              | 5.900% | 11/15/53      | 5,840               | 5,932                 |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 5/15/54       | 6,550               | 6,506                 |
| Consolidated Edison Co. of New York Inc.              | 4.625% | 12/1/54       | 12,509              | 10,499                |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/55       | 14,275              | 13,732                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.300% | 12/1/56       | 6,807               | 5,303                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 11/15/57      | 4,510               | 3,311                 |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 5/15/58       | 19,899              | 15,949                |
| Consolidated Edison Co. of New York Inc.              | 3.700% | 11/15/59      | 8,719               | 6,068                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.000% | 12/1/60       | 1,015               | 597                   |
| Consolidated Edison Co. of New York Inc.              | 3.600% | 6/15/61       | 7,823               | 5,308                 |
| Constellation Energy Generation LLC                   | 5.600% | 3/1/28        | 9,674               | 9,864                 |
| Constellation Energy Generation LLC                   | 5.800% | 3/1/33        | 11,749              | 12,010                |
| Constellation Energy Generation LLC                   | 6.125% | 1/15/34       | 7,555               | 7,903                 |
| Constellation Energy Generation LLC                   | 6.250% | 10/1/39       | 8,665               | 9,022                 |
| Constellation Energy Generation LLC                   | 5.750% | 10/1/41       | 4,758               | 4,638                 |
| Constellation Energy Generation LLC                   | 5.600% | 6/15/42       | 13,441              | 12,964                |
| Constellation Energy Generation LLC                   | 6.500% | 10/1/53       | 2,138               | 2,271                 |
| Constellation Energy Generation LLC                   | 5.750% | 3/15/54       | 12,028              | 11,691                |
| Consumers Energy Co.                                  | 4.650% | 3/1/28        | 3,900               | 3,886                 |
| Consumers Energy Co.                                  | 3.800% | 11/15/28      | 5,424               | 5,226                 |
| Consumers Energy Co.                                  | 4.900% | 2/15/29       | 3,015               | 3,023                 |
| Consumers Energy Co.                                  | 4.600% | 5/30/29       | 6,490               | 6,430                 |
| Consumers Energy Co.                                  | 4.700% | 1/15/30       | 7,815               | 7,754                 |
| Consumers Energy Co.                                  | 3.600% | 8/15/32       | 5,005               | 4,530                 |
| Consumers Energy Co.                                  | 4.625% | 5/15/33       | 5,590               | 5,389                 |
| Consumers Energy Co.                                  | 3.950% | 5/15/43       | 5,323               | 4,333                 |
| Consumers Energy Co.                                  | 3.250% | 8/15/46       | 8,541               | 6,149                 |
| Consumers Energy Co.                                  | 3.950% | 7/15/47       | 5,869               | 4,578                 |
| Consumers Energy Co.                                  | 4.050% | 5/15/48       | 3,652               | 2,908                 |
| Consumers Energy Co.                                  | 4.350% | 4/15/49       | 14,484              | 12,044                |
| Consumers Energy Co.                                  | 3.750% | 2/15/50       | 1,567               | 1,183                 |
| Consumers Energy Co.                                  | 3.100% | 8/15/50       | 9,392               | 6,334                 |
| Consumers Energy Co.                                  | 3.500% | 8/1/51        | 21,825              | 15,875                |
| Consumers Energy Co.                                  | 2.650% | 8/15/52       | 2,947               | 1,777                 |
| Consumers Energy Co.                                  | 4.200% | 9/1/52        | 4,818               | 3,880                 |
| Consumers Energy Co.                                  | 2.500% | 5/1/60        | 7,331               | 4,031                 |
| Dayton Power & Light Co.                              | 3.950% | 6/15/49       | 5,859               | 4,291                 |
| Delmarva Power & Light Co.                            | 4.150% | 5/15/45       | 5,028               | 4,026                 |
| <sup>2</sup> Dominion Energy Inc.                     | 1.450% | 4/15/26       | 6,932               | 6,648                 |
| <sup>2</sup> Dominion Energy Inc.                     | 2.850% | 8/15/26       | 6,952               | 6,748                 |
| <sup>2</sup> Dominion Energy Inc.                     | 3.600% | 3/15/27       | 7,799               | 7,610                 |
| 2 Dominion Energy Inc.                                | 4.250% | 6/1/28        | 9,059               | 8,884                 |
| <sup>2</sup> Dominion Energy Inc.                     | 3.375% | 4/1/30        | 47,521              | 43,707                |
| <sup>2</sup> Dominion Energy Inc.                     | 2.250% | 8/15/31       | 4,641               | 3,864                 |
| <sup>2</sup> Dominion Energy Inc.                     | 4.350% | 8/15/32       | 5,469               | 5,124                 |
| Dominion Energy Inc.                                  | 5.375% | 11/15/32      | 9,515               | 9,527                 |



|   |                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Dominion Energy Inc.                | 6.300% | 3/15/33       | 9,613               | 10,111                |
| 2 | Dominion Energy Inc.                | 5.250% | 8/1/33        | 6,164               | 6,079                 |
| 2 | Dominion Energy Inc.                | 5.950% | 6/15/35       | 5,575               | 5,719                 |
|   | Dominion Energy Inc.                | 7.000% | 6/15/38       | 4,455               | 4,948                 |
| 2 | Dominion Energy Inc.                | 3.300% | 4/15/41       | 8,700               | 6,400                 |
| 2 | Dominion Energy Inc.                | 4.900% | 8/1/41        | 13,311              | 11,892                |
| 2 | Dominion Energy Inc.                | 4.050% | 9/15/42       | 7,091               | 5,582                 |
|   | Dominion Energy Inc.                | 4.700% | 12/1/44       | 5,261               | 4,441                 |
| 2 | Dominion Energy Inc.                | 4.600% | 3/15/49       | 3,206               | 2,639                 |
| 2 | Dominion Energy Inc.                | 4.850% | 8/15/52       | 15,858              | 13,619                |
| 2 | Dominion Energy Inc.                | 7.000% | 6/1/54        | 3,525               | 3,718                 |
| 2 | Dominion Energy Inc.                | 6.875% | 2/1/55        | 5,500               | 5,717                 |
|   | Dominion Energy Inc.                | 6.625% | 5/15/55       | 15,075              | 15,345                |
| 2 | Dominion Energy South Carolina Inc. | 2.300% | 12/1/31       | 4,821               | 4,032                 |
|   | Dominion Energy South Carolina Inc. | 6.625% | 2/1/32        | 6,380               | 6,915                 |
|   | Dominion Energy South Carolina Inc. | 6.050% | 1/15/38       | 5,677               | 5,907                 |
|   | Dominion Energy South Carolina Inc. | 5.450% | 2/1/41        | 6,532               | 6,369                 |
|   | Dominion Energy South Carolina Inc. | 4.600% | 6/15/43       | 4,610               | 4,003                 |
|   | Dominion Energy South Carolina Inc. | 5.100% | 6/1/65        | 5,643               | 5,062                 |
|   | DTE Electric Co.                    | 4.850% | 12/1/26       | 6,640               | 6,689                 |
| 2 | DTE Electric Co.                    | 1.900% | 4/1/28        | 2,560               | 2,342                 |
|   | DTE Electric Co.                    | 2.250% | 3/1/30        | 27,201              | 23,962                |
| 2 | DTE Electric Co.                    | 2.625% | 3/1/31        | 8,270               | 7,240                 |
|   | DTE Electric Co.                    | 5.200% | 4/1/33        | 12,478              | 12,477                |
|   | DTE Electric Co.                    | 5.200% | 3/1/34        | 16,625              | 16,565                |
| 2 | DTE Electric Co.                    | 4.000% | 4/1/43        | 7,006               | 5,688                 |
|   | DTE Electric Co.                    | 4.300% | 7/1/44        | 1,689               | 1,419                 |
|   | DTE Electric Co.                    | 3.700% | 3/15/45       | 5,478               | 4,200                 |
|   | DTE Electric Co.                    | 3.750% | 8/15/47       | 7,594               | 5,715                 |
|   | DTE Electric Co.                    | 3.950% | 3/1/49        | 6,022               | 4,704                 |
|   | DTE Electric Co.                    | 2.950% | 3/1/50        | 8,571               | 5,555                 |
| 2 | DTE Electric Co.                    | 3.250% | 4/1/51        | 1,920               | 1,304                 |
|   | DTE Energy Co.                      | 2.850% | 10/1/26       | 42,554              | 41,226                |
|   | DTE Energy Co.                      | 4.950% | 7/1/27        | 3,170               | 3,182                 |
|   | DTE Energy Co.                      | 4.875% | 6/1/28        | 7,581               | 7,556                 |
|   | DTE Energy Co.                      | 5.100% | 3/1/29        | 20,088              | 20,129                |
| 2 | DTE Energy Co.                      | 3.400% | 6/15/29       | 14,225              | 13,304                |
|   | DTE Energy Co.                      | 2.950% | 3/1/30        | 4,154               | 3,727                 |
|   | DTE Energy Co.                      | 5.850% | 6/1/34        | 24,949              | 25,610                |
|   | Duke Energy Carolinas LLC           | 2.950% | 12/1/26       | 9,597               | 9,318                 |
|   | Duke Energy Carolinas LLC           | 3.950% | 11/15/28      | 16,346              | 15,873                |
| 2 | Duke Energy Carolinas LLC           | 6.000% | 12/1/28       | 5,320               | 5,527                 |
|   | Duke Energy Carolinas LLC           | 2.450% | 8/15/29       | 6,702               | 6,026                 |
|   | Duke Energy Carolinas LLC           | 2.450% | 2/1/30        | 7,833               | 6,968                 |
|   | Duke Energy Carolinas LLC           | 2.550% | 4/15/31       | 6,315               | 5,468                 |
|   | Duke Energy Carolinas LLC           | 6.450% | 10/15/32      | 7,649               | 8,222                 |
|   | Duke Energy Carolinas LLC           | 4.950% | 1/15/33       | 12,857              | 12,646                |
|   | Duke Energy Carolinas LLC           | 4.850% | 1/15/34       | 5,665               | 5,494                 |
|   | Duke Energy Carolinas LLC           | 6.100% | 6/1/37        | 5,246               | 5,461                 |
|   | Duke Energy Carolinas LLC           | 6.000% | 1/15/38       | 7,937               | 8,238                 |
|   | Duke Energy Carolinas LLC           | 6.050% | 4/15/38       | 8,900               | 9,353                 |
|   | Duke Energy Carolinas LLC           | 5.300% | 2/15/40       | 11,491              | 11,229                |
|   | Duke Energy Carolinas LLC           | 4.250% | 12/15/41      | 7,552               | 6,383                 |
|   | Duke Energy Carolinas LLC           | 4.000% | 9/30/42       | 15,474              | 12,526                |
|   | Duke Energy Carolinas LLC           | 3.875% | 3/15/46       | 16,909              | 13,067                |
|   | Duke Energy Carolinas LLC           | 3.700% | 12/1/47       | 11,639              | 8,595                 |
|   | Duke Energy Carolinas LLC           | 3.950% | 3/15/48       | 4,960               | 3,799                 |
|   | Duke Energy Carolinas LLC           | 3.200% | 8/15/49       | 9,782               | 6,508                 |
|   | Duke Energy Carolinas LLC           | 3.450% | 4/15/51       | 3,461               | 2,383                 |
|   | Duke Energy Carolinas LLC           | 5.350% | 1/15/53       | 8,137               | 7,726                 |
|   | Duke Energy Carolinas LLC           | 5.400% | 1/15/54       | 790                 | 758                   |
|   | Duke Energy Corp.                   | 2.650% | 9/1/26        | 16,108              | 15,592                |
|   | Duke Energy Corp.                   | 4.850% | 1/5/27        | 1,920               | 1,925                 |
|   | Duke Energy Corp.                   | 3.150% | 8/15/27       | 17,566              | 16,862                |
|   | Duke Energy Corp.                   | 5.000% | 12/8/27       | 5,730               | 5,773                 |
|   | Duke Energy Corp.                   | 4.300% | 3/15/28       | 5,150               | 5,070                 |
|   | Duke Energy Corp.                   | 3.400% | 6/15/29       | 4,280               | 4,009                 |
|   | Duke Energy Corp.                   | 2.450% | 6/1/30        | 19,456              | 17,035                |
|   | Duke Energy Corp.                   | 2.550% | 6/15/31       | 19,193              | 16,402                |
|   | Duke Energy Corp.                   | 4.500% | 8/15/32       | 5,844               | 5,565                 |

|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Duke Energy Corp.                                      | 5.750% | 9/15/33       | 11,040              | 11,314                |
| Duke Energy Corp.                                      | 5.450% | 6/15/34       | 5,551               | 5,540                 |
| Duke Energy Corp.                                      | 3.300% | 6/15/41       | 4,210               | 3,082                 |
| Duke Energy Corp.                                      | 4.800% | 12/15/45      | 6,410               | 5,521                 |
| Duke Energy Corp.                                      | 3.750% | 9/1/46        | 11,673              | 8,582                 |
| Duke Energy Corp.                                      | 3.950% | 8/15/47       | 3,492               | 2,595                 |
| Duke Energy Corp.                                      | 4.200% | 6/15/49       | 8,462               | 6,509                 |
| Duke Energy Corp.                                      | 3.500% | 6/15/51       | 11,700              | 7,898                 |
| Duke Energy Corp.                                      | 5.000% | 8/15/52       | 18,309              | 15,957                |
| Duke Energy Corp.                                      | 6.100% | 9/15/53       | 26,260              | 26,638                |
| Duke Energy Corp.                                      | 5.800% | 6/15/54       | 36,590              | 35,652                |
| Duke Energy Corp.                                      | 6.450% | 9/1/54        | 7,270               | 7,381                 |
| Duke Energy Corp.                                      | 3.250% | 1/15/82       | 3,588               | 3,345                 |
| Duke Energy Florida LLC                                | 3.200% | 1/15/27       | 5,517               | 5,370                 |
| Duke Energy Florida LLC                                | 3.800% | 7/15/28       | 6,553               | 6,348                 |
| Duke Energy Florida LLC                                | 2.500% | 12/1/29       | 30,593              | 27,481                |
| Duke Energy Florida LLC                                | 1.750% | 6/15/30       | 7,725               | 6,545                 |
| Duke Energy Florida LLC                                | 2.400% | 12/15/31      | 7,299               | 6,151                 |
| Duke Energy Florida LLC                                | 6.350% | 9/15/37       | 10,357              | 11,001                |
| Duke Energy Florida LLC                                | 6.400% | 6/15/38       | 11,877              | 12,765                |
| Duke Energy Florida LLC                                | 5.650% | 4/1/40        | 2,790               | 2,796                 |
| Duke Energy Florida LLC                                | 3.850% | 11/15/42      | 2,181               | 1,712                 |
| Duke Energy Florida LLC                                | 3.400% | 10/1/46       | 10,280              | 7,263                 |
| Duke Energy Florida LLC                                | 4.200% | 7/15/48       | 7,335               | 5,857                 |
| Duke Energy Florida LLC                                | 3.000% | 12/15/51      | 6,761               | 4,202                 |
| Duke Energy Florida LLC                                | 5.950% | 11/15/52      | 1,510               | 1,535                 |
| Duke Energy Florida LLC                                | 6.200% | 11/15/53      | 6,653               | 7,004                 |
| <sup>2</sup> Duke Energy Florida Project Finance LLC   | 2.538% | 9/1/29        | 3,306               | 3,130                 |
| Duke Energy Indiana LLC                                | 5.250% | 3/1/34        | 2,862               | 2,860                 |
| Duke Energy Indiana LLC                                | 6.120% | 10/15/35      | 1,776               | 1,866                 |
| Duke Energy Indiana LLC                                | 6.350% | 8/15/38       | 9,992               | 10,708                |
| Duke Energy Indiana LLC                                | 6.450% | 4/1/39        | 4,522               | 4,871                 |
| <sup>2</sup> Duke Energy Indiana LLC                   | 4.900% | 7/15/43       | 4,587               | 4,143                 |
| Duke Energy Indiana LLC                                | 3.750% | 5/15/46       | 13,123              | 9,772                 |
| <sup>2</sup> Duke Energy Indiana LLC                   | 3.250% | 10/1/49       | 6,557               | 4,391                 |
| Duke Energy Indiana LLC                                | 2.750% | 4/1/50        | 7,429               | 4,471                 |
| Duke Energy Indiana LLC                                | 5.400% | 4/1/53        | 3,073               | 2,904                 |
| Duke Energy Ohio Inc.                                  | 3.650% | 2/1/29        | 15,968              | 15,250                |
| Duke Energy Ohio Inc.                                  | 2.125% | 6/1/30        | 5,305               | 4,587                 |
| Duke Energy Ohio Inc.                                  | 5.250% | 4/1/33        | 8,926               | 8,921                 |
| Duke Energy Ohio Inc.                                  | 3.700% | 6/15/46       | 7,148               | 5,275                 |
| Duke Energy Ohio Inc.                                  | 4.300% | 2/1/49        | 4,517               | 3,611                 |
| Duke Energy Ohio Inc.                                  | 5.650% | 4/1/53        | 5,588               | 5,451                 |
| Duke Energy Ohio Inc.                                  | 5.550% | 3/15/54       | 4,425               | 4,272                 |
| Duke Energy Progress LLC                               | 3.700% | 9/1/28        | 8,625               | 8,304                 |
| Duke Energy Progress LLC                               | 3.450% | 3/15/29       | 14,669              | 13,904                |
| Duke Energy Progress LLC                               | 2.000% | 8/15/31       | 12,816              | 10,603                |
| Duke Energy Progress LLC                               | 5.250% | 3/15/33       | 9,788               | 9,799                 |
| Duke Energy Progress LLC                               | 5.100% | 3/15/34       | 6,600               | 6,526                 |
| Duke Energy Progress LLC                               | 6.300% | 4/1/38        | 5,970               | 6,326                 |
| Duke Energy Progress LLC                               | 4.100% | 5/15/42       | 4,127               | 3,376                 |
| Duke Energy Progress LLC                               | 4.100% | 3/15/43       | 7,767               | 6,309                 |
| Duke Energy Progress LLC                               | 4.375% | 3/30/44       | 8,002               | 6,719                 |
| Duke Energy Progress LLC                               | 4.150% | 12/1/44       | 10,429              | 8,463                 |
| Duke Energy Progress LLC                               | 4.200% | 8/15/45       | 9,447               | 7,633                 |
| Duke Energy Progress LLC                               | 3.700% | 10/15/46      | 6,004               | 4,437                 |
| Duke Energy Progress LLC                               | 3.600% | 9/15/47       | 9,430               | 6,837                 |
| Duke Energy Progress LLC                               | 2.500% | 8/15/50       | 5,362               | 3,093                 |
| Duke Energy Progress LLC                               | 2.900% | 8/15/51       | 9,275               | 5,704                 |
| Duke Energy Progress LLC                               | 4.000% | 4/1/52        | 6,015               | 4,581                 |
| Duke Energy Progress LLC                               | 5.350% | 3/15/53       | 980                 | 926                   |
| <sup>2</sup> Duke Energy Progress NC Storm Funding LLC | 1.295% | 7/1/28        | 2,598               | 2,424                 |
| <sup>2</sup> Duke Energy Progress NC Storm Funding LLC | 2.387% | 7/1/37        | 4,700               | 3,770                 |
| <sup>2</sup> Duke Energy Progress NC Storm Funding LLC | 2.799% | 7/1/41        | 4,175               | 3,088                 |
| <sup>7</sup> East Ohio Gas Co.                         | 2.000% | 6/15/30       | 1,000               | 858                   |
| Edison International                                   | 5.750% | 6/15/27       | 16,174              | 16,441                |
| Edison International                                   | 4.125% | 3/15/28       | 8,107               | 7,860                 |
| Edison International                                   | 5.450% | 6/15/29       | 6,770               | 6,829                 |
| Edison International                                   | 6.950% | 11/15/29      | 12,580              | 13,440                |
| Edison International                                   | 5.250% | 3/15/32       | 2,725               | 2,696                 |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| El Paso Electric Co.                   | 6.000% | 5/15/35       | 4,615               | 4,630                 |
| El Paso Electric Co.                   | 5.000% | 12/1/44       | 4,618               | 3,939                 |
| Emera US Finance LP                    | 3.550% | 6/15/26       | 10,056              | 9,849                 |
| Emera US Finance LP                    | 4.750% | 6/15/46       | 25,733              | 21,320                |
| Enel Americas SA                       | 4.000% | 10/25/26      | 7,778               | 7,600                 |
| Enel Chile SA                          | 4.875% | 6/12/28       | 13,501              | 13,299                |
| Entergy Arkansas LLC                   | 3.500% | 4/1/26        | 6,528               | 6,440                 |
| Entergy Arkansas LLC                   | 4.000% | 6/1/28        | 2,200               | 2,145                 |
| Entergy Arkansas LLC                   | 5.150% | 1/15/33       | 1,428               | 1,423                 |
| Entergy Arkansas LLC                   | 5.450% | 6/1/34        | 2,750               | 2,786                 |
| Entergy Arkansas LLC                   | 4.200% | 4/1/49        | 4,014               | 3,188                 |
| Entergy Arkansas LLC                   | 2.650% | 6/15/51       | 10,787              | 6,370                 |
| Entergy Arkansas LLC                   | 5.750% | 6/1/54        | 4,410               | 4,365                 |
| Entergy Corp.                          | 2.950% | 9/1/26        | 11,839              | 11,493                |
| Entergy Corp.                          | 1.900% | 6/15/28       | 2,823               | 2,549                 |
| Entergy Corp.                          | 2.800% | 6/15/30       | 18,520              | 16,496                |
| Entergy Corp.                          | 2.400% | 6/15/31       | 10,469              | 8,842                 |
| Entergy Corp.                          | 3.750% | 6/15/50       | 8,846               | 6,267                 |
| Entergy Corp.                          | 7.125% | 12/1/54       | 16,115              | 16,422                |
| Entergy Louisiana LLC                  | 2.400% | 10/1/26       | 8,018               | 7,720                 |
| Entergy Louisiana LLC                  | 3.120% | 9/1/27        | 6,267               | 6,024                 |
| Entergy Louisiana LLC                  | 3.250% | 4/1/28        | 5,637               | 5,359                 |
| Entergy Louisiana LLC                  | 1.600% | 12/15/30      | 4,480               | 3,691                 |
| Entergy Louisiana LLC                  | 3.050% | 6/1/31        | 8,472               | 7,540                 |
| Entergy Louisiana LLC                  | 2.350% | 6/15/32       | 15,645              | 13,015                |
| Entergy Louisiana LLC                  | 4.000% | 3/15/33       | 13,705              | 12,547                |
| Entergy Louisiana LLC                  | 5.350% | 3/15/34       | 2,822               | 2,821                 |
| Entergy Louisiana LLC                  | 3.100% | 6/15/41       | 8,062               | 5,780                 |
| Entergy Louisiana LLC                  | 4.950% | 1/15/45       | 12,110              | 10,695                |
| Entergy Louisiana LLC                  | 4.200% | 9/1/48        | 6,900               | 5,484                 |
| Entergy Louisiana LLC                  | 4.200% | 4/1/50        | 10,925              | 8,582                 |
| Entergy Louisiana LLC                  | 2.900% | 3/15/51       | 8,570               | 5,260                 |
| Entergy Louisiana LLC                  | 4.750% | 9/15/52       | 3,527               | 3,034                 |
| Entergy Louisiana LLC                  | 5.700% | 3/15/54       | 6,674               | 6,588                 |
| Entergy Mississippi LLC                | 2.850% | 6/1/28        | 11,589              | 10,867                |
| Entergy Mississippi LLC                | 5.000% | 9/1/33        | 4,000               | 3,914                 |
| Entergy Mississippi LLC                | 3.850% | 6/1/49        | 9,640               | 7,160                 |
| Entergy Mississippi LLC                | 3.500% | 6/1/51        | 5,000               | 3,468                 |
| Entergy Mississippi LLC                | 5.850% | 6/1/54        | 8,600               | 8,649                 |
| Entergy Texas Inc.                     | 4.000% | 3/30/29       | 5,000               | 4,837                 |
| Entergy Texas Inc.                     | 1.750% | 3/15/31       | 8,181               | 6,739                 |
| Entergy Texas Inc.                     | 4.500% | 3/30/39       | 1,034               | 916                   |
| Entergy Texas Inc.                     | 3.550% | 9/30/49       | 6,147               | 4,311                 |
| Entergy Texas Inc.                     | 5.800% | 9/1/53        | 2,865               | 2,863                 |
| Entergy Texas Inc.                     | 5.550% | 9/15/54       | 4,600               | 4,459                 |
| Essential Utilities Inc.               | 4.800% | 8/15/27       | 11,850              | 11,830                |
| Essential Utilities Inc.               | 3.566% | 5/1/29        | 13,159              | 12,381                |
| Essential Utilities Inc.               | 2.704% | 4/15/30       | 8,230               | 7,319                 |
| Essential Utilities Inc.               | 5.375% | 1/15/34       | 6,479               | 6,419                 |
| Essential Utilities Inc.               | 4.276% | 5/1/49        | 6,615               | 5,177                 |
| Essential Utilities Inc.               | 3.351% | 4/15/50       | 7,794               | 5,116                 |
| Essential Utilities Inc.               | 5.300% | 5/1/52        | 11,480              | 10,428                |
| Evergy Inc.                            | 2.900% | 9/15/29       | 24,907              | 22,646                |
| Evergy Inc.                            | 6.650% | 6/1/55        | 6,200               | 6,214                 |
| Evergy Kansas Central Inc.             | 2.550% | 7/1/26        | 6,601               | 6,403                 |
| Evergy Kansas Central Inc.             | 3.100% | 4/1/27        | 13,500              | 13,062                |
| Evergy Kansas Central Inc.             | 4.125% | 3/1/42        | 10,630              | 8,660                 |
| Evergy Kansas Central Inc.             | 4.100% | 4/1/43        | 5,640               | 4,530                 |
| Evergy Kansas Central Inc.             | 4.250% | 12/1/45       | 4,329               | 3,487                 |
| Evergy Kansas Central Inc.             | 3.250% | 9/1/49        | 5,450               | 3,598                 |
| Evergy Kansas Central Inc.             | 3.450% | 4/15/50       | 2,980               | 2,054                 |
| Evergy Kansas Central Inc.             | 5.700% | 3/15/53       | 2,820               | 2,771                 |
| <sup>2</sup> Evergy Metro Inc.         | 2.250% | 6/1/30        | 6,971               | 6,038                 |
| Evergy Metro Inc.                      | 4.950% | 4/15/33       | 4,400               | 4,292                 |
| Evergy Metro Inc.                      | 5.400% | 4/1/34        | 9,500               | 9,502                 |
| Evergy Metro Inc.                      | 5.300% | 10/1/41       | 5,222               | 4,934                 |
| Evergy Metro Inc.                      | 4.200% | 6/15/47       | 7,345               | 5,787                 |
| Evergy Metro Inc.                      | 4.200% | 3/15/48       | 3,123               | 2,474                 |
| <sup>2</sup> Evergy Metro Inc.         | 4.125% | 4/1/49        | 3,263               | 2,526                 |
| <sup>7</sup> Evergy Missouri West Inc. | 5.650% | 6/1/34        | 3,250               | 3,279                 |

|   |                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|------------------------------|--------|---------------|---------------------|-----------------------|
|   | Eversource Energy            | 4.750% | 5/15/26       | 100                 | 100                   |
| 2 | Eversource Energy            | 3.300% | 1/15/28       | 7,986               | 7,590                 |
|   | Eversource Energy            | 5.450% | 3/1/28        | 20,166              | 20,420                |
| 2 | Eversource Energy            | 4.250% | 4/1/29        | 12,145              | 11,733                |
| 2 | Eversource Energy            | 1.650% | 8/15/30       | 10,920              | 9,077                 |
|   | Eversource Energy            | 2.550% | 3/15/31       | 5,453               | 4,665                 |
|   | Eversource Energy            | 5.850% | 4/15/31       | 22,965              | 23,547                |
|   | Eversource Energy            | 3.375% | 3/1/32        | 8,342               | 7,306                 |
|   | Eversource Energy            | 5.125% | 5/15/33       | 14,459              | 14,046                |
|   | Eversource Energy            | 5.500% | 1/1/34        | 7,985               | 7,925                 |
|   | Eversource Energy            | 5.950% | 7/15/34       | 3,198               | 3,279                 |
|   | Eversource Energy            | 3.450% | 1/15/50       | 3,903               | 2,669                 |
|   | Exelon Corp.                 | 3.400% | 4/15/26       | 15,435              | 15,179                |
|   | Exelon Corp.                 | 2.750% | 3/15/27       | 1,540               | 1,474                 |
|   | Exelon Corp.                 | 5.150% | 3/15/28       | 12,548              | 12,624                |
|   | Exelon Corp.                 | 5.150% | 3/15/29       | 7,964               | 8,002                 |
|   | Exelon Corp.                 | 4.050% | 4/15/30       | 25,598              | 24,388                |
|   | Exelon Corp.                 | 3.350% | 3/15/32       | 5,506               | 4,876                 |
|   | Exelon Corp.                 | 5.450% | 3/15/34       | 13,840              | 13,823                |
| 2 | Exelon Corp.                 | 4.950% | 6/15/35       | 9,967               | 9,419                 |
|   | Exelon Corp.                 | 5.625% | 6/15/35       | 11,534              | 11,568                |
|   | Exelon Corp.                 | 5.100% | 6/15/45       | 6,822               | 6,166                 |
|   | Exelon Corp.                 | 5.600% | 3/15/53       | 20,769              | 19,995                |
| 2 | FirstEnergy Corp.            | 3.900% | 7/15/27       | 11,479              | 11,192                |
|   | FirstEnergy Corp.            | 2.650% | 3/1/30        | 9,721               | 8,621                 |
| 2 | FirstEnergy Corp.            | 2.250% | 9/1/30        | 13,270              | 11,367                |
| 2 | FirstEnergy Corp.            | 4.850% | 7/15/47       | 10,155              | 8,626                 |
| 2 | FirstEnergy Corp.            | 3.400% | 3/1/50        | 17,975              | 12,160                |
| 7 | FirstEnergy Transmission LLC | 4.550% | 1/15/30       | 7,900               | 7,687                 |
| 7 | FirstEnergy Transmission LLC | 5.000% | 1/15/35       | 5,000               | 4,831                 |
|   | Florida Power & Light Co.    | 4.450% | 5/15/26       | 9,760               | 9,761                 |
| 2 | Florida Power & Light Co.    | 3.300% | 5/30/27       | 3,234               | 3,131                 |
|   | Florida Power & Light Co.    | 4.400% | 5/15/28       | 7,176               | 7,103                 |
|   | Florida Power & Light Co.    | 5.150% | 6/15/29       | 8,085               | 8,185                 |
|   | Florida Power & Light Co.    | 4.625% | 5/15/30       | 12,230              | 12,104                |
|   | Florida Power & Light Co.    | 2.450% | 2/3/32        | 15,694              | 13,244                |
|   | Florida Power & Light Co.    | 5.100% | 4/1/33        | 5,915               | 5,876                 |
|   | Florida Power & Light Co.    | 4.800% | 5/15/33       | 8,276               | 8,057                 |
|   | Florida Power & Light Co.    | 5.625% | 4/1/34        | 4,355               | 4,485                 |
|   | Florida Power & Light Co.    | 5.300% | 6/15/34       | 3,500               | 3,514                 |
|   | Florida Power & Light Co.    | 4.950% | 6/1/35        | 2,393               | 2,323                 |
|   | Florida Power & Light Co.    | 5.650% | 2/1/37        | 3,142               | 3,209                 |
|   | Florida Power & Light Co.    | 5.950% | 2/1/38        | 10,111              | 10,578                |
|   | Florida Power & Light Co.    | 5.960% | 4/1/39        | 3,212               | 3,355                 |
|   | Florida Power & Light Co.    | 5.690% | 3/1/40        | 1,392               | 1,420                 |
|   | Florida Power & Light Co.    | 5.250% | 2/1/41        | 3,021               | 2,921                 |
|   | Florida Power & Light Co.    | 4.125% | 2/1/42        | 19,672              | 16,375                |
|   | Florida Power & Light Co.    | 4.050% | 6/1/42        | 9,089               | 7,482                 |
|   | Florida Power & Light Co.    | 3.800% | 12/15/42      | 10,558              | 8,333                 |
|   | Florida Power & Light Co.    | 4.050% | 10/1/44       | 5,330               | 4,329                 |
|   | Florida Power & Light Co.    | 3.700% | 12/1/47       | 11,629              | 8,694                 |
|   | Florida Power & Light Co.    | 3.950% | 3/1/48        | 15,814              | 12,409                |
|   | Florida Power & Light Co.    | 3.990% | 3/1/49        | 7,573               | 5,926                 |
|   | Florida Power & Light Co.    | 3.150% | 10/1/49       | 14,535              | 9,778                 |
|   | Florida Power & Light Co.    | 2.875% | 12/4/51       | 26,863              | 16,817                |
|   | Florida Power & Light Co.    | 5.300% | 4/1/53        | 8,085               | 7,696                 |
|   | Florida Power & Light Co.    | 5.600% | 6/15/54       | 10,300              | 10,274                |
|   | Fortis Inc.                  | 3.055% | 10/4/26       | 6,673               | 6,463                 |
|   | Georgia Power Co.            | 3.250% | 4/1/26        | 10,065              | 9,898                 |
|   | Georgia Power Co.            | 5.004% | 2/23/27       | 5,825               | 5,870                 |
|   | Georgia Power Co.            | 3.250% | 3/30/27       | 8,049               | 7,810                 |
|   | Georgia Power Co.            | 4.650% | 5/16/28       | 12,489              | 12,436                |
| 2 | Georgia Power Co.            | 2.650% | 9/15/29       | 12,568              | 11,395                |
|   | Georgia Power Co.            | 4.550% | 3/15/30       | 12,325              | 12,122                |
|   | Georgia Power Co.            | 4.950% | 5/17/33       | 21,657              | 21,221                |
| 2 | Georgia Power Co.            | 4.750% | 9/1/40        | 7,387               | 6,734                 |
|   | Georgia Power Co.            | 4.300% | 3/15/42       | 17,371              | 14,774                |
|   | Georgia Power Co.            | 4.300% | 3/15/43       | 3,248               | 2,717                 |
| 2 | Georgia Power Co.            | 3.700% | 1/30/50       | 9,744               | 7,130                 |
| 2 | Georgia Power Co.            | 3.250% | 3/15/51       | 11,080              | 7,452                 |

|                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Iberdrola International BV                                      | 6.750% | 7/15/36       | 3,575               | 3,949                 |
| Idaho Power Co.                                                 | 5.200% | 8/15/34       | 4,000               | 3,975                 |
| <sup>2</sup> Idaho Power Co.                                    | 5.800% | 4/1/54        | 1,750               | 1,746                 |
| Indiana Michigan Power Co.                                      | 3.850% | 5/15/28       | 10,585              | 10,235                |
| Indiana Michigan Power Co.                                      | 6.050% | 3/15/37       | 4,639               | 4,776                 |
| <sup>2</sup> Indiana Michigan Power Co.                         | 4.550% | 3/15/46       | 7,055               | 5,948                 |
| <sup>2</sup> Indiana Michigan Power Co.                         | 3.750% | 7/1/47        | 9,780               | 7,238                 |
| Indiana Michigan Power Co.                                      | 3.250% | 5/1/51        | 13,905              | 9,114                 |
| Indiana Michigan Power Co.                                      | 5.625% | 4/1/53        | 833                 | 811                   |
| Interstate Power & Light Co.                                    | 4.100% | 9/26/28       | 8,650               | 8,396                 |
| Interstate Power & Light Co.                                    | 3.600% | 4/1/29        | 3,080               | 2,914                 |
| Interstate Power & Light Co.                                    | 2.300% | 6/1/30        | 6,075               | 5,249                 |
| Interstate Power & Light Co.                                    | 5.700% | 10/15/33      | 3,895               | 3,960                 |
| Interstate Power & Light Co.                                    | 4.950% | 9/30/34       | 2,600               | 2,502                 |
| Interstate Power & Light Co.                                    | 6.250% | 7/15/39       | 3,870               | 4,085                 |
| Interstate Power & Light Co.                                    | 3.700% | 9/15/46       | 4,282               | 3,166                 |
| Interstate Power & Light Co.                                    | 3.500% | 9/30/49       | 1,921               | 1,341                 |
| Interstate Power & Light Co.                                    | 3.100% | 11/30/51      | 5,685               | 3,620                 |
| Interstate Power & Light Co.                                    | 5.450% | 9/30/54       | 2,555               | 2,416                 |
| IPALCO Enterprises Inc.                                         | 4.250% | 5/1/30        | 6,540               | 6,158                 |
| IPALCO Enterprises Inc.                                         | 5.750% | 4/1/34        | 11,263              | 11,262                |
| ITC Holdings Corp.                                              | 3.250% | 6/30/26       | 7,696               | 7,522                 |
| ITC Holdings Corp.                                              | 3.350% | 11/15/27      | 9,946               | 9,577                 |
| ITC Holdings Corp.                                              | 5.300% | 7/1/43        | 7,312               | 6,693                 |
| <sup>7</sup> Jersey Central Power & Light Co.                   | 5.100% | 1/15/35       | 2,950               | 2,877                 |
| <sup>2</sup> John Sevier Combined Cycle Generation LLC          | 4.626% | 1/15/42       | 3,870               | 3,570                 |
| Johnsonville Aeroderivative Combustion Turbine Generation LLC   | 5.078% | 10/1/54       | 9,775               | 9,396                 |
| <sup>2</sup> Kentucky Utilities Co.                             | 5.450% | 4/15/33       | 5,658               | 5,706                 |
| Kentucky Utilities Co.                                          | 5.125% | 11/1/40       | 9,714               | 9,186                 |
| Kentucky Utilities Co.                                          | 4.375% | 10/1/45       | 7,845               | 6,492                 |
| Kentucky Utilities Co.                                          | 3.300% | 6/1/50        | 6,996               | 4,704                 |
| <sup>2</sup> Louisville Gas & Electric Co.                      | 5.450% | 4/15/33       | 3,355               | 3,390                 |
| Louisville Gas & Electric Co.                                   | 4.250% | 4/1/49        | 12,372              | 9,817                 |
| MidAmerican Energy Co.                                          | 3.100% | 5/1/27        | 7,161               | 6,926                 |
| MidAmerican Energy Co.                                          | 3.650% | 4/15/29       | 17,035              | 16,242                |
| MidAmerican Energy Co.                                          | 6.750% | 12/30/31      | 3,488               | 3,844                 |
| MidAmerican Energy Co.                                          | 5.350% | 1/15/34       | 795                 | 804                   |
| <sup>2</sup> MidAmerican Energy Co.                             | 5.750% | 11/1/35       | 3,527               | 3,654                 |
| <sup>2</sup> MidAmerican Energy Co.                             | 5.800% | 10/15/36      | 9,845               | 10,135                |
| MidAmerican Energy Co.                                          | 4.800% | 9/15/43       | 7,436               | 6,672                 |
| MidAmerican Energy Co.                                          | 4.400% | 10/15/44      | 2,273               | 1,938                 |
| MidAmerican Energy Co.                                          | 4.250% | 5/1/46        | 8,575               | 7,059                 |
| MidAmerican Energy Co.                                          | 3.950% | 8/1/47        | 6,932               | 5,389                 |
| MidAmerican Energy Co.                                          | 3.650% | 8/1/48        | 13,381              | 9,907                 |
| MidAmerican Energy Co.                                          | 4.250% | 7/15/49       | 6,993               | 5,674                 |
| MidAmerican Energy Co.                                          | 3.150% | 4/15/50       | 2,852               | 1,909                 |
| MidAmerican Energy Co.                                          | 5.850% | 9/15/54       | 13,835              | 14,058                |
| MidAmerican Energy Co.                                          | 5.300% | 2/1/55        | 1,635               | 1,540                 |
| Mississippi Power Co.                                           | 3.950% | 3/30/28       | 3,477               | 3,379                 |
| <sup>2</sup> Mississippi Power Co.                              | 4.250% | 3/15/42       | 8,341               | 6,940                 |
| National Fuel Gas Co.                                           | 5.500% | 1/15/26       | 11,011              | 11,055                |
| National Fuel Gas Co.                                           | 5.500% | 10/1/26       | 3,820               | 3,849                 |
| National Fuel Gas Co.                                           | 3.950% | 9/15/27       | 4,596               | 4,466                 |
| National Fuel Gas Co.                                           | 4.750% | 9/1/28        | 11,291              | 11,134                |
| National Fuel Gas Co.                                           | 2.950% | 3/1/31        | 5,265               | 4,534                 |
| National Grid plc                                               | 5.602% | 6/12/28       | 4,719               | 4,811                 |
| National Grid plc                                               | 5.809% | 6/12/33       | 20,438              | 20,840                |
| National Grid USA                                               | 5.803% | 4/1/35        | 4,293               | 4,290                 |
| <sup>2</sup> National Rural Utilities Cooperative Finance Corp. | 1.000% | 6/15/26       | 18,204              | 17,280                |
| National Rural Utilities Cooperative Finance Corp.              | 3.050% | 4/25/27       | 5,194               | 5,006                 |
| <sup>2</sup> National Rural Utilities Cooperative Finance Corp. | 5.100% | 5/6/27        | 7,485               | 7,543                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.120% | 9/16/27       | 7,600               | 7,497                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.400% | 2/7/28        | 4,756               | 4,567                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.800% | 3/15/28       | 3,343               | 3,347                 |
| <sup>2</sup> National Rural Utilities Cooperative Finance Corp. | 5.050% | 9/15/28       | 5,782               | 5,822                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.900% | 11/1/28       | 7,856               | 7,589                 |
| <sup>2</sup> National Rural Utilities Cooperative Finance Corp. | 4.850% | 2/7/29        | 9,578               | 9,578                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.700% | 3/15/29       | 9,049               | 8,643                 |
| National Rural Utilities Cooperative Finance Corp.              | 5.150% | 6/15/29       | 14,327              | 14,500                |
| National Rural Utilities Cooperative Finance Corp.              | 2.400% | 3/15/30       | 7,935               | 6,999                 |



|   |                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | National Rural Utilities Cooperative Finance Corp. | 5.000% | 2/7/31        | 6,583               | 6,612                 |
|   | National Rural Utilities Cooperative Finance Corp. | 1.350% | 3/15/31       | 1,190               | 953                   |
| 2 | National Rural Utilities Cooperative Finance Corp. | 1.650% | 6/15/31       | 7,453               | 6,039                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 8.000% | 3/1/32        | 2,355               | 2,738                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.023% | 11/1/32       | 14,424              | 13,338                |
|   | National Rural Utilities Cooperative Finance Corp. | 4.150% | 12/15/32      | 6,917               | 6,447                 |
|   | National Rural Utilities Cooperative Finance Corp. | 5.800% | 1/15/33       | 12,972              | 13,424                |
|   | National Rural Utilities Cooperative Finance Corp. | 5.000% | 8/15/34       | 4,630               | 4,524                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 5.250% | 4/20/46       | 5,902               | 5,823                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.400% | 11/1/48       | 13,947              | 11,384                |
|   | National Rural Utilities Cooperative Finance Corp. | 4.300% | 3/15/49       | 12,825              | 10,372                |
|   | National Rural Utilities Cooperative Finance Corp. | 7.125% | 9/15/53       | 100                 | 103                   |
| 2 | Nevada Power Co.                                   | 3.700% | 5/1/29        | 13,145              | 12,540                |
| 2 | Nevada Power Co.                                   | 2.400% | 5/1/30        | 5,340               | 4,695                 |
| 2 | Nevada Power Co.                                   | 6.650% | 4/1/36        | 5,077               | 5,432                 |
| 2 | Nevada Power Co.                                   | 6.750% | 7/1/37        | 4,704               | 5,151                 |
| 2 | Nevada Power Co.                                   | 3.125% | 8/1/50        | 5,144               | 3,280                 |
| 2 | Nevada Power Co.                                   | 5.900% | 5/1/53        | 4,770               | 4,759                 |
|   | Nevada Power Co.                                   | 6.000% | 3/15/54       | 6,450               | 6,583                 |
|   | NextEra Energy Capital Holdings Inc.               | 1.875% | 1/15/27       | 50                  | 47                    |
|   | NextEra Energy Capital Holdings Inc.               | 3.550% | 5/1/27        | 21,795              | 21,236                |
|   | NextEra Energy Capital Holdings Inc.               | 4.900% | 2/28/28       | 13,358              | 13,367                |
|   | NextEra Energy Capital Holdings Inc.               | 1.900% | 6/15/28       | 7,883               | 7,137                 |
|   | NextEra Energy Capital Holdings Inc.               | 3.500% | 4/1/29        | 8,472               | 7,992                 |
|   | NextEra Energy Capital Holdings Inc.               | 2.750% | 11/1/29       | 19,466              | 17,634                |
|   | NextEra Energy Capital Holdings Inc.               | 5.000% | 2/28/30       | 5,295               | 5,302                 |
|   | NextEra Energy Capital Holdings Inc.               | 2.250% | 6/1/30        | 29,719              | 25,708                |
|   | NextEra Energy Capital Holdings Inc.               | 5.050% | 2/28/33       | 34,985              | 34,314                |
|   | NextEra Energy Capital Holdings Inc.               | 5.250% | 3/15/34       | 10,115              | 10,004                |
|   | NextEra Energy Capital Holdings Inc.               | 5.250% | 2/28/53       | 23,116              | 21,232                |
|   | NextEra Energy Capital Holdings Inc.               | 5.550% | 3/15/54       | 10,570              | 10,114                |
|   | NextEra Energy Capital Holdings Inc.               | 6.750% | 6/15/54       | 24,585              | 25,196                |
|   | NextEra Energy Capital Holdings Inc.               | 6.700% | 9/1/54        | 13,793              | 14,012                |
| 2 | NextEra Energy Capital Holdings Inc.               | 4.800% | 12/1/77       | 2,328               | 2,243                 |
| 2 | NextEra Energy Capital Holdings Inc.               | 5.650% | 5/1/79        | 3,177               | 3,101                 |
|   | NiSource Inc.                                      | 3.490% | 5/15/27       | 12,756              | 12,406                |
|   | NiSource Inc.                                      | 5.250% | 3/30/28       | 5,269               | 5,312                 |
|   | NiSource Inc.                                      | 5.200% | 7/1/29        | 14,252              | 14,352                |
|   | NiSource Inc.                                      | 2.950% | 9/1/29        | 25,070              | 22,934                |
|   | NiSource Inc.                                      | 3.600% | 5/1/30        | 10,561              | 9,845                 |
|   | NiSource Inc.                                      | 1.700% | 2/15/31       | 20,364              | 16,654                |
|   | NiSource Inc.                                      | 5.400% | 6/30/33       | 6,842               | 6,827                 |
|   | NiSource Inc.                                      | 5.350% | 4/1/34        | 13,701              | 13,590                |
|   | NiSource Inc.                                      | 5.950% | 6/15/41       | 6,842               | 6,915                 |
|   | NiSource Inc.                                      | 5.250% | 2/15/43       | 2,029               | 1,891                 |
|   | NiSource Inc.                                      | 5.650% | 2/1/45        | 3,017               | 2,944                 |
|   | NiSource Inc.                                      | 4.375% | 5/15/47       | 33,307              | 27,170                |
|   | NiSource Inc.                                      | 6.375% | 3/31/55       | 6,675               | 6,647                 |
|   | Northern States Power Co.                          | 2.250% | 4/1/31        | 2,565               | 2,179                 |
|   | Northern States Power Co.                          | 6.250% | 6/1/36        | 4,165               | 4,495                 |
|   | Northern States Power Co.                          | 6.200% | 7/1/37        | 6,251               | 6,661                 |
|   | Northern States Power Co.                          | 5.350% | 11/1/39       | 12,031              | 11,811                |
|   | Northern States Power Co.                          | 3.400% | 8/15/42       | 7,477               | 5,667                 |
|   | Northern States Power Co.                          | 4.000% | 8/15/45       | 3,270               | 2,584                 |
|   | Northern States Power Co.                          | 3.600% | 5/15/46       | 1,101               | 816                   |
|   | Northern States Power Co.                          | 3.600% | 9/15/47       | 2,757               | 2,033                 |
|   | Northern States Power Co.                          | 2.900% | 3/1/50        | 6,711               | 4,285                 |
|   | Northern States Power Co.                          | 3.200% | 4/1/52        | 5,776               | 3,870                 |
|   | Northern States Power Co.                          | 4.500% | 6/1/52        | 8,600               | 7,242                 |
|   | Northern States Power Co.                          | 5.100% | 5/15/53       | 1,732               | 1,600                 |
|   | Northern States Power Co.                          | 5.400% | 3/15/54       | 4,700               | 4,530                 |
|   | Northern States Power Co.                          | 5.650% | 6/15/54       | 8,071               | 8,056                 |
|   | NorthWestern Corp.                                 | 4.176% | 11/15/44      | 9,145               | 7,297                 |
|   | NSTAR Electric Co.                                 | 3.200% | 5/15/27       | 7,659               | 7,397                 |
|   | NSTAR Electric Co.                                 | 3.250% | 5/15/29       | 6,143               | 5,739                 |
|   | NSTAR Electric Co.                                 | 3.950% | 4/1/30        | 2,284               | 2,181                 |
|   | NSTAR Electric Co.                                 | 5.400% | 6/1/34        | 8,500               | 8,549                 |
|   | NSTAR Electric Co.                                 | 5.500% | 3/15/40       | 5,636               | 5,524                 |
|   | NSTAR Electric Co.                                 | 4.400% | 3/1/44        | 3,891               | 3,275                 |
|   | NSTAR Electric Co.                                 | 4.950% | 9/15/52       | 3,071               | 2,752                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| OGE Energy Corp.                  | 5.450% | 5/15/29       | 1,405               | 1,426                 |
| Oglethorpe Power Corp.            | 5.950% | 11/1/39       | 1,905               | 1,921                 |
| Oglethorpe Power Corp.            | 5.375% | 11/1/40       | 12,360              | 11,680                |
| Oglethorpe Power Corp.            | 4.500% | 4/1/47        | 7,065               | 5,769                 |
| Oglethorpe Power Corp.            | 5.050% | 10/1/48       | 2,120               | 1,864                 |
| Oglethorpe Power Corp.            | 3.750% | 8/1/50        | 400                 | 284                   |
| Oglethorpe Power Corp.            | 5.250% | 9/1/50        | 2,163               | 1,927                 |
| Oglethorpe Power Corp.            | 6.200% | 12/1/53       | 11,275              | 11,588                |
| 7 Oglethorpe Power Corp.          | 5.800% | 6/1/54        | 8,375               | 8,203                 |
| Ohio Edison Co.                   | 6.875% | 7/15/36       | 3,285               | 3,616                 |
| 2 Ohio Power Co.                  | 2.600% | 4/1/30        | 105                 | 93                    |
| 2 Ohio Power Co.                  | 1.625% | 1/15/31       | 6,255               | 5,092                 |
| Ohio Power Co.                    | 5.000% | 6/1/33        | 9,696               | 9,384                 |
| Ohio Power Co.                    | 5.650% | 6/1/34        | 10,035              | 10,098                |
| Ohio Power Co.                    | 4.150% | 4/1/48        | 5,360               | 4,101                 |
| Ohio Power Co.                    | 4.000% | 6/1/49        | 5,735               | 4,301                 |
| 2 Ohio Power Co.                  | 2.900% | 10/1/51       | 2,630               | 1,578                 |
| Oklahoma Gas & Electric Co.       | 3.800% | 8/15/28       | 5,725               | 5,524                 |
| Oklahoma Gas & Electric Co.       | 3.300% | 3/15/30       | 3,775               | 3,473                 |
| Oklahoma Gas & Electric Co.       | 3.250% | 4/1/30        | 9,623               | 8,819                 |
| Oklahoma Gas & Electric Co.       | 5.400% | 1/15/33       | 6,429               | 6,479                 |
| Oklahoma Gas & Electric Co.       | 4.150% | 4/1/47        | 4,220               | 3,326                 |
| Oklahoma Gas & Electric Co.       | 3.850% | 8/15/47       | 5,668               | 4,240                 |
| Oklahoma Gas & Electric Co.       | 5.600% | 4/1/53        | 13,000              | 12,643                |
| Oncor Electric Delivery Co. LLC   | 4.300% | 5/15/28       | 10,000              | 9,869                 |
| Oncor Electric Delivery Co. LLC   | 3.700% | 11/15/28      | 3,000               | 2,883                 |
| Oncor Electric Delivery Co. LLC   | 5.750% | 3/15/29       | 2,555               | 2,645                 |
| 7 Oncor Electric Delivery Co. LLC | 4.650% | 11/1/29       | 7,625               | 7,547                 |
| Oncor Electric Delivery Co. LLC   | 2.750% | 5/15/30       | 9,745               | 8,747                 |
| Oncor Electric Delivery Co. LLC   | 7.000% | 5/1/32        | 5,837               | 6,487                 |
| Oncor Electric Delivery Co. LLC   | 4.550% | 9/15/32       | 5,526               | 5,311                 |
| Oncor Electric Delivery Co. LLC   | 7.250% | 1/15/33       | 4,246               | 4,779                 |
| Oncor Electric Delivery Co. LLC   | 5.650% | 11/15/33      | 5,415               | 5,553                 |
| Oncor Electric Delivery Co. LLC   | 7.500% | 9/1/38        | 2,112               | 2,478                 |
| Oncor Electric Delivery Co. LLC   | 5.250% | 9/30/40       | 9,604               | 9,281                 |
| Oncor Electric Delivery Co. LLC   | 4.550% | 12/1/41       | 6,174               | 5,408                 |
| Oncor Electric Delivery Co. LLC   | 3.750% | 4/1/45        | 9,236               | 7,081                 |
| Oncor Electric Delivery Co. LLC   | 3.800% | 9/30/47       | 628                 | 476                   |
| Oncor Electric Delivery Co. LLC   | 4.100% | 11/15/48      | 5,659               | 4,471                 |
| Oncor Electric Delivery Co. LLC   | 3.800% | 6/1/49        | 14,369              | 10,836                |
| Oncor Electric Delivery Co. LLC   | 3.700% | 5/15/50       | 8,694               | 6,342                 |
| Oncor Electric Delivery Co. LLC   | 2.700% | 11/15/51      | 4,077               | 2,401                 |
| Oncor Electric Delivery Co. LLC   | 4.600% | 6/1/52        | 1,562               | 1,304                 |
| Oncor Electric Delivery Co. LLC   | 4.950% | 9/15/52       | 17,800              | 15,882                |
| Oncor Electric Delivery Co. LLC   | 5.350% | 10/1/52       | 5,757               | 5,436                 |
| 7 Oncor Electric Delivery Co. LLC | 5.550% | 6/15/54       | 11,444              | 11,124                |
| ONE Gas Inc.                      | 5.100% | 4/1/29        | 10,956              | 11,030                |
| ONE Gas Inc.                      | 2.000% | 5/15/30       | 3,895               | 3,362                 |
| ONE Gas Inc.                      | 4.658% | 2/1/44        | 9,425               | 8,229                 |
| ONE Gas Inc.                      | 4.500% | 11/1/48       | 7,424               | 6,133                 |
| Pacific Gas & Electric Co.        | 3.150% | 1/1/26        | 29,520              | 28,999                |
| Pacific Gas & Electric Co.        | 3.300% | 3/15/27       | 10,057              | 9,707                 |
| Pacific Gas & Electric Co.        | 2.100% | 8/1/27        | 12,885              | 12,015                |
| Pacific Gas & Electric Co.        | 3.300% | 12/1/27       | 34,914              | 33,352                |
| Pacific Gas & Electric Co.        | 3.000% | 6/15/28       | 8,631               | 8,088                 |
| Pacific Gas & Electric Co.        | 3.750% | 7/1/28        | 20,335              | 19,447                |
| Pacific Gas & Electric Co.        | 6.100% | 1/15/29       | 23,466              | 24,269                |
| Pacific Gas & Electric Co.        | 5.550% | 5/15/29       | 8,525               | 8,661                 |
| Pacific Gas & Electric Co.        | 4.550% | 7/1/30        | 38,059              | 36,846                |
| Pacific Gas & Electric Co.        | 2.500% | 2/1/31        | 55,834              | 47,779                |
| Pacific Gas & Electric Co.        | 3.250% | 6/1/31        | 11,964              | 10,603                |
| Pacific Gas & Electric Co.        | 5.900% | 6/15/32       | 10,489              | 10,770                |
| Pacific Gas & Electric Co.        | 6.150% | 1/15/33       | 8,990               | 9,332                 |
| Pacific Gas & Electric Co.        | 6.400% | 6/15/33       | 12,105              | 12,774                |
| Pacific Gas & Electric Co.        | 6.950% | 3/15/34       | 19,296              | 21,170                |
| Pacific Gas & Electric Co.        | 5.800% | 5/15/34       | 31,250              | 31,952                |
| Pacific Gas & Electric Co.        | 4.500% | 7/1/40        | 54,190              | 46,675                |
| Pacific Gas & Electric Co.        | 3.300% | 8/1/40        | 10,382              | 7,751                 |
| Pacific Gas & Electric Co.        | 4.200% | 6/1/41        | 11,358              | 9,243                 |
| Pacific Gas & Electric Co.        | 4.600% | 6/15/43       | 3,300               | 2,778                 |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Pacific Gas & Electric Co.                      | 4.750% | 2/15/44       | 14,275              | 12,158                |
| Pacific Gas & Electric Co.                      | 4.300% | 3/15/45       | 11,486              | 9,143                 |
| Pacific Gas & Electric Co.                      | 4.250% | 3/15/46       | 6,724               | 5,304                 |
| Pacific Gas & Electric Co.                      | 3.950% | 12/1/47       | 27,822              | 20,746                |
| Pacific Gas & Electric Co.                      | 4.950% | 7/1/50        | 49,450              | 42,845                |
| Pacific Gas & Electric Co.                      | 3.500% | 8/1/50        | 2,458               | 1,684                 |
| Pacific Gas & Electric Co.                      | 5.250% | 3/1/52        | 10,400              | 9,320                 |
| Pacific Gas & Electric Co.                      | 6.700% | 4/1/53        | 25,205              | 27,304                |
| Pacific Gas & Electric Co.                      | 5.900% | 10/1/54       | 8,260               | 8,166                 |
| PacifiCorp                                      | 5.100% | 2/15/29       | 8,000               | 8,044                 |
| PacifiCorp                                      | 3.500% | 6/15/29       | 23,874              | 22,457                |
| PacifiCorp                                      | 2.700% | 9/15/30       | 6,648               | 5,871                 |
| PacifiCorp                                      | 5.300% | 2/15/31       | 9,165               | 9,243                 |
| PacifiCorp                                      | 5.450% | 2/15/34       | 9,195               | 9,138                 |
| PacifiCorp                                      | 5.250% | 6/15/35       | 3,987               | 3,925                 |
| PacifiCorp                                      | 6.100% | 8/1/36        | 5,828               | 6,039                 |
| PacifiCorp                                      | 5.750% | 4/1/37        | 9,875               | 9,912                 |
| PacifiCorp                                      | 6.250% | 10/15/37      | 8,280               | 8,668                 |
| PacifiCorp                                      | 6.350% | 7/15/38       | 4,412               | 4,604                 |
| PacifiCorp                                      | 6.000% | 1/15/39       | 7,065               | 7,192                 |
| PacifiCorp                                      | 4.100% | 2/1/42        | 5,780               | 4,639                 |
| PacifiCorp                                      | 4.125% | 1/15/49       | 10,057              | 7,810                 |
| PacifiCorp                                      | 4.150% | 2/15/50       | 25,284              | 19,528                |
| PacifiCorp                                      | 3.300% | 3/15/51       | 7,765               | 5,039                 |
| PacifiCorp                                      | 2.900% | 6/15/52       | 13,718              | 8,161                 |
| PacifiCorp                                      | 5.350% | 12/1/53       | 8,255               | 7,568                 |
| PacifiCorp                                      | 5.500% | 5/15/54       | 2,085               | 1,948                 |
| PacifiCorp                                      | 5.800% | 1/15/55       | 13,245              | 12,893                |
| PECO Energy Co.                                 | 4.900% | 6/15/33       | 1,595               | 1,567                 |
| PECO Energy Co.                                 | 3.900% | 3/1/48        | 3,083               | 2,385                 |
| PECO Energy Co.                                 | 3.000% | 9/15/49       | 6,915               | 4,511                 |
| PECO Energy Co.                                 | 2.800% | 6/15/50       | 7,245               | 4,499                 |
| PECO Energy Co.                                 | 3.050% | 3/15/51       | 5,737               | 3,693                 |
| PECO Energy Co.                                 | 2.850% | 9/15/51       | 3,390               | 2,094                 |
| PECO Energy Co.                                 | 4.600% | 5/15/52       | 4,933               | 4,231                 |
| PECO Energy Co.                                 | 4.375% | 8/15/52       | 6,398               | 5,282                 |
| PECO Energy Co.                                 | 5.250% | 9/15/54       | 13,735              | 12,983                |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 1.460% | 7/15/31       | 3,046               | 2,749                 |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 2.280% | 1/15/36       | 8,150               | 6,394                 |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 2.822% | 7/15/46       | 5,485               | 3,852                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 4.838% | 6/1/33        | 8,000               | 7,951                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.256% | 1/15/38       | 19,340              | 19,256                |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.231% | 6/1/42        | 8,000               | 7,942                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.536% | 7/15/47       | 6,020               | 5,995                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.529% | 6/1/49        | 10,500              | 10,401                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 3.594% | 6/1/30        | 9,765               | 9,451                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.022% | 6/1/31        | 3,742               | 3,647                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.263% | 6/1/36        | 4,034               | 3,780                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.722% | 6/1/37        | 6,055               | 5,815                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 5.081% | 6/1/41        | 5,685               | 5,533                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.451% | 12/1/47       | 15,580              | 13,532                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 5.212% | 12/1/47       | 17,105              | 16,375                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.674% | 12/1/51       | 3,400               | 3,016                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 5.099% | 6/1/52        | 5,630               | 5,308                 |
| Piedmont Natural Gas Co. Inc.                   | 3.500% | 6/1/29        | 1,480               | 1,394                 |
| Piedmont Natural Gas Co. Inc.                   | 2.500% | 3/15/31       | 4,966               | 4,239                 |
| Piedmont Natural Gas Co. Inc.                   | 5.400% | 6/15/33       | 10,251              | 10,250                |
| Piedmont Natural Gas Co. Inc.                   | 5.100% | 2/15/35       | 11,735              | 11,373                |
| Piedmont Natural Gas Co. Inc.                   | 4.650% | 8/1/43        | 2,780               | 2,401                 |
| Piedmont Natural Gas Co. Inc.                   | 3.640% | 11/1/46       | 4,735               | 3,384                 |
| Piedmont Natural Gas Co. Inc.                   | 3.350% | 6/1/50        | 6,274               | 4,139                 |
| Piedmont Natural Gas Co. Inc.                   | 5.050% | 5/15/52       | 2,525               | 2,212                 |
| Potomac Electric Power Co.                      | 5.200% | 3/15/34       | 3,675               | 3,646                 |
| Potomac Electric Power Co.                      | 6.500% | 11/15/37      | 6,787               | 7,426                 |
| Potomac Electric Power Co.                      | 4.150% | 3/15/43       | 8,464               | 6,981                 |
| Potomac Electric Power Co.                      | 5.500% | 3/15/54       | 3,410               | 3,299                 |
| PPL Capital Funding Inc.                        | 3.100% | 5/15/26       | 10,782              | 10,530                |
| PPL Capital Funding Inc.                        | 5.250% | 9/1/34        | 6,639               | 6,535                 |
| PPL Electric Utilities Corp.                    | 5.000% | 5/15/33       | 11,790              | 11,643                |
| PPL Electric Utilities Corp.                    | 4.850% | 2/15/34       | 7,965               | 7,758                 |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| PPL Electric Utilities Corp.                   | 6.250% | 5/15/39       | 9,519               | 10,278                |
| PPL Electric Utilities Corp.                   | 4.125% | 6/15/44       | 2,340               | 1,940                 |
| PPL Electric Utilities Corp.                   | 4.150% | 10/1/45       | 6,302               | 5,159                 |
| PPL Electric Utilities Corp.                   | 3.950% | 6/1/47        | 2,140               | 1,677                 |
| PPL Electric Utilities Corp.                   | 4.150% | 6/15/48       | 6,467               | 5,207                 |
| PPL Electric Utilities Corp.                   | 3.000% | 10/1/49       | 7,750               | 5,079                 |
| Progress Energy Inc.                           | 7.750% | 3/1/31        | 7,148               | 8,077                 |
| Progress Energy Inc.                           | 6.000% | 12/1/39       | 1,359               | 1,375                 |
| Public Service Co. of Colorado                 | 3.700% | 6/15/28       | 5,870               | 5,666                 |
| <sup>2</sup> Public Service Co. of Colorado    | 1.900% | 1/15/31       | 6,209               | 5,181                 |
| Public Service Co. of Colorado                 | 1.875% | 6/15/31       | 9,438               | 7,768                 |
| <sup>2</sup> Public Service Co. of Colorado    | 4.100% | 6/1/32        | 6,148               | 5,764                 |
| Public Service Co. of Colorado                 | 5.350% | 5/15/34       | 14,135              | 14,147                |
| <sup>2</sup> Public Service Co. of Colorado    | 6.250% | 9/1/37        | 2,794               | 2,948                 |
| Public Service Co. of Colorado                 | 3.600% | 9/15/42       | 5,562               | 4,226                 |
| Public Service Co. of Colorado                 | 4.300% | 3/15/44       | 2,562               | 2,098                 |
| Public Service Co. of Colorado                 | 3.800% | 6/15/47       | 2,924               | 2,169                 |
| Public Service Co. of Colorado                 | 4.100% | 6/15/48       | 4,875               | 3,790                 |
| Public Service Co. of Colorado                 | 4.050% | 9/15/49       | 4,232               | 3,244                 |
| <sup>2</sup> Public Service Co. of Colorado    | 3.200% | 3/1/50        | 3,171               | 2,101                 |
| <sup>2</sup> Public Service Co. of Colorado    | 2.700% | 1/15/51       | 6,214               | 3,683                 |
| <sup>2</sup> Public Service Co. of Colorado    | 4.500% | 6/1/52        | 5,905               | 4,886                 |
| Public Service Co. of Colorado                 | 5.250% | 4/1/53        | 12,192              | 11,321                |
| Public Service Co. of Colorado                 | 5.750% | 5/15/54       | 17,855              | 17,819                |
| Public Service Co. of New Hampshire            | 5.350% | 10/1/33       | 7,560               | 7,633                 |
| Public Service Co. of New Hampshire            | 3.600% | 7/1/49        | 5,714               | 4,143                 |
| Public Service Co. of New Hampshire            | 5.150% | 1/15/53       | 4,890               | 4,521                 |
| Public Service Co. of Oklahoma                 | 5.250% | 1/15/33       | 6,695               | 6,601                 |
| Public Service Co. of Oklahoma                 | 5.200% | 1/15/35       | 7,525               | 7,288                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 2.250% | 9/15/26       | 5,510               | 5,301                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.000% | 5/15/27       | 7,634               | 7,370                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.700% | 5/1/28        | 1,803               | 1,743                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/28        | 1,415               | 1,360                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.200% | 5/15/29       | 3,300               | 3,095                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 2.450% | 1/15/30       | 5,518               | 4,927                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.100% | 3/15/32       | 6,096               | 5,392                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 4.900% | 12/15/32      | 5,630               | 5,577                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 4.650% | 3/15/33       | 5,973               | 5,778                 |
| Public Service Electric & Gas Co.              | 5.200% | 8/1/33        | 8,645               | 8,645                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 5.200% | 3/1/34        | 8,165               | 8,138                 |
| Public Service Electric & Gas Co.              | 4.850% | 8/1/34        | 12,280              | 11,939                |
| <sup>2</sup> Public Service Electric & Gas Co. | 5.800% | 5/1/37        | 2,626               | 2,704                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 5.500% | 3/1/40        | 852                 | 845                   |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.950% | 5/1/42        | 5,600               | 4,553                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/42        | 2,490               | 1,937                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.800% | 1/1/43        | 2,637               | 2,082                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.800% | 3/1/46        | 19,675              | 15,205                |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.600% | 12/1/47       | 7,785               | 5,726                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.850% | 5/1/49        | 16,769              | 12,840                |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.200% | 8/1/49        | 2,148               | 1,464                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 3.150% | 1/1/50        | 2,170               | 1,456                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 2.700% | 5/1/50        | 8,189               | 4,990                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 2.050% | 8/1/50        | 11,787              | 6,203                 |
| Public Service Electric & Gas Co.              | 5.450% | 8/1/53        | 2,659               | 2,588                 |
| <sup>2</sup> Public Service Electric & Gas Co. | 5.450% | 3/1/54        | 2,834               | 2,743                 |
| Public Service Electric & Gas Co.              | 5.300% | 8/1/54        | 16,366              | 15,536                |
| Public Service Enterprise Group Inc.           | 5.850% | 11/15/27      | 15,605              | 16,041                |
| Public Service Enterprise Group Inc.           | 5.875% | 10/15/28      | 8,953               | 9,233                 |
| Public Service Enterprise Group Inc.           | 5.200% | 4/1/29        | 9,290               | 9,387                 |
| Public Service Enterprise Group Inc.           | 1.600% | 8/15/30       | 15,998              | 13,313                |
| Public Service Enterprise Group Inc.           | 6.125% | 10/15/33      | 9,373               | 9,773                 |
| Public Service Enterprise Group Inc.           | 5.450% | 4/1/34        | 9,150               | 9,129                 |
| Puget Energy Inc.                              | 4.100% | 6/15/30       | 7,249               | 6,795                 |
| Puget Sound Energy Inc.                        | 5.330% | 6/15/34       | 5,195               | 5,157                 |
| Puget Sound Energy Inc.                        | 6.274% | 3/15/37       | 4,150               | 4,382                 |
| Puget Sound Energy Inc.                        | 5.757% | 10/1/39       | 19,558              | 19,672                |
| Puget Sound Energy Inc.                        | 5.795% | 3/15/40       | 2,444               | 2,444                 |
| Puget Sound Energy Inc.                        | 4.300% | 5/20/45       | 10,404              | 8,466                 |
| Puget Sound Energy Inc.                        | 4.223% | 6/15/48       | 8,576               | 6,864                 |
| Puget Sound Energy Inc.                        | 3.250% | 9/15/49       | 7,294               | 4,857                 |



|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Puget Sound Energy Inc.                     | 5.685% | 6/15/54       | 3,830               | 3,755                 |
| San Diego Gas & Electric Co.                | 2.500% | 5/15/26       | 2,717               | 2,641                 |
| San Diego Gas & Electric Co.                | 4.950% | 8/15/28       | 6,500               | 6,524                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 1.700% | 10/1/30       | 607                 | 509                   |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.000% | 3/15/32       | 456                 | 397                   |
| San Diego Gas & Electric Co.                | 4.500% | 8/15/40       | 6,880               | 6,148                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.750% | 6/1/47        | 5,260               | 3,929                 |
| San Diego Gas & Electric Co.                | 4.150% | 5/15/48       | 7,401               | 5,875                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.320% | 4/15/50       | 8,152               | 5,490                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 2.950% | 8/15/51       | 4,605               | 2,965                 |
| San Diego Gas & Electric Co.                | 5.350% | 4/1/53        | 9,430               | 8,878                 |
| San Diego Gas & Electric Co.                | 5.550% | 4/15/54       | 13,900              | 13,472                |
| <sup>2</sup> SCE Recovery Funding LLC       | 4.697% | 6/15/40       | 4,820               | 4,647                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 2.943% | 11/15/42      | 3,075               | 2,478                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 3.240% | 11/15/46      | 2,200               | 1,576                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 5.112% | 12/15/47      | 4,175               | 3,921                 |
| Sempra                                      | 5.400% | 8/1/26        | 2,789               | 2,812                 |
| Sempra                                      | 3.250% | 6/15/27       | 10,528              | 10,132                |
| Sempra                                      | 3.400% | 2/1/28        | 14,452              | 13,809                |
| Sempra                                      | 3.700% | 4/1/29        | 4,335               | 4,115                 |
| Sempra                                      | 3.800% | 2/1/38        | 10,171              | 8,403                 |
| Sempra                                      | 6.000% | 10/15/39      | 17,475              | 17,795                |
| Sempra                                      | 4.000% | 2/1/48        | 5,011               | 3,794                 |
| Sempra                                      | 4.125% | 4/1/52        | 6,134               | 5,874                 |
| Sempra                                      | 6.400% | 10/1/54       | 17,350              | 17,187                |
| Sempra                                      | 6.875% | 10/1/54       | 16,800              | 16,974                |
| Sempra                                      | 6.550% | 4/1/55        | 5,425               | 5,383                 |
| Sempra                                      | 6.625% | 4/1/55        | 10,100              | 10,081                |
| Sierra Pacific Power Co.                    | 2.600% | 5/1/26        | 13,344              | 12,987                |
| Sierra Pacific Power Co.                    | 5.900% | 3/15/54       | 5,400               | 5,407                 |
| <sup>2</sup> Southern California Edison Co. | 1.200% | 2/1/26        | 7,024               | 6,766                 |
| Southern California Edison Co.              | 5.350% | 3/1/26        | 15,320              | 15,424                |
| Southern California Edison Co.              | 4.900% | 6/1/26        | 450                 | 451                   |
| Southern California Edison Co.              | 4.400% | 9/6/26        | 6,095               | 6,071                 |
| Southern California Edison Co.              | 4.875% | 2/1/27        | 5,929               | 5,948                 |
| Southern California Edison Co.              | 5.850% | 11/1/27       | 4,700               | 4,831                 |
| <sup>2</sup> Southern California Edison Co. | 3.650% | 3/1/28        | 12,577              | 12,110                |
| Southern California Edison Co.              | 5.650% | 10/1/28       | 8,286               | 8,481                 |
| <sup>2</sup> Southern California Edison Co. | 4.200% | 3/1/29        | 10,242              | 9,924                 |
| Southern California Edison Co.              | 6.650% | 4/1/29        | 4,060               | 4,283                 |
| Southern California Edison Co.              | 5.150% | 6/1/29        | 10,355              | 10,416                |
| Southern California Edison Co.              | 2.850% | 8/1/29        | 5,884               | 5,372                 |
| Southern California Edison Co.              | 2.250% | 6/1/30        | 8,906               | 7,730                 |
| <sup>2</sup> Southern California Edison Co. | 2.500% | 6/1/31        | 7,375               | 6,307                 |
| Southern California Edison Co.              | 5.450% | 6/1/31        | 6,430               | 6,530                 |
| Southern California Edison Co.              | 2.750% | 2/1/32        | 5,798               | 4,948                 |
| Southern California Edison Co.              | 5.950% | 11/1/32       | 1,683               | 1,755                 |
| Southern California Edison Co.              | 6.000% | 1/15/34       | 8,244               | 8,627                 |
| Southern California Edison Co.              | 5.200% | 6/1/34        | 4,658               | 4,608                 |
| <sup>2</sup> Southern California Edison Co. | 5.750% | 4/1/35        | 5,306               | 5,421                 |
| <sup>2</sup> Southern California Edison Co. | 5.350% | 7/15/35       | 9,578               | 9,492                 |
| Southern California Edison Co.              | 5.625% | 2/1/36        | 6,705               | 6,688                 |
| <sup>2</sup> Southern California Edison Co. | 5.550% | 1/15/37       | 7,158               | 7,101                 |
| <sup>2</sup> Southern California Edison Co. | 5.950% | 2/1/38        | 10,586              | 10,814                |
| Southern California Edison Co.              | 6.050% | 3/15/39       | 4,516               | 4,666                 |
| Southern California Edison Co.              | 5.500% | 3/15/40       | 8,539               | 8,312                 |
| Southern California Edison Co.              | 4.500% | 9/1/40        | 4,454               | 3,893                 |
| Southern California Edison Co.              | 4.050% | 3/15/42       | 10,320              | 8,343                 |
| <sup>2</sup> Southern California Edison Co. | 3.900% | 3/15/43       | 2,694               | 2,117                 |
| Southern California Edison Co.              | 4.650% | 10/1/43       | 8,957               | 7,726                 |
| <sup>2</sup> Southern California Edison Co. | 3.600% | 2/1/45        | 1,620               | 1,193                 |
| Southern California Edison Co.              | 4.000% | 4/1/47        | 4,901               | 3,769                 |
| <sup>2</sup> Southern California Edison Co. | 4.125% | 3/1/48        | 12,865              | 10,023                |
| <sup>2</sup> Southern California Edison Co. | 4.875% | 3/1/49        | 9,255               | 8,056                 |
| Southern California Edison Co.              | 3.650% | 2/1/50        | 15,548              | 11,108                |
| <sup>2</sup> Southern California Edison Co. | 2.950% | 2/1/51        | 2,860               | 1,793                 |
| <sup>2</sup> Southern California Edison Co. | 3.650% | 6/1/51        | 6,500               | 4,596                 |
| Southern California Edison Co.              | 3.450% | 2/1/52        | 7,171               | 4,846                 |
| <sup>2</sup> Southern California Edison Co. | 5.450% | 6/1/52        | 5,000               | 4,694                 |
| Southern California Edison Co.              | 5.700% | 3/1/53        | 9,068               | 8,803                 |



|   |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------|--------|---------------|---------------------|-----------------------|
|   | Southern California Edison Co.  | 5.875% | 12/1/53       | 4,375               | 4,353                 |
|   | Southern California Edison Co.  | 5.750% | 4/15/54       | 2,635               | 2,587                 |
| 2 | Southern California Gas Co.     | 2.600% | 6/15/26       | 17,558              | 17,069                |
|   | Southern California Gas Co.     | 2.950% | 4/15/27       | 5,150               | 4,954                 |
| 2 | Southern California Gas Co.     | 2.550% | 2/1/30        | 13,667              | 12,239                |
|   | Southern California Gas Co.     | 5.050% | 9/1/34        | 5,425               | 5,338                 |
|   | Southern California Gas Co.     | 3.750% | 9/15/42       | 6,425               | 5,010                 |
| 2 | Southern California Gas Co.     | 4.125% | 6/1/48        | 6,555               | 5,145                 |
| 2 | Southern California Gas Co.     | 4.300% | 1/15/49       | 1,155               | 934                   |
| 2 | Southern California Gas Co.     | 3.950% | 2/15/50       | 6,927               | 5,251                 |
|   | Southern California Gas Co.     | 6.350% | 11/15/52      | 7,840               | 8,422                 |
|   | Southern California Gas Co.     | 5.750% | 6/1/53        | 8,338               | 8,285                 |
|   | Southern California Gas Co.     | 5.600% | 4/1/54        | 1,625               | 1,588                 |
|   | Southern Co.                    | 3.250% | 7/1/26        | 24,760              | 24,256                |
|   | Southern Co.                    | 5.113% | 8/1/27        | 16,980              | 17,116                |
| 2 | Southern Co.                    | 1.750% | 3/15/28       | 5,223               | 4,738                 |
|   | Southern Co.                    | 4.850% | 6/15/28       | 9,945               | 9,954                 |
|   | Southern Co.                    | 5.500% | 3/15/29       | 24,955              | 25,456                |
| 2 | Southern Co.                    | 3.700% | 4/30/30       | 12,840              | 12,046                |
|   | Southern Co.                    | 5.700% | 10/15/32      | 7,864               | 8,081                 |
|   | Southern Co.                    | 5.200% | 6/15/33       | 29,873              | 29,536                |
|   | Southern Co.                    | 4.850% | 3/15/35       | 25,645              | 24,471                |
|   | Southern Co.                    | 4.250% | 7/1/36        | 9,045               | 8,124                 |
|   | Southern Co.                    | 4.400% | 7/1/46        | 24,837              | 20,534                |
| 2 | Southern Co.                    | 4.000% | 1/15/51       | 6,822               | 6,671                 |
| 2 | Southern Co.                    | 3.750% | 9/15/51       | 16,600              | 15,891                |
|   | Southern Co. Gas Capital Corp.  | 3.250% | 6/15/26       | 7,785               | 7,624                 |
| 2 | Southern Co. Gas Capital Corp.  | 1.750% | 1/15/31       | 6,027               | 4,960                 |
|   | Southern Co. Gas Capital Corp.  | 5.150% | 9/15/32       | 10,808              | 10,768                |
|   | Southern Co. Gas Capital Corp.  | 5.750% | 9/15/33       | 9,610               | 9,849                 |
|   | Southern Co. Gas Capital Corp.  | 4.950% | 9/15/34       | 5,070               | 4,904                 |
|   | Southern Co. Gas Capital Corp.  | 5.875% | 3/15/41       | 6,200               | 6,262                 |
|   | Southern Co. Gas Capital Corp.  | 4.400% | 6/1/43        | 5,996               | 5,032                 |
|   | Southern Co. Gas Capital Corp.  | 3.950% | 10/1/46       | 6,630               | 5,110                 |
|   | Southern Co. Gas Capital Corp.  | 4.400% | 5/30/47       | 11,809              | 9,683                 |
| 2 | Southern Co. Gas Capital Corp.  | 3.150% | 9/30/51       | 929                 | 597                   |
|   | Southern Power Co.              | 0.900% | 1/15/26       | 2,340               | 2,247                 |
|   | Southern Power Co.              | 5.150% | 9/15/41       | 11,761              | 10,955                |
|   | Southern Power Co.              | 5.250% | 7/15/43       | 4,015               | 3,709                 |
| 2 | Southern Power Co.              | 4.950% | 12/15/46      | 5,330               | 4,649                 |
|   | Southwest Gas Corp.             | 5.800% | 12/1/27       | 2,535               | 2,596                 |
|   | Southwest Gas Corp.             | 3.700% | 4/1/28        | 6,700               | 6,437                 |
|   | Southwest Gas Corp.             | 2.200% | 6/15/30       | 3,685               | 3,175                 |
|   | Southwest Gas Corp.             | 4.050% | 3/15/32       | 7,043               | 6,537                 |
|   | Southwest Gas Corp.             | 3.800% | 9/29/46       | 1,245               | 912                   |
|   | Southwest Gas Corp.             | 4.150% | 6/1/49        | 4,560               | 3,451                 |
| 2 | Southwestern Electric Power Co. | 1.650% | 3/15/26       | 5,456               | 5,250                 |
| 2 | Southwestern Electric Power Co. | 2.750% | 10/1/26       | 6,113               | 5,894                 |
| 2 | Southwestern Electric Power Co. | 4.100% | 9/15/28       | 18,470              | 17,918                |
|   | Southwestern Electric Power Co. | 5.300% | 4/1/33        | 6,880               | 6,804                 |
|   | Southwestern Electric Power Co. | 6.200% | 3/15/40       | 9,547               | 9,811                 |
| 2 | Southwestern Electric Power Co. | 3.900% | 4/1/45        | 9,730               | 7,238                 |
| 2 | Southwestern Electric Power Co. | 3.850% | 2/1/48        | 8,307               | 5,973                 |
|   | Southwestern Electric Power Co. | 3.250% | 11/1/51       | 8,490               | 5,394                 |
|   | Southwestern Public Service Co. | 4.500% | 8/15/41       | 6,593               | 5,648                 |
|   | Southwestern Public Service Co. | 3.400% | 8/15/46       | 16,190              | 11,280                |
|   | Southwestern Public Service Co. | 3.700% | 8/15/47       | 7,716               | 5,584                 |
| 2 | Southwestern Public Service Co. | 4.400% | 11/15/48      | 11,697              | 9,476                 |
|   | Southwestern Public Service Co. | 3.750% | 6/15/49       | 6,712               | 4,860                 |
| 2 | Southwestern Public Service Co. | 3.150% | 5/1/50        | 7,035               | 4,551                 |
|   | Southwestern Public Service Co. | 6.000% | 6/1/54        | 2,895               | 2,925                 |
|   | Spire Missouri Inc.             | 4.800% | 2/15/33       | 4,250               | 4,147                 |
| 2 | Spire Missouri Inc.             | 5.150% | 8/15/34       | 4,225               | 4,187                 |
|   | System Energy Resources Inc.    | 5.300% | 12/15/34      | 2,150               | 2,107                 |
|   | Tampa Electric Co.              | 4.900% | 3/1/29        | 3,858               | 3,855                 |
|   | Tampa Electric Co.              | 2.400% | 3/15/31       | 5,210               | 4,452                 |
|   | Tampa Electric Co.              | 4.350% | 5/15/44       | 708                 | 584                   |
|   | Tampa Electric Co.              | 4.300% | 6/15/48       | 14,281              | 11,440                |
|   | Tampa Electric Co.              | 4.450% | 6/15/49       | 2,210               | 1,815                 |
|   | Tampa Electric Co.              | 3.625% | 6/15/50       | 6,482               | 4,609                 |

|                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Tampa Electric Co.                                  | 5.000% | 7/15/52       | 4,735               | 4,210                 |
| Toledo Edison Co.                                   | 6.150% | 5/15/37       | 3,940               | 4,146                 |
| Tucson Electric Power Co.                           | 1.500% | 8/1/30        | 5,416               | 4,473                 |
| Tucson Electric Power Co.                           | 3.250% | 5/15/32       | 4,226               | 3,706                 |
| Tucson Electric Power Co.                           | 5.200% | 9/15/34       | 5,045               | 4,945                 |
| Tucson Electric Power Co.                           | 5.500% | 4/15/53       | 5,065               | 4,811                 |
| Union Electric Co.                                  | 2.950% | 6/15/27       | 7,780               | 7,473                 |
| Union Electric Co.                                  | 3.500% | 3/15/29       | 6,934               | 6,576                 |
| Union Electric Co.                                  | 2.950% | 3/15/30       | 10,384              | 9,448                 |
| Union Electric Co.                                  | 2.150% | 3/15/32       | 8,323               | 6,825                 |
| Union Electric Co.                                  | 5.200% | 4/1/34        | 11,066              | 10,987                |
| Union Electric Co.                                  | 5.300% | 8/1/37        | 4,919               | 4,888                 |
| Union Electric Co.                                  | 8.450% | 3/15/39       | 2,965               | 3,753                 |
| Union Electric Co.                                  | 3.900% | 9/15/42       | 8,936               | 7,136                 |
| Union Electric Co.                                  | 3.650% | 4/15/45       | 10,100              | 7,609                 |
| Union Electric Co.                                  | 4.000% | 4/1/48        | 13,195              | 10,202                |
| Union Electric Co.                                  | 3.250% | 10/1/49       | 3,096               | 2,131                 |
| Union Electric Co.                                  | 2.625% | 3/15/51       | 6,491               | 3,827                 |
| Union Electric Co.                                  | 3.900% | 4/1/52        | 9,851               | 7,528                 |
| Union Electric Co.                                  | 5.450% | 3/15/53       | 9,076               | 8,674                 |
| Union Electric Co.                                  | 5.125% | 3/15/55       | 3,716               | 3,400                 |
| United Utilities plc                                | 6.875% | 8/15/28       | 17,171              | 18,098                |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.150% | 1/15/26       | 19,008              | 18,735                |
| <sup>2</sup> Virginia Electric & Power Co.          | 2.950% | 11/15/26      | 16,036              | 15,559                |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.500% | 3/15/27       | 34,431              | 33,558                |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.800% | 4/1/28        | 23,188              | 22,490                |
| <sup>2</sup> Virginia Electric & Power Co.          | 2.875% | 7/15/29       | 12,224              | 11,254                |
| Virginia Electric & Power Co.                       | 2.300% | 11/15/31      | 3,834               | 3,206                 |
| Virginia Electric & Power Co.                       | 2.400% | 3/30/32       | 9,470               | 7,913                 |
| Virginia Electric & Power Co.                       | 5.000% | 4/1/33        | 11,359              | 11,114                |
| Virginia Electric & Power Co.                       | 5.300% | 8/15/33       | 8,017               | 7,984                 |
| Virginia Electric & Power Co.                       | 5.050% | 8/15/34       | 3,415               | 3,332                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 6.000% | 1/15/36       | 2,293               | 2,374                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 6.000% | 5/15/37       | 9,474               | 9,799                 |
| Virginia Electric & Power Co.                       | 6.350% | 11/30/37      | 5,916               | 6,288                 |
| Virginia Electric & Power Co.                       | 4.000% | 1/15/43       | 11,710              | 9,327                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.650% | 8/15/43       | 8,903               | 7,800                 |
| Virginia Electric & Power Co.                       | 4.450% | 2/15/44       | 12,651              | 10,717                |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.200% | 5/15/45       | 10,230              | 8,235                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.000% | 11/15/46      | 7,297               | 5,651                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.800% | 9/15/47       | 10,211              | 7,619                 |
| Virginia Electric & Power Co.                       | 4.600% | 12/1/48       | 8,960               | 7,522                 |
| Virginia Electric & Power Co.                       | 3.300% | 12/1/49       | 2,120               | 1,434                 |
| Virginia Electric & Power Co.                       | 2.450% | 12/15/50      | 2,490               | 1,400                 |
| Virginia Electric & Power Co.                       | 2.950% | 11/15/51      | 22,087              | 13,716                |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.625% | 5/15/52       | 4,995               | 4,198                 |
| Virginia Electric & Power Co.                       | 5.450% | 4/1/53        | 12,202              | 11,606                |
| Virginia Electric & Power Co.                       | 5.700% | 8/15/53       | 8,298               | 8,190                 |
| Virginia Electric & Power Co.                       | 5.550% | 8/15/54       | 2,875               | 2,781                 |
| <sup>2</sup> Virginia Power Fuel Securitization LLC | 5.088% | 5/1/27        | 2,193               | 2,199                 |
| <sup>2</sup> Virginia Power Fuel Securitization LLC | 4.877% | 5/1/31        | 10,225              | 10,214                |
| <sup>2</sup> Washington Gas Light Co.               | 3.796% | 9/15/46       | 5,685               | 4,266                 |
| <sup>2</sup> Washington Gas Light Co.               | 3.650% | 9/15/49       | 7,055               | 5,057                 |
| WEC Energy Group Inc.                               | 4.750% | 1/9/26        | 5,280               | 5,281                 |
| WEC Energy Group Inc.                               | 5.600% | 9/12/26       | 2,344               | 2,374                 |
| WEC Energy Group Inc.                               | 5.150% | 10/1/27       | 3,082               | 3,114                 |
| WEC Energy Group Inc.                               | 1.375% | 10/15/27      | 5,831               | 5,319                 |
| WEC Energy Group Inc.                               | 4.750% | 1/15/28       | 4,913               | 4,905                 |
| WEC Energy Group Inc.                               | 2.200% | 12/15/28      | 2,575               | 2,322                 |
| WEC Energy Group Inc.                               | 1.800% | 10/15/30      | 2,896               | 2,421                 |
| Wisconsin Electric Power Co.                        | 1.700% | 6/15/28       | 4,105               | 3,717                 |
| Wisconsin Electric Power Co.                        | 5.000% | 5/15/29       | 3,550               | 3,576                 |
| Wisconsin Electric Power Co.                        | 4.750% | 9/30/32       | 7,260               | 7,161                 |
| Wisconsin Electric Power Co.                        | 5.625% | 5/15/33       | 1,190               | 1,235                 |
| Wisconsin Electric Power Co.                        | 4.600% | 10/1/34       | 2,705               | 2,578                 |
| Wisconsin Electric Power Co.                        | 5.700% | 12/1/36       | 1,295               | 1,341                 |
| Wisconsin Electric Power Co.                        | 4.300% | 10/15/48      | 4,665               | 3,836                 |
| Wisconsin Electric Power Co.                        | 5.050% | 10/1/54       | 4,150               | 3,767                 |
| Wisconsin Power & Light Co.                         | 3.050% | 10/15/27      | 3,050               | 2,917                 |
| Wisconsin Power & Light Co.                         | 3.000% | 7/1/29        | 4,659               | 4,295                 |

|                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Wisconsin Power & Light Co.                      | 4.950% | 4/1/33        | 4,000               | 3,888                 |
| Wisconsin Power & Light Co.                      | 5.375% | 3/30/34       | 7,505               | 7,467                 |
| Wisconsin Power & Light Co.                      | 6.375% | 8/15/37       | 4,325               | 4,593                 |
| Wisconsin Power & Light Co.                      | 3.650% | 4/1/50        | 5,095               | 3,637                 |
| Wisconsin Public Service Corp.                   | 4.550% | 12/1/29       | 3,900               | 3,847                 |
| Wisconsin Public Service Corp.                   | 3.671% | 12/1/42       | 3,764               | 2,909                 |
| Wisconsin Public Service Corp.                   | 4.752% | 11/1/44       | 795                 | 704                   |
| Wisconsin Public Service Corp.                   | 3.300% | 9/1/49        | 3,155               | 2,163                 |
| Wisconsin Public Service Corp.                   | 2.850% | 12/1/51       | 6,045               | 3,724                 |
| Xcel Energy Inc.                                 | 3.350% | 12/1/26       | 6,215               | 6,057                 |
| Xcel Energy Inc.                                 | 1.750% | 3/15/27       | 9,932               | 9,297                 |
| Xcel Energy Inc.                                 | 4.000% | 6/15/28       | 8,227               | 7,959                 |
| Xcel Energy Inc.                                 | 2.600% | 12/1/29       | 22,220              | 19,846                |
| Xcel Energy Inc.                                 | 3.400% | 6/1/30        | 18,808              | 17,252                |
| Xcel Energy Inc.                                 | 2.350% | 11/15/31      | 3,587               | 2,960                 |
| Xcel Energy Inc.                                 | 4.600% | 6/1/32        | 14,495              | 13,798                |
| Xcel Energy Inc.                                 | 5.450% | 8/15/33       | 10,060              | 9,988                 |
| Xcel Energy Inc.                                 | 6.500% | 7/1/36        | 9,728               | 10,382                |
| Xcel Energy Inc.                                 | 3.500% | 12/1/49       | 10,571              | 7,254                 |
|                                                  |        |               |                     | <b>8,520,450</b>      |
| <b>Total Corporate Bonds (Cost \$96,681,645)</b> |        |               |                     | <b>88,817,031</b>     |
| <b>Sovereign Bonds (3.3%)</b>                    |        |               |                     |                       |
| <sup>2</sup> African Development Bank            | 0.875% | 3/23/26       | 39,566              | 37,890                |
| <sup>2</sup> African Development Bank            | 0.875% | 7/22/26       | 36,013              | 34,128                |
| African Development Bank                         | 4.625% | 1/4/27        | 26,335              | 26,448                |
| African Development Bank                         | 4.125% | 2/25/27       | 26,145              | 26,002                |
| <sup>2</sup> African Development Bank            | 4.375% | 11/3/27       | 44,860              | 44,866                |
| African Development Bank                         | 4.375% | 3/14/28       | 26,570              | 26,568                |
| African Development Bank                         | 3.500% | 9/18/29       | 26,825              | 25,727                |
| <sup>2</sup> African Development Bank            | 5.750% | Perpetual     | 7,870               | 7,542                 |
| Asian Development Bank                           | 4.250% | 1/9/26        | 63,328              | 63,226                |
| <sup>2</sup> Asian Development Bank              | 0.500% | 2/4/26        | 71,800              | 68,855                |
| <sup>2</sup> Asian Development Bank              | 1.000% | 4/14/26       | 29,445              | 28,211                |
| <sup>2</sup> Asian Development Bank              | 2.000% | 4/24/26       | 19,195              | 18,614                |
| <sup>2</sup> Asian Development Bank              | 4.875% | 5/21/26       | 43,495              | 43,785                |
| <sup>2</sup> Asian Development Bank              | 1.750% | 8/14/26       | 4,025               | 3,863                 |
| <sup>2</sup> Asian Development Bank              | 2.625% | 1/12/27       | 23,912              | 23,109                |
| <sup>2</sup> Asian Development Bank              | 4.125% | 1/12/27       | 46,255              | 46,038                |
| <sup>2</sup> Asian Development Bank              | 1.500% | 1/20/27       | 63,177              | 59,656                |
| <sup>2</sup> Asian Development Bank              | 3.125% | 8/20/27       | 40,718              | 39,473                |
| <sup>2</sup> Asian Development Bank              | 2.500% | 11/2/27       | 43,286              | 41,151                |
| <sup>2</sup> Asian Development Bank              | 2.750% | 1/19/28       | 25,247              | 24,092                |
| <sup>2</sup> Asian Development Bank              | 3.750% | 4/25/28       | 45,619              | 44,756                |
| <sup>2</sup> Asian Development Bank              | 1.250% | 6/9/28        | 11,030              | 9,947                 |
| Asian Development Bank                           | 5.820% | 6/16/28       | 5,270               | 5,494                 |
| <sup>2</sup> Asian Development Bank              | 4.500% | 8/25/28       | 54,290              | 54,513                |
| <sup>2</sup> Asian Development Bank              | 3.125% | 9/26/28       | 12,055              | 11,554                |
| <sup>2</sup> Asian Development Bank              | 4.875% | 9/26/28       | 355                 | 356                   |
| <sup>2</sup> Asian Development Bank              | 4.375% | 3/6/29        | 40,025              | 39,917                |
| <sup>2</sup> Asian Development Bank              | 3.625% | 8/28/29       | 44,040              | 42,520                |
| <sup>2</sup> Asian Development Bank              | 1.750% | 9/19/29       | 42,112              | 37,300                |
| <sup>2</sup> Asian Development Bank              | 1.875% | 1/24/30       | 27,396              | 24,204                |
| <sup>2</sup> Asian Development Bank              | 0.750% | 10/8/30       | 27,592              | 22,391                |
| <sup>2</sup> Asian Development Bank              | 1.500% | 3/4/31        | 33,427              | 27,960                |
| Asian Development Bank                           | 3.125% | 4/27/32       | 25,100              | 22,842                |
| <sup>2</sup> Asian Development Bank              | 3.875% | 9/28/32       | 18,685              | 17,815                |
| <sup>2</sup> Asian Development Bank              | 4.000% | 1/12/33       | 35,090              | 33,578                |
| <sup>2</sup> Asian Development Bank              | 3.875% | 6/14/33       | 28,880              | 27,318                |
| <sup>2</sup> Asian Development Bank              | 4.125% | 1/12/34       | 32,860              | 31,551                |
| Asian Infrastructure Investment Bank             | 3.375% | 6/29/25       | 17,390              | 17,300                |
| Asian Infrastructure Investment Bank             | 0.500% | 1/27/26       | 41,255              | 39,574                |
| Asian Infrastructure Investment Bank             | 4.875% | 9/14/26       | 26,325              | 26,551                |
| Asian Infrastructure Investment Bank             | 3.750% | 9/14/27       | 26,175              | 25,758                |
| Asian Infrastructure Investment Bank             | 4.000% | 1/18/28       | 32,550              | 32,208                |
| Asian Infrastructure Investment Bank             | 4.125% | 1/18/29       | 28,665              | 28,324                |
| Asian Infrastructure Investment Bank             | 4.250% | 3/13/34       | 13,765              | 13,314                |
| Canadian Government Bond                         | 0.750% | 5/19/26       | 58,700              | 55,893                |
| Canadian Government Bond                         | 3.750% | 4/26/28       | 40,340              | 39,626                |

|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Canadian Government Bond                       | 4.625% | 4/30/29       | 26,750              | 26,953                |
| Corp. Andina de Fomento                        | 4.750% | 4/1/26        | 13,800              | 13,787                |
| Corp. Andina de Fomento                        | 2.250% | 2/8/27        | 8,440               | 8,027                 |
| Corp. Andina de Fomento                        | 6.000% | 4/26/27       | 15,770              | 16,209                |
| Corp. Andina de Fomento                        | 4.125% | 1/7/28        | 5,350               | 5,267                 |
| Corp. Andina de Fomento                        | 5.000% | 1/24/29       | 10,590              | 10,641                |
| Council of Europe Development Bank             | 3.750% | 5/25/26       | 16,120              | 15,973                |
| Council of Europe Development Bank             | 0.875% | 9/22/26       | 18,942              | 17,863                |
| Council of Europe Development Bank             | 4.625% | 6/11/27       | 10,404              | 10,471                |
| Council of Europe Development Bank             | 3.625% | 1/26/28       | 19,400              | 18,975                |
| Council of Europe Development Bank             | 4.125% | 1/24/29       | 12,380              | 12,220                |
| Equinor ASA                                    | 2.875% | 4/6/25        | 1                   | —                     |
| Equinor ASA                                    | 1.750% | 1/22/26       | 21,024              | 20,426                |
| Equinor ASA                                    | 3.000% | 4/6/27        | 8,610               | 8,346                 |
| Equinor ASA                                    | 7.250% | 9/23/27       | 7,475               | 8,000                 |
| Equinor ASA                                    | 3.625% | 9/10/28       | 18,066              | 17,486                |
| Equinor ASA                                    | 6.500% | 12/1/28       | 975                 | 1,034                 |
| Equinor ASA                                    | 3.125% | 4/6/30        | 28,215              | 26,020                |
| Equinor ASA                                    | 2.375% | 5/22/30       | 12,067              | 10,703                |
| Equinor ASA                                    | 3.625% | 4/6/40        | 8,896               | 7,173                 |
| Equinor ASA                                    | 5.100% | 8/17/40       | 10,606              | 10,192                |
| Equinor ASA                                    | 4.250% | 11/23/41      | 11,914              | 10,256                |
| Equinor ASA                                    | 3.950% | 5/15/43       | 16,267              | 13,341                |
| Equinor ASA                                    | 4.800% | 11/8/43       | 11,555              | 10,611                |
| Equinor ASA                                    | 3.250% | 11/18/49      | 26,047              | 17,756                |
| Equinor ASA                                    | 3.700% | 4/6/50        | 11,929              | 8,817                 |
| European Bank for Reconstruction & Development | 0.500% | 1/28/26       | 41,841              | 40,132                |
| European Bank for Reconstruction & Development | 4.375% | 3/9/28        | 18,725              | 18,725                |
| European Bank for Reconstruction & Development | 4.125% | 1/25/29       | 21,165              | 20,904                |
| European Bank for Reconstruction & Development | 4.250% | 3/13/34       | 14,220              | 13,756                |
| European Investment Bank                       | 0.375% | 3/26/26       | 62,049              | 59,106                |
| European Investment Bank                       | 2.125% | 4/13/26       | 76,755              | 74,634                |
| European Investment Bank                       | 0.750% | 10/26/26      | 6,517               | 6,115                 |
| European Investment Bank                       | 1.375% | 3/15/27       | 43,850              | 41,142                |
| European Investment Bank                       | 4.375% | 3/19/27       | 54,105              | 54,133                |
| European Investment Bank                       | 2.375% | 5/24/27       | 20,680              | 19,764                |
| European Investment Bank                       | 0.625% | 10/21/27      | 5,039               | 4,550                 |
| European Investment Bank                       | 3.250% | 11/15/27      | 29,152              | 28,304                |
| European Investment Bank                       | 3.875% | 3/15/28       | 65,618              | 64,688                |
| European Investment Bank                       | 4.500% | 10/16/28      | 44,932              | 45,143                |
| European Investment Bank                       | 4.000% | 2/15/29       | 41,355              | 40,657                |
| European Investment Bank                       | 1.750% | 3/15/29       | 1,280               | 1,149                 |
| European Investment Bank                       | 4.750% | 6/15/29       | 143,811             | 145,532               |
| European Investment Bank                       | 1.625% | 10/9/29       | 16,531              | 14,542                |
| European Investment Bank                       | 3.750% | 11/15/29      | 64,935              | 62,924                |
| European Investment Bank                       | 0.875% | 5/17/30       | 12,893              | 10,695                |
| European Investment Bank                       | 3.625% | 7/15/30       | 59,095              | 56,654                |
| European Investment Bank                       | 0.750% | 9/23/30       | 24,200              | 19,693                |
| European Investment Bank                       | 1.250% | 2/14/31       | 11,466              | 9,471                 |
| European Investment Bank                       | 4.375% | 10/10/31      | 53,197              | 52,581                |
| European Investment Bank                       | 3.750% | 2/14/33       | 36,006              | 33,908                |
| European Investment Bank                       | 4.125% | 2/13/34       | 58,035              | 55,667                |
| European Investment Bank                       | 4.875% | 2/15/36       | 32,375              | 32,815                |
| Export Development Canada                      | 4.375% | 6/29/26       | 40,235              | 40,207                |
| Export Development Canada                      | 3.000% | 5/25/27       | 26,070              | 25,258                |
| Export Development Canada                      | 3.750% | 9/7/27        | 32,050              | 31,548                |
| Export Development Canada                      | 3.875% | 2/14/28       | 29,935              | 29,497                |
| Export Development Canada                      | 4.125% | 2/13/29       | 43,725              | 43,155                |
| Export Development Canada                      | 4.750% | 6/5/34        | 13,090              | 13,150                |
| Export-Import Bank of Korea                    | 4.875% | 1/11/26       | 10,543              | 10,561                |
| Export-Import Bank of Korea                    | 0.625% | 2/9/26        | 6,457               | 6,178                 |
| Export-Import Bank of Korea                    | 2.625% | 5/26/26       | 31,667              | 30,786                |
| Export-Import Bank of Korea                    | 3.250% | 8/12/26       | 4,404               | 4,308                 |
| Export-Import Bank of Korea                    | 4.625% | 1/11/27       | 11,855              | 11,871                |
| Export-Import Bank of Korea                    | 1.625% | 1/18/27       | 9,925               | 9,365                 |
| Export-Import Bank of Korea                    | 2.375% | 4/21/27       | 5,680               | 5,414                 |
| Export-Import Bank of Korea                    | 4.000% | 9/11/27       | 9,480               | 9,356                 |
| Export-Import Bank of Korea                    | 4.250% | 9/15/27       | 13,000              | 12,907                |
| Export-Import Bank of Korea                    | 4.125% | 10/17/27      | 6,400               | 6,334                 |
| Export-Import Bank of Korea                    | 5.000% | 1/11/28       | 19,449              | 19,550                |



|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Export-Import Bank of Korea                                      | 4.500% | 1/11/29       | 7,050               | 6,973                 |
| Export-Import Bank of Korea                                      | 4.000% | 9/11/29       | 10,925              | 10,564                |
| Export-Import Bank of Korea                                      | 1.250% | 9/21/30       | 7,725               | 6,343                 |
| Export-Import Bank of Korea                                      | 1.375% | 2/9/31        | 6,090               | 4,930                 |
| Export-Import Bank of Korea                                      | 2.125% | 1/18/32       | 13,434              | 11,096                |
| Export-Import Bank of Korea                                      | 4.500% | 9/15/32       | 6,730               | 6,471                 |
| Export-Import Bank of Korea                                      | 5.125% | 1/11/33       | 15,570              | 15,601                |
| Export-Import Bank of Korea                                      | 5.125% | 9/18/33       | 9,850               | 9,866                 |
| Export-Import Bank of Korea                                      | 4.625% | 1/11/34       | 5,015               | 4,842                 |
| Export-Import Bank of Korea                                      | 2.500% | 6/29/41       | 13,595              | 9,431                 |
| <sup>2</sup> Hong Kong Government International Bond             | 1.750% | 11/24/31      | 12,515              | 10,410                |
| <sup>2</sup> Hydro-Quebec                                        | 8.500% | 12/1/29       | 5,326               | 6,087                 |
| <sup>2</sup> Inter-American Development Bank                     | 0.875% | 4/20/26       | 94,232              | 90,107                |
| <sup>2</sup> Inter-American Development Bank                     | 4.500% | 5/15/26       | 45,020              | 45,088                |
| <sup>2</sup> Inter-American Development Bank                     | 2.000% | 6/2/26        | 39,925              | 38,634                |
| Inter-American Development Bank                                  | 2.000% | 7/23/26       | 27,171              | 26,216                |
| Inter-American Development Bank                                  | 1.500% | 1/13/27       | 5,905               | 5,577                 |
| Inter-American Development Bank                                  | 4.375% | 2/1/27        | 32,705              | 32,702                |
| Inter-American Development Bank                                  | 2.375% | 7/7/27        | 58,208              | 55,461                |
| Inter-American Development Bank                                  | 0.625% | 9/16/27       | 42,216              | 38,231                |
| Inter-American Development Bank                                  | 4.000% | 1/12/28       | 73,805              | 73,035                |
| Inter-American Development Bank                                  | 1.125% | 7/20/28       | 26,335              | 23,554                |
| Inter-American Development Bank                                  | 3.125% | 9/18/28       | 45,958              | 44,027                |
| Inter-American Development Bank                                  | 4.125% | 2/15/29       | 33,800              | 33,396                |
| Inter-American Development Bank                                  | 2.250% | 6/18/29       | 26,462              | 24,126                |
| <sup>2</sup> Inter-American Development Bank                     | 1.125% | 7/13/31       | 39,890              | 32,720                |
| <sup>2</sup> Inter-American Development Bank                     | 3.625% | 9/17/31       | 20,815              | 19,669                |
| <sup>2</sup> Inter-American Development Bank                     | 3.500% | 4/12/33       | 32,733              | 30,148                |
| <sup>2</sup> Inter-American Development Bank                     | 4.500% | 9/13/33       | 39,200              | 38,714                |
| Inter-American Development Bank                                  | 4.375% | 7/17/34       | 28,830              | 28,123                |
| <sup>2</sup> Inter-American Development Bank                     | 3.875% | 10/28/41      | 7,530               | 6,541                 |
| Inter-American Development Bank                                  | 3.200% | 8/7/42        | 12,288              | 9,671                 |
| Inter-American Development Bank                                  | 4.375% | 1/24/44       | 12,507              | 11,476                |
| Inter-American Investment Corp.                                  | 3.625% | 2/17/27       | 3,045               | 2,995                 |
| Inter-American Investment Corp.                                  | 4.125% | 2/15/28       | 16,050              | 15,899                |
| Inter-American Investment Corp.                                  | 4.750% | 9/19/28       | 7,785               | 7,860                 |
| Inter-American Investment Corp.                                  | 4.250% | 2/14/29       | 12,920              | 12,771                |
| <sup>2</sup> International Bank for Reconstruction & Development | 2.125% | 3/3/25        | 12,128              | 12,080                |
| International Bank for Reconstruction & Development              | 8.875% | 3/1/26        | 335                 | 350                   |
| International Bank for Reconstruction & Development              | 4.750% | 4/10/26       | 22,085              | 22,182                |
| International Bank for Reconstruction & Development              | 0.875% | 7/15/26       | 39,201              | 37,202                |
| International Bank for Reconstruction & Development              | 4.000% | 8/27/26       | 22,521              | 22,405                |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.875% | 10/27/26      | 12,489              | 11,958                |
| <sup>2</sup> International Bank for Reconstruction & Development | 2.500% | 11/22/27      | 45,623              | 43,346                |
| International Bank for Reconstruction & Development              | 0.750% | 11/24/27      | 66,105              | 59,688                |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.375% | 4/20/28       | 40,177              | 36,526                |
| International Bank for Reconstruction & Development              | 3.500% | 7/12/28       | 70,570              | 68,588                |
| International Bank for Reconstruction & Development              | 4.625% | 8/1/28        | 61,045              | 61,564                |
| International Bank for Reconstruction & Development              | 1.125% | 9/13/28       | 36,864              | 32,824                |
| International Bank for Reconstruction & Development              | 3.625% | 9/21/29       | 41,260              | 39,807                |
| International Bank for Reconstruction & Development              | 3.875% | 10/16/29      | 36,549              | 35,630                |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.750% | 10/23/29      | 20,709              | 18,308                |
| International Bank for Reconstruction & Development              | 3.875% | 2/14/30       | 95,373              | 92,744                |
| International Bank for Reconstruction & Development              | 0.875% | 5/14/30       | 31,092              | 25,787                |
| International Bank for Reconstruction & Development              | 4.000% | 7/25/30       | 53,610              | 52,314                |
| International Bank for Reconstruction & Development              | 0.750% | 8/26/30       | 57,995              | 47,229                |
| International Bank for Reconstruction & Development              | 4.000% | 1/10/31       | 40,580              | 39,361                |
| International Bank for Reconstruction & Development              | 1.250% | 2/10/31       | 63,577              | 52,449                |
| International Bank for Reconstruction & Development              | 4.500% | 4/10/31       | 72,347              | 72,034                |
| International Bank for Reconstruction & Development              | 1.625% | 11/3/31       | 114,826             | 95,075                |
| International Bank for Reconstruction & Development              | 2.500% | 3/29/32       | 29,316              | 25,598                |
| International Bank for Reconstruction & Development              | 4.750% | 11/14/33      | 26,196              | 26,350                |
| <sup>2</sup> International Bank for Reconstruction & Development | 5.750% | 5/2/34        | 50                  | 50                    |
| International Bank for Reconstruction & Development              | 3.875% | 8/28/34       | 56,928              | 53,403                |
| <sup>2</sup> International Bank for Reconstruction & Development | 4.750% | 2/15/35       | 10,547              | 10,560                |
| <sup>2</sup> International Finance Corp.                         | 2.125% | 4/7/26        | 24,947              | 24,249                |
| <sup>2</sup> International Finance Corp.                         | 0.750% | 10/8/26       | 300                 | 282                   |
| <sup>2</sup> International Finance Corp.                         | 4.375% | 1/15/27       | 19,855              | 19,850                |
| <sup>2</sup> International Finance Corp.                         | 4.500% | 7/13/28       | 21,161              | 21,271                |
| <sup>2</sup> International Finance Corp.                         | 4.250% | 7/2/29        | 33,170              | 32,889                |



|      |                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------|------------------------------------------|--------|---------------|---------------------|-----------------------|
|      | International Finance Corp.              | 0.750% | 8/27/30       | 13,325              | 10,858                |
| 2,9  | Japan Bank for International Cooperation | 2.750% | 1/21/26       | 13,056              | 12,802                |
| 9    | Japan Bank for International Cooperation | 4.250% | 1/26/26       | 33,257              | 33,122                |
| 2,9  | Japan Bank for International Cooperation | 2.375% | 4/20/26       | 3,425               | 3,330                 |
| 9    | Japan Bank for International Cooperation | 4.250% | 4/27/26       | 19,220              | 19,135                |
| 2,9  | Japan Bank for International Cooperation | 2.250% | 11/4/26       | 30,112              | 28,906                |
| 9    | Japan Bank for International Cooperation | 2.875% | 6/1/27        | 35,162              | 33,802                |
| 9    | Japan Bank for International Cooperation | 2.875% | 7/21/27       | 10,792              | 10,353                |
| 9    | Japan Bank for International Cooperation | 4.625% | 7/22/27       | 29,360              | 29,390                |
| 9    | Japan Bank for International Cooperation | 2.750% | 11/16/27      | 35,170              | 33,469                |
| 9    | Japan Bank for International Cooperation | 4.625% | 7/19/28       | 10,200              | 10,227                |
| 9    | Japan Bank for International Cooperation | 3.250% | 7/20/28       | 16,399              | 15,709                |
| 9    | Japan Bank for International Cooperation | 4.875% | 10/18/28      | 2,360               | 2,389                 |
| 9    | Japan Bank for International Cooperation | 3.500% | 10/31/28      | 22,540              | 21,720                |
| 9    | Japan Bank for International Cooperation | 2.125% | 2/16/29       | 24,913              | 22,552                |
| 9    | Japan Bank for International Cooperation | 2.000% | 10/17/29      | 12,813              | 11,354                |
| 9    | Japan Bank for International Cooperation | 1.250% | 1/21/31       | 17,993              | 14,708                |
| 9    | Japan Bank for International Cooperation | 4.375% | 1/24/31       | 5,148               | 5,046                 |
| 9    | Japan Bank for International Cooperation | 1.875% | 4/15/31       | 22,459              | 18,959                |
| 9    | Japan Bank for International Cooperation | 4.625% | 4/17/34       | 6,790               | 6,685                 |
| 9    | Japan International Cooperation Agency   | 2.750% | 4/27/27       | 11,960              | 11,465                |
| 9    | Japan International Cooperation Agency   | 3.250% | 5/25/27       | 29,575              | 28,631                |
| 9    | Japan International Cooperation Agency   | 4.000% | 5/23/28       | 10,660              | 10,460                |
| 9    | Japan International Cooperation Agency   | 3.375% | 6/12/28       | 5,695               | 5,473                 |
| 9    | Japan International Cooperation Agency   | 4.750% | 5/21/29       | 6,237               | 6,249                 |
| 9    | Japan International Cooperation Agency   | 1.000% | 7/22/30       | 5,786               | 4,732                 |
| 9    | Japan International Cooperation Agency   | 1.750% | 4/28/31       | 3,600               | 2,998                 |
| 10   | KFW                                      | 0.625% | 1/22/26       | 94,967              | 91,299                |
| 10   | KFW                                      | 5.000% | 3/16/26       | 82,050              | 82,618                |
| 10   | KFW                                      | 3.625% | 4/1/26        | 46,857              | 46,419                |
| 10   | KFW                                      | 4.625% | 8/7/26        | 59,060              | 59,314                |
| 10   | KFW                                      | 1.000% | 10/1/26       | 61,889              | 58,468                |
| 10   | KFW                                      | 4.375% | 3/1/27        | 48,560              | 48,580                |
| 10   | KFW                                      | 3.000% | 5/20/27       | 36,940              | 35,810                |
| 10   | KFW                                      | 3.500% | 8/27/27       | 24,365              | 23,847                |
| 10   | KFW                                      | 3.750% | 2/15/28       | 62,844              | 61,738                |
| 10   | KFW                                      | 2.875% | 4/3/28        | 29,169              | 27,863                |
| 10   | KFW                                      | 3.875% | 6/15/28       | 59,195              | 58,269                |
| 10   | KFW                                      | 4.000% | 3/15/29       | 22,413              | 22,027                |
| 10   | KFW                                      | 1.750% | 9/14/29       | 20,107              | 17,825                |
| 10   | KFW                                      | 0.750% | 9/30/30       | 34,090              | 27,738                |
| 10   | KFW                                      | 4.750% | 10/29/30      | 20,845              | 21,121                |
| 10   | KFW                                      | 4.125% | 7/15/33       | 55,175              | 53,198                |
| 10   | KFW                                      | 4.375% | 2/28/34       | 20,770              | 20,343                |
| 10   | KFW                                      | 0.000% | 4/18/36       | 22,714              | 13,280                |
| 10   | KFW                                      | 0.000% | 6/29/37       | 37,750              | 20,768                |
|      | Korea Development Bank                   | 0.800% | 4/27/26       | 4,505               | 4,285                 |
|      | Korea Development Bank                   | 2.000% | 9/12/26       | 5,885               | 5,631                 |
|      | Korea Development Bank                   | 5.375% | 10/23/26      | 9,180               | 9,287                 |
|      | Korea Development Bank                   | 4.625% | 2/15/27       | 15,125              | 15,162                |
|      | Korea Development Bank                   | 2.250% | 2/24/27       | 525                 | 501                   |
|      | Korea Development Bank                   | 1.375% | 4/25/27       | 8,805               | 8,204                 |
|      | Korea Development Bank                   | 4.125% | 10/16/27      | 7,060               | 6,990                 |
|      | Korea Development Bank                   | 4.375% | 2/15/28       | 28,140              | 27,792                |
|      | Korea Development Bank                   | 5.375% | 10/23/28      | 6,865               | 6,999                 |
|      | Korea Development Bank                   | 4.500% | 2/15/29       | 16,130              | 15,945                |
|      | Korea Development Bank                   | 1.625% | 1/19/31       | 4,000               | 3,288                 |
|      | Korea Development Bank                   | 2.000% | 10/25/31      | 10,861              | 8,949                 |
|      | Korea Development Bank                   | 4.375% | 2/15/33       | 18,050              | 17,184                |
|      | Korea Development Bank                   | 5.625% | 10/23/33      | 6,655               | 6,898                 |
| 10   | Landwirtschaftliche Rentenbank           | 0.875% | 3/30/26       | 22,780              | 21,786                |
| 2,10 | Landwirtschaftliche Rentenbank           | 1.750% | 7/27/26       | 19,820              | 19,028                |
| 10   | Landwirtschaftliche Rentenbank           | 3.875% | 9/28/27       | 2,346               | 2,316                 |
| 2,10 | Landwirtschaftliche Rentenbank           | 2.500% | 11/15/27      | 16,158              | 15,335                |
| 2,10 | Landwirtschaftliche Rentenbank           | 3.875% | 6/14/28       | 21,130              | 20,793                |
| 10   | Landwirtschaftliche Rentenbank           | 4.625% | 4/17/29       | 19,291              | 19,401                |
| 10   | Landwirtschaftliche Rentenbank           | 0.875% | 9/3/30        | 29,660              | 24,293                |
| 2,10 | Landwirtschaftliche Rentenbank           | 5.000% | 10/24/33      | 13,000              | 13,310                |
| 2    | Nordic Investment Bank                   | 0.500% | 1/21/26       | 19,725              | 18,917                |
|      | Nordic Investment Bank                   | 4.375% | 3/14/28       | 35,485              | 35,463                |

|      |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------|----------------------------------|--------|---------------|---------------------|-----------------------|
|      | Nordic Investment Bank           | 4.250% | 2/28/29       | 19,300              | 19,144                |
| 11   | Oesterreichische Kontrollbank AG | 4.125% | 1/20/26       | 13,255              | 13,192                |
| 2,11 | Oesterreichische Kontrollbank AG | 0.500% | 2/2/26        | 19,597              | 18,782                |
| 11   | Oesterreichische Kontrollbank AG | 5.000% | 10/23/26      | 12,870              | 13,001                |
| 11   | Oesterreichische Kontrollbank AG | 4.750% | 5/21/27       | 23,943              | 24,120                |
| 11   | Oesterreichische Kontrollbank AG | 3.625% | 9/9/27        | 18,295              | 17,931                |
| 11   | Oesterreichische Kontrollbank AG | 4.250% | 3/1/28        | 24,465              | 24,348                |
| 2,11 | Oesterreichische Kontrollbank AG | 4.125% | 1/18/29       | 14,299              | 14,093                |
| 11   | Oesterreichische Kontrollbank AG | 3.750% | 9/5/29        | 13,965              | 13,530                |
| 2    | Oriental Republic of Uruguay     | 4.375% | 10/27/27      | 19,417              | 19,228                |
| 2    | Oriental Republic of Uruguay     | 4.375% | 1/23/31       | 31,615              | 30,633                |
| 2    | Oriental Republic of Uruguay     | 5.750% | 10/28/34      | 25,274              | 25,952                |
| 2    | Oriental Republic of Uruguay     | 7.625% | 3/21/36       | 13,834              | 16,132                |
| 2    | Oriental Republic of Uruguay     | 4.125% | 11/20/45      | 10,151              | 8,475                 |
| 2    | Oriental Republic of Uruguay     | 5.100% | 6/18/50       | 50,975              | 46,713                |
| 2    | Oriental Republic of Uruguay     | 4.975% | 4/20/55       | 34,040              | 30,086                |
| 2    | Oriental Republic of Uruguay     | 5.250% | 9/10/60       | 9,865               | 8,969                 |
| 12   | Petroleos Mexicanos              | 2.378% | 4/15/25       | 141                 | 138                   |
|      | Province of Alberta              | 3.300% | 3/15/28       | 23,328              | 22,503                |
|      | Province of Alberta              | 4.500% | 6/26/29       | 17,185              | 17,099                |
|      | Province of Alberta              | 1.300% | 7/22/30       | 45,783              | 38,234                |
|      | Province of Alberta              | 4.500% | 1/24/34       | 16,040              | 15,509                |
|      | Province of British Columbia     | 2.250% | 6/2/26        | 9,865               | 9,569                 |
|      | Province of British Columbia     | 0.900% | 7/20/26       | 23,264              | 22,042                |
|      | Province of British Columbia     | 4.800% | 11/15/28      | 19,890              | 20,099                |
|      | Province of British Columbia     | 4.900% | 4/24/29       | 37,975              | 38,371                |
|      | Province of British Columbia     | 1.300% | 1/29/31       | 21,406              | 17,547                |
|      | Province of British Columbia     | 4.200% | 7/6/33        | 20,090              | 19,099                |
|      | Province of British Columbia     | 4.750% | 6/12/34       | 41,271              | 40,623                |
|      | Province of British Columbia     | 7.250% | 9/1/36        | 1,301               | 1,536                 |
|      | Province of Manitoba             | 2.125% | 6/22/26       | 5,446               | 5,260                 |
| 2    | Province of Manitoba             | 1.500% | 10/25/28      | 11,535              | 10,336                |
|      | Province of Manitoba             | 4.300% | 7/27/33       | 15,085              | 14,422                |
|      | Province of Manitoba             | 4.900% | 5/31/34       | 10,764              | 10,715                |
|      | Province of New Brunswick        | 3.625% | 2/24/28       | 6,115               | 5,929                 |
|      | Province of Ontario              | 0.625% | 1/21/26       | 1,845               | 1,771                 |
|      | Province of Ontario              | 1.050% | 4/14/26       | 200                 | 191                   |
|      | Province of Ontario              | 2.500% | 4/27/26       | 22,346              | 21,780                |
|      | Province of Ontario              | 2.300% | 6/15/26       | 42,710              | 41,416                |
|      | Province of Ontario              | 3.100% | 5/19/27       | 42,892              | 41,572                |
|      | Province of Ontario              | 1.050% | 5/21/27       | 2,715               | 2,507                 |
|      | Province of Ontario              | 4.200% | 1/18/29       | 29,180              | 28,738                |
|      | Province of Ontario              | 3.700% | 9/17/29       | 36,675              | 35,261                |
|      | Province of Ontario              | 2.000% | 10/2/29       | 31,565              | 28,079                |
|      | Province of Ontario              | 1.125% | 10/7/30       | 26,175              | 21,535                |
|      | Province of Ontario              | 1.600% | 2/25/31       | 46,530              | 38,779                |
|      | Province of Ontario              | 1.800% | 10/14/31      | 40,015              | 33,152                |
| 2    | Province of Ontario              | 2.125% | 1/21/32       | 2,644               | 2,226                 |
|      | Province of Ontario              | 5.050% | 4/24/34       | 22,769              | 22,925                |
|      | Province of Quebec               | 2.500% | 4/20/26       | 25,946              | 25,288                |
|      | Province of Quebec               | 2.750% | 4/12/27       | 45,955              | 44,239                |
|      | Province of Quebec               | 3.625% | 4/13/28       | 19,280              | 18,776                |
|      | Province of Quebec               | 4.500% | 4/3/29        | 36,115              | 35,944                |
| 2    | Province of Quebec               | 7.500% | 9/15/29       | 19,623              | 21,942                |
|      | Province of Quebec               | 1.350% | 5/28/30       | 15,607              | 13,147                |
|      | Province of Quebec               | 1.900% | 4/21/31       | 90,075              | 76,158                |
|      | Province of Quebec               | 4.500% | 9/8/33        | 19,480              | 18,935                |
|      | Province of Quebec               | 4.250% | 9/5/34        | 11,715              | 11,077                |
|      | Province of Saskatchewan         | 3.250% | 6/8/27        | 10,346              | 10,039                |
|      | Republic of Chile                | 3.125% | 1/21/26       | 13,103              | 12,836                |
| 2    | Republic of Chile                | 2.750% | 1/31/27       | 17,427              | 16,608                |
| 2    | Republic of Chile                | 3.240% | 2/6/28        | 23,891              | 22,599                |
| 2    | Republic of Chile                | 4.850% | 1/22/29       | 13,500              | 13,366                |
| 2    | Republic of Chile                | 2.450% | 1/31/31       | 21,803              | 18,675                |
| 2    | Republic of Chile                | 2.550% | 1/27/32       | 20,221              | 16,943                |
| 2    | Republic of Chile                | 2.550% | 7/27/33       | 31,584              | 25,458                |
| 2    | Republic of Chile                | 3.500% | 1/31/34       | 25,085              | 21,620                |
| 2    | Republic of Chile                | 4.950% | 1/5/36        | 22,387              | 21,203                |
| 2    | Republic of Chile                | 3.100% | 5/7/41        | 44,535              | 31,882                |
| 2    | Republic of Chile                | 4.340% | 3/7/42        | 26,215              | 22,010                |

|   |                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------|--------|---------------|---------------------|-----------------------|
| 2 | Republic of Chile     | 3.500% | 1/25/50       | 33,131              | 22,851                |
| 2 | Republic of Chile     | 4.000% | 1/31/52       | 18,170              | 13,580                |
| 2 | Republic of Chile     | 5.330% | 1/5/54        | 17,732              | 16,383                |
| 2 | Republic of Chile     | 3.100% | 1/22/61       | 26,591              | 15,660                |
| 2 | Republic of Chile     | 3.250% | 9/21/71       | 14,073              | 8,299                 |
|   | Republic of Finland   | 6.950% | 2/15/26       | 2,595               | 2,662                 |
| 2 | Republic of Hungary   | 7.625% | 3/29/41       | 21,272              | 23,499                |
| 2 | Republic of Indonesia | 4.150% | 9/20/27       | 5,132               | 5,013                 |
|   | Republic of Indonesia | 3.500% | 1/11/28       | 16,687              | 15,908                |
| 2 | Republic of Indonesia | 4.550% | 1/11/28       | 12,913              | 12,703                |
|   | Republic of Indonesia | 4.100% | 4/24/28       | 20,067              | 19,418                |
|   | Republic of Indonesia | 4.750% | 2/11/29       | 21,267              | 20,948                |
| 2 | Republic of Indonesia | 4.400% | 3/10/29       | 12,030              | 11,696                |
|   | Republic of Indonesia | 3.400% | 9/18/29       | 10,312              | 9,579                 |
|   | Republic of Indonesia | 2.850% | 2/14/30       | 15,520              | 13,885                |
|   | Republic of Indonesia | 3.850% | 10/15/30      | 21,732              | 20,255                |
|   | Republic of Indonesia | 1.850% | 3/12/31       | 18,331              | 15,002                |
| 2 | Republic of Indonesia | 2.150% | 7/28/31       | 7,579               | 6,251                 |
| 2 | Republic of Indonesia | 3.550% | 3/31/32       | 13,635              | 12,196                |
| 2 | Republic of Indonesia | 4.650% | 9/20/32       | 11,815              | 11,260                |
| 2 | Republic of Indonesia | 4.850% | 1/11/33       | 15,065              | 14,536                |
| 2 | Republic of Indonesia | 4.700% | 2/10/34       | 6,805               | 6,455                 |
| 2 | Republic of Indonesia | 4.750% | 9/10/34       | 13,890              | 13,182                |
|   | Republic of Indonesia | 4.350% | 1/11/48       | 30,406              | 25,459                |
|   | Republic of Indonesia | 5.350% | 2/11/49       | 14,940              | 14,494                |
|   | Republic of Indonesia | 3.700% | 10/30/49      | 13,065              | 9,662                 |
|   | Republic of Indonesia | 3.500% | 2/14/50       | 10,545              | 7,523                 |
|   | Republic of Indonesia | 4.200% | 10/15/50      | 21,195              | 17,069                |
|   | Republic of Indonesia | 3.050% | 3/12/51       | 20,345              | 13,141                |
| 2 | Republic of Indonesia | 4.300% | 3/31/52       | 9,710               | 7,855                 |
| 2 | Republic of Indonesia | 5.450% | 9/20/52       | 6,550               | 6,295                 |
| 2 | Republic of Indonesia | 5.650% | 1/11/53       | 9,650               | 9,524                 |
| 2 | Republic of Indonesia | 5.100% | 2/10/54       | 13,495              | 12,394                |
| 2 | Republic of Indonesia | 5.150% | 9/10/54       | 1,900               | 1,750                 |
| 2 | Republic of Indonesia | 3.200% | 9/23/61       | 8,481               | 5,222                 |
|   | Republic of Indonesia | 4.450% | 4/15/70       | 14,439              | 11,578                |
|   | Republic of Indonesia | 3.350% | 3/12/71       | 10,940              | 6,818                 |
| 2 | Republic of Italy     | 1.250% | 2/17/26       | 26,023              | 25,007                |
| 2 | Republic of Italy     | 2.875% | 10/17/29      | 23,328              | 21,091                |
| 2 | Republic of Italy     | 5.375% | 6/15/33       | 31,825              | 31,466                |
| 2 | Republic of Italy     | 4.000% | 10/17/49      | 32,190              | 23,003                |
| 2 | Republic of Italy     | 3.875% | 5/6/51        | 36,957              | 24,984                |
|   | Republic of Korea     | 2.750% | 1/19/27       | 53,227              | 51,488                |
|   | Republic of Korea     | 3.500% | 9/20/28       | 555                 | 535                   |
|   | Republic of Korea     | 2.500% | 6/19/29       | 12,910              | 11,831                |
|   | Republic of Korea     | 4.500% | 7/3/29        | 13,435              | 13,390                |
|   | Republic of Korea     | 1.000% | 9/16/30       | 10,435              | 8,548                 |
|   | Republic of Korea     | 1.750% | 10/15/31      | 7,135               | 5,894                 |
|   | Republic of Korea     | 4.125% | 6/10/44       | 10,648              | 9,218                 |
|   | Republic of Korea     | 3.875% | 9/20/48       | 7,878               | 6,419                 |
|   | Republic of Panama    | 7.125% | 1/29/26       | 14,064              | 14,275                |
|   | Republic of Panama    | 8.875% | 9/30/27       | 12,813              | 13,746                |
| 2 | Republic of Panama    | 3.875% | 3/17/28       | 14,820              | 13,671                |
|   | Republic of Panama    | 9.375% | 4/1/29        | 12,584              | 13,877                |
| 2 | Republic of Panama    | 3.160% | 1/23/30       | 22,282              | 18,604                |
| 2 | Republic of Panama    | 7.500% | 3/1/31        | 14,575              | 14,775                |
| 2 | Republic of Panama    | 2.252% | 9/29/32       | 49,963              | 34,931                |
| 2 | Republic of Panama    | 3.298% | 1/19/33       | 3,691               | 2,776                 |
| 2 | Republic of Panama    | 6.400% | 2/14/35       | 30,330              | 27,492                |
| 2 | Republic of Panama    | 6.700% | 1/26/36       | 24,775              | 23,007                |
| 2 | Republic of Panama    | 6.875% | 1/31/36       | 12,960              | 12,147                |
| 2 | Republic of Panama    | 8.000% | 3/1/38        | 8,280               | 8,296                 |
| 2 | Republic of Panama    | 4.500% | 5/15/47       | 11,694              | 7,495                 |
| 2 | Republic of Panama    | 4.500% | 4/16/50       | 36,168              | 22,350                |
| 2 | Republic of Panama    | 4.300% | 4/29/53       | 20,836              | 12,198                |
| 2 | Republic of Panama    | 6.853% | 3/28/54       | 17,975              | 15,322                |
| 2 | Republic of Panama    | 4.500% | 4/1/56        | 45,253              | 26,810                |
| 2 | Republic of Panama    | 7.875% | 3/1/57        | 2,845               | 2,740                 |
| 2 | Republic of Panama    | 3.870% | 7/23/60       | 41,664              | 21,773                |
| 2 | Republic of Panama    | 4.500% | 1/19/63       | 19,530              | 11,443                |

|   |                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Republic of Peru            | 2.392% | 1/23/26       | 12,537              | 12,161                |
|   | Republic of Peru            | 4.125% | 8/25/27       | 9,534               | 9,317                 |
|   | Republic of Peru            | 2.844% | 6/20/30       | 2,858               | 2,513                 |
| 2 | Republic of Peru            | 2.783% | 1/23/31       | 40,310              | 34,368                |
| 2 | Republic of Peru            | 1.862% | 12/1/32       | 13,187              | 9,986                 |
|   | Republic of Peru            | 8.750% | 11/21/33      | 28,478              | 33,840                |
| 2 | Republic of Peru            | 3.000% | 1/15/34       | 30,495              | 24,501                |
| 2 | Republic of Peru            | 5.375% | 2/8/35        | 17,465              | 16,742                |
| 2 | Republic of Peru            | 6.550% | 3/14/37       | 15,711              | 16,410                |
| 2 | Republic of Peru            | 3.300% | 3/11/41       | 19,062              | 13,738                |
|   | Republic of Peru            | 5.625% | 11/18/50      | 32,809              | 30,654                |
| 2 | Republic of Peru            | 3.550% | 3/10/51       | 15,756              | 10,522                |
| 2 | Republic of Peru            | 5.875% | 8/8/54        | 23,129              | 21,969                |
| 2 | Republic of Peru            | 2.780% | 12/1/60       | 26,103              | 13,752                |
| 2 | Republic of Peru            | 3.600% | 1/15/72       | 13,135              | 7,999                 |
| 2 | Republic of Peru            | 3.230% | 7/28/21       | 15,373              | 8,074                 |
|   | Republic of Poland          | 3.250% | 4/6/26        | 22,033              | 21,642                |
| 2 | Republic of Poland          | 5.500% | 11/16/27      | 19,804              | 20,165                |
| 2 | Republic of Poland          | 4.625% | 3/18/29       | 21,780              | 21,509                |
| 2 | Republic of Poland          | 5.750% | 11/16/32      | 19,490              | 19,868                |
| 2 | Republic of Poland          | 4.875% | 10/4/33       | 32,810              | 31,483                |
| 2 | Republic of Poland          | 5.125% | 9/18/34       | 38,900              | 37,622                |
| 2 | Republic of Poland          | 5.500% | 4/4/53        | 32,660              | 30,055                |
| 2 | Republic of Poland          | 5.500% | 3/18/54       | 45,300              | 41,606                |
|   | Republic of the Philippines | 5.500% | 3/30/26       | 18,545              | 18,658                |
|   | Republic of the Philippines | 3.229% | 3/29/27       | 6,580               | 6,341                 |
|   | Republic of the Philippines | 5.170% | 10/13/27      | 6,820               | 6,854                 |
|   | Republic of the Philippines | 3.000% | 2/1/28        | 25,602              | 24,061                |
|   | Republic of the Philippines | 4.625% | 7/17/28       | 7,747               | 7,608                 |
|   | Republic of the Philippines | 3.750% | 1/14/29       | 23,786              | 22,594                |
|   | Republic of the Philippines | 9.500% | 2/2/30        | 27,156              | 32,448                |
|   | Republic of the Philippines | 4.375% | 3/5/30        | 7,995               | 7,720                 |
|   | Republic of the Philippines | 2.457% | 5/5/30        | 13,397              | 11,723                |
|   | Republic of the Philippines | 7.750% | 1/14/31       | 25,605              | 28,878                |
|   | Republic of the Philippines | 1.648% | 6/10/31       | 13,067              | 10,501                |
|   | Republic of the Philippines | 1.950% | 1/6/32        | 9,330               | 7,493                 |
|   | Republic of the Philippines | 6.375% | 1/15/32       | 14,105              | 14,945                |
|   | Republic of the Philippines | 3.556% | 9/29/32       | 10,000              | 8,905                 |
|   | Republic of the Philippines | 5.609% | 4/13/33       | 9,945               | 10,093                |
|   | Republic of the Philippines | 5.000% | 7/17/33       | 16,585              | 16,178                |
|   | Republic of the Philippines | 5.250% | 5/14/34       | 14,010              | 13,813                |
|   | Republic of the Philippines | 6.375% | 10/23/34      | 33,488              | 35,974                |
|   | Republic of the Philippines | 4.750% | 3/5/35        | 16,435              | 15,546                |
|   | Republic of the Philippines | 5.000% | 1/13/37       | 12,127              | 11,681                |
|   | Republic of the Philippines | 3.950% | 1/20/40       | 26,421              | 21,907                |
|   | Republic of the Philippines | 3.700% | 3/1/41        | 26,189              | 20,778                |
|   | Republic of the Philippines | 3.700% | 2/2/42        | 26,007              | 20,429                |
|   | Republic of the Philippines | 2.950% | 5/5/45        | 17,587              | 11,745                |
|   | Republic of the Philippines | 2.650% | 12/10/45      | 19,909              | 12,548                |
|   | Republic of the Philippines | 3.200% | 7/6/46        | 28,884              | 19,984                |
|   | Republic of the Philippines | 4.200% | 3/29/47       | 5,830               | 4,709                 |
|   | Republic of the Philippines | 5.950% | 10/13/47      | 9,785               | 10,106                |
|   | Republic of the Philippines | 5.500% | 1/17/48       | 17,110              | 16,576                |
|   | Republic of the Philippines | 5.600% | 5/14/49       | 18,655              | 18,249                |
|   | Republic of the Philippines | 5.175% | 9/5/49        | 13,100              | 12,101                |
| 2 | State of Israel             | 2.875% | 3/16/26       | 12,935              | 12,624                |
| 2 | State of Israel             | 3.250% | 1/17/28       | 10,460              | 9,882                 |
| 2 | State of Israel             | 5.375% | 3/12/29       | 25,745              | 25,657                |
| 2 | State of Israel             | 2.500% | 1/15/30       | 4,182               | 3,633                 |
| 2 | State of Israel             | 2.750% | 7/3/30        | 17,815              | 15,479                |
| 2 | State of Israel             | 4.500% | 1/17/33       | 39,250              | 35,977                |
| 2 | State of Israel             | 5.500% | 3/12/34       | 40,935              | 39,909                |
| 2 | State of Israel             | 4.500% | 1/30/43       | 23,207              | 19,254                |
| 2 | State of Israel             | 4.125% | 1/17/48       | 13,000              | 9,843                 |
| 2 | State of Israel             | 3.375% | 1/15/50       | 35,274              | 22,845                |
| 2 | State of Israel             | 3.875% | 7/3/50        | 18,738              | 13,216                |
| 2 | State of Israel             | 5.750% | 3/12/54       | 39,480              | 36,060                |
| 2 | State of Israel             | 4.500% | 4/3/20        | 12,845              | 8,923                 |
| 2 | Svensk Exportkredit AB      | 4.375% | 2/13/26       | 22,745              | 22,691                |
| 2 | Svensk Exportkredit AB      | 4.875% | 9/14/26       | 5,230               | 5,265                 |



|                                           |                                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|-----------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2                                         | Svensk Exportkredit AB                                                            | 2.250% | 3/22/27       | 12,987              | 12,379                |
| 2                                         | Svensk Exportkredit AB                                                            | 3.750% | 9/13/27       | 19,650              | 19,313                |
|                                           | Svensk Exportkredit AB                                                            | 4.125% | 6/14/28       | 15,500              | 15,342                |
| 2                                         | Svensk Exportkredit AB                                                            | 4.250% | 2/1/29        | 7,045               | 6,959                 |
| 2                                         | Svensk Exportkredit AB                                                            | 4.875% | 10/4/30       | 16,150              | 16,328                |
| 2                                         | Svensk Exportkredit AB                                                            | 0.000% | 5/11/37       | 200                 | 101                   |
|                                           | United Mexican States                                                             | 4.125% | 1/21/26       | 33,254              | 32,900                |
|                                           | United Mexican States                                                             | 4.150% | 3/28/27       | 39,531              | 38,632                |
|                                           | United Mexican States                                                             | 3.750% | 1/11/28       | 36,574              | 34,742                |
| 2                                         | United Mexican States                                                             | 5.400% | 2/9/28        | 18,645              | 18,471                |
|                                           | United Mexican States                                                             | 4.500% | 4/22/29       | 40,566              | 38,659                |
| 2                                         | United Mexican States                                                             | 5.000% | 5/7/29        | 275                 | 265                   |
| 2                                         | United Mexican States                                                             | 3.250% | 4/16/30       | 32,230              | 28,052                |
| 2                                         | United Mexican States                                                             | 2.659% | 5/24/31       | 44,061              | 35,707                |
| 2                                         | United Mexican States                                                             | 8.300% | 8/15/31       | 5,565               | 6,436                 |
| 2                                         | United Mexican States                                                             | 4.750% | 4/27/32       | 18,442              | 16,711                |
| 2                                         | United Mexican States                                                             | 7.500% | 4/8/33        | 17,810              | 19,233                |
| 2                                         | United Mexican States                                                             | 4.875% | 5/19/33       | 21,929              | 19,616                |
| 2                                         | United Mexican States                                                             | 3.500% | 2/12/34       | 31,486              | 24,997                |
| 2                                         | United Mexican States                                                             | 6.750% | 9/27/34       | 10,148              | 10,270                |
| 2                                         | United Mexican States                                                             | 6.350% | 2/9/35        | 42,605              | 41,591                |
| 2                                         | United Mexican States                                                             | 6.000% | 5/7/36        | 52,034              | 48,915                |
|                                           | United Mexican States                                                             | 6.050% | 1/11/40       | 45,473              | 42,076                |
| 2                                         | United Mexican States                                                             | 4.280% | 8/14/41       | 35,080              | 25,851                |
| 2                                         | United Mexican States                                                             | 4.750% | 3/8/44        | 48,126              | 36,502                |
|                                           | United Mexican States                                                             | 5.550% | 1/21/45       | 5,986               | 5,180                 |
|                                           | United Mexican States                                                             | 4.600% | 1/23/46       | 38,879              | 28,065                |
|                                           | United Mexican States                                                             | 4.350% | 1/15/47       | 29,485              | 20,532                |
|                                           | United Mexican States                                                             | 4.600% | 2/10/48       | 32,480              | 23,271                |
| 2                                         | United Mexican States                                                             | 4.500% | 1/31/50       | 30,205              | 21,217                |
| 2                                         | United Mexican States                                                             | 5.000% | 4/27/51       | 24,730              | 18,552                |
| 2                                         | United Mexican States                                                             | 4.400% | 2/12/52       | 34,870              | 23,501                |
| 2                                         | United Mexican States                                                             | 6.338% | 5/4/53        | 43,044              | 38,228                |
| 2                                         | United Mexican States                                                             | 6.400% | 5/7/54        | 20,880              | 18,732                |
| 2                                         | United Mexican States                                                             | 3.771% | 5/24/61       | 53,026              | 30,217                |
| 2                                         | United Mexican States                                                             | 5.750% | 10/12/10      | 30,216              | 23,131                |
| Total Sovereign Bonds (Cost \$12,120,132) |                                                                                   |        |               | 11,237,516          |                       |
| Taxable Municipal Bonds (0.5%)            |                                                                                   |        |               |                     |                       |
|                                           | Alabama Economic Settlement Authority BP Settlement Revenue                       | 3.163% | 9/15/25       | 635                 | 628                   |
|                                           | Alabama Federal AID Highway Finance Authority SO Revenue                          | 2.650% | 9/1/37        | 4,750               | 3,701                 |
|                                           | Alameda County CA Joint Powers Authority Lease Revenue                            | 7.046% | 12/1/44       | 2,050               | 2,301                 |
|                                           | American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)               | 6.449% | 2/15/44       | 4,895               | 5,149                 |
|                                           | American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 7.834% | 2/15/41       | 2,300               | 2,712                 |
|                                           | American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 6.053% | 2/15/43       | 1,000               | 1,016                 |
|                                           | American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 7.499% | 2/15/50       | 1,530               | 1,778                 |
|                                           | American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 8.084% | 2/15/50       | 9,415               | 11,869                |
|                                           | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.918% | 4/1/40        | 2,000               | 2,222                 |
|                                           | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.263% | 4/1/49        | 18,010              | 19,035                |
|                                           | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 7.043% | 4/1/50        | 6,275               | 7,193                 |
|                                           | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.907% | 10/1/50       | 10,390              | 11,793                |
|                                           | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 3.126% | 4/1/55        | 6,725               | 4,404                 |
|                                           | California Earthquake Authority Revenue                                           | 5.603% | 7/1/27        | 4,340               | 4,357                 |
|                                           | California GO                                                                     | 2.650% | 4/1/26        | 5,000               | 4,905                 |
|                                           | California GO                                                                     | 1.700% | 2/1/28        | 5,150               | 4,744                 |
|                                           | California GO                                                                     | 3.500% | 4/1/28        | 7,635               | 7,411                 |
|                                           | California GO                                                                     | 3.050% | 4/1/29        | 600                 | 565                   |
|                                           | California GO                                                                     | 5.125% | 9/1/29        | 4,925               | 5,042                 |
|                                           | California GO                                                                     | 2.500% | 10/1/29       | 9,035               | 8,234                 |
|                                           | California GO                                                                     | 1.750% | 11/1/30       | 5,000               | 4,225                 |
|                                           | California GO                                                                     | 5.750% | 10/1/31       | 8,200               | 8,600                 |
|                                           | California GO                                                                     | 6.000% | 3/1/33        | 5,000               | 5,332                 |
|                                           | California GO                                                                     | 4.500% | 4/1/33        | 11,590              | 11,165                |
|                                           | California GO                                                                     | 7.500% | 4/1/34        | 32,655              | 37,255                |
|                                           | California GO                                                                     | 5.150% | 9/1/34        | 3,625               | 3,633                 |
|                                           | California GO                                                                     | 4.600% | 4/1/38        | 17,500              | 16,287                |



|                                                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| California GO                                                                                          | 7.550% | 4/1/39        | 41,470              | 49,019                |
| California GO                                                                                          | 7.300% | 10/1/39       | 13,946              | 15,879                |
| California GO                                                                                          | 7.350% | 11/1/39       | 16,775              | 19,182                |
| California GO                                                                                          | 7.625% | 3/1/40        | 16,025              | 18,883                |
| California GO                                                                                          | 7.600% | 11/1/40       | 16,105              | 19,179                |
| California GO                                                                                          | 5.875% | 10/1/41       | 2,550               | 2,636                 |
| California GO                                                                                          | 5.200% | 3/1/43        | 5,600               | 5,425                 |
| California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)              | 4.353% | 6/1/41        | 1,000               | 887                   |
| California State Taxable Various Purpose GO                                                            | 5.125% | 3/1/38        | 5,600               | 5,481                 |
| California State University Systemwide Revenue                                                         | 3.899% | 11/1/47       | 3,220               | 2,630                 |
| California State University Systemwide Revenue                                                         | 2.897% | 11/1/51       | 1,850               | 1,282                 |
| California State University Systemwide Revenue                                                         | 2.975% | 11/1/51       | 10,905              | 7,299                 |
| California State University Systemwide Revenue                                                         | 2.719% | 11/1/52       | 4,300               | 2,823                 |
| California State University Systemwide Revenue                                                         | 2.939% | 11/1/52       | 6,000               | 3,997                 |
| California State University Systemwide Revenue                                                         | 5.183% | 11/1/53       | 2,900               | 2,778                 |
| Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue                              | 5.491% | 11/1/39       | 1,410               | 1,409                 |
| Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue                                 | 3.204% | 1/15/51       | 5,150               | 3,553                 |
| Chicago IL Metropolitan Water Reclamation District GO                                                  | 5.720% | 12/1/38       | 7,505               | 7,535                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 6.395% | 1/1/40        | 1,745               | 1,834                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 4.472% | 1/1/49        | 4,375               | 3,834                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 4.572% | 1/1/54        | 9,095               | 7,958                 |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.899% | 12/1/40       | 6,513               | 7,175                 |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.899% | 12/1/40       | 1,408               | 1,551                 |
| Clark County NV Airport System Revenue                                                                 | 6.820% | 7/1/45        | 3,745               | 4,171                 |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.864% | 6/1/38        | 8,870               | 7,884                 |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.807% | 6/1/41        | 5,735               | 4,780                 |
| Commonwealth of Massachusetts SO Revenue                                                               | 3.769% | 7/15/29       | 3,750               | 3,632                 |
| Connecticut GO                                                                                         | 5.090% | 10/1/30       | 8,770               | 8,749                 |
| Connecticut GO                                                                                         | 5.850% | 3/15/32       | 7,595               | 7,979                 |
| Cook County IL GO                                                                                      | 6.229% | 11/15/34      | 4,650               | 4,834                 |
| Dallas County TX Hospital District GO                                                                  | 5.621% | 8/15/44       | 2,100               | 2,066                 |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.999% | 12/1/44       | 2,065               | 2,098                 |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.022% | 12/1/48       | 4,000               | 3,662                 |
| Dallas TX Convention Center Hotel Development Corp. Hotel Revenue                                      | 7.088% | 1/1/42        | 4,490               | 4,940                 |
| 13 Dallas TX Independent School District GO                                                            | 6.450% | 2/15/35       | 3,750               | 3,789                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.994% | 11/1/38       | 15,350              | 12,595                |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 3.144% | 11/1/45       | 4,500               | 3,360                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.843% | 11/1/46       | 3,600               | 2,530                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 4.507% | 11/1/51       | 10,050              | 8,710                 |
| District of Columbia Water & Sewer Authority Public Utility Revenue                                    | 4.814% | 10/1/14       | 4,650               | 3,987                 |
| East Bay CA Municipal Utility District Water System Revenue                                            | 5.874% | 6/1/40        | 4,720               | 4,848                 |
| Florida State Board of Administration Finance Corp. Revenue                                            | 1.705% | 7/1/27        | 13,800              | 12,794                |
| Florida State Board of Administration Finance Corp. Revenue                                            | 2.154% | 7/1/30        | 16,985              | 14,641                |
| Florida State Board of Administration Finance Corp. Revenue                                            | 5.526% | 7/1/34        | 13,500              | 13,635                |
| Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                                   | 4.094% | 1/15/49       | 7,150               | 5,687                 |
| 14 Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                                | 3.924% | 1/15/53       | 2,200               | 1,688                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.637% | 4/1/57        | 14,896              | 15,894                |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.655% | 4/1/57        | 6,299               | 6,757                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 7.055% | 4/1/57        | 3,485               | 3,820                 |
| Georgia Water & Wastewater Revenue                                                                     | 2.257% | 11/1/35       | 2,400               | 1,914                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 2.746% | 6/1/34        | 3,650               | 3,072                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.487% | 6/1/36        | 3,000               | 2,472                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.115% | 6/1/38        | 5,700               | 4,547                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.714% | 6/1/41        | 4,700               | 3,622                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.293% | 6/1/42        | 4,700               | 3,534                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.000% | 6/1/46        | 5,230               | 4,858                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.850% | 6/1/50        | 3,790               | 3,433                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 4.214% | 6/1/50        | 8,625               | 6,389                 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue                                           | 3.236% | 10/1/52       | 27,320              | 18,955                |
| Houston TX GO                                                                                          | 6.290% | 3/1/32        | 10,490              | 10,995                |
| Houston TX GO                                                                                          | 3.961% | 3/1/47        | 1,330               | 1,119                 |
| Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2) | 2.861% | 9/1/46        | 2,400               | 1,659                 |
| Illinois GO                                                                                            | 5.100% | 6/1/33        | 96,644              | 95,280                |
| Illinois GO                                                                                            | 6.630% | 2/1/35        | 7,116               | 7,377                 |
| Illinois Toll Highway Authority Revenue                                                                | 6.184% | 1/1/34        | 4,980               | 5,185                 |
| Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)                       | 3.051% | 1/1/51        | 5,225               | 3,750                 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                             | 3.985% | 1/1/29        | 5,350               | 5,290                 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                             | 4.433% | 1/1/33        | 1,145               | 1,125                 |

|    |                                                                                                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----|--------------------------------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 4.532% | 1/1/35        | 7,980               | 7,750                 |
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 2.833% | 1/1/38        | 4,165               | 3,307                 |
| 15 | Kansas Development Finance Authority Revenue                                                                                   | 4.927% | 4/15/45       | 900                 | 849                   |
|    | Kansas Development Finance Authority Revenue                                                                                   | 2.774% | 5/1/51        | 4,750               | 3,207                 |
| 14 | Kansas Development Finance Authority Revenue (Employees Retirement System)                                                     | 5.501% | 5/1/34        | 4,300               | 4,390                 |
|    | Los Angeles CA Community College District GO                                                                                   | 6.750% | 8/1/49        | 3,025               | 3,365                 |
| 14 | Los Angeles CA Department of Airports International Revenue                                                                    | 4.242% | 5/15/48       | 3,225               | 2,752                 |
|    | Los Angeles CA Department of Water & Power Revenue                                                                             | 6.574% | 7/1/45        | 2,700               | 2,927                 |
|    | Los Angeles CA Department of Water & Power Revenue                                                                             | 6.603% | 7/1/50        | 5,060               | 5,571                 |
|    | Los Angeles County CA Public Works Financing Authority Lease Revenue                                                           | 7.618% | 8/1/40        | 2,200               | 2,562                 |
|    | Louisiana Gasoline & Fuel Tax Revenue                                                                                          | 2.952% | 5/1/41        | 3,225               | 2,430                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 3.615% | 2/1/29        | 5,504               | 5,439                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.081% | 6/1/31        | 4,332               | 4,354                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.145% | 2/1/33        | 9,400               | 9,129                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.048% | 12/1/34       | 4,900               | 4,898                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.275% | 2/1/36        | 2,225               | 2,106                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.475% | 8/1/39        | 11,100              | 10,338                |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.198% | 12/1/39       | 14,980              | 14,824                |
|    | Maryland Economic Development Corp. Revenue                                                                                    | 5.942% | 5/31/57       | 2,900               | 2,950                 |
|    | Maryland Economic Development Corp. Revenue (Prince George's County Public Schools)                                            | 5.433% | 5/31/56       | 3,911               | 3,757                 |
|    | Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.052% | 7/1/40        | 3,900               | 2,873                 |
|    | Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.197% | 7/1/50        | 3,900               | 2,641                 |
|    | Massachusetts GO                                                                                                               | 4.500% | 8/1/31        | 400                 | 390                   |
|    | Massachusetts GO                                                                                                               | 5.456% | 12/1/39       | 5,350               | 5,320                 |
|    | Massachusetts GO                                                                                                               | 2.900% | 9/1/49        | 5,415               | 3,668                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 1.753% | 8/15/30       | 3,000               | 2,627                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 5.715% | 8/15/39       | 3,100               | 3,144                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 3.395% | 10/15/40      | 7,605               | 6,157                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 2.950% | 5/15/43       | 5,510               | 4,085                 |
|    | Massachusetts SO Revenue                                                                                                       | 4.110% | 7/15/31       | 4,435               | 4,333                 |
|    | Massachusetts Transportation Fund Revenue                                                                                      | 5.731% | 6/1/40        | 4,275               | 4,269                 |
|    | Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue                      | 6.731% | 7/1/43        | 2,260               | 2,410                 |
|    | Metropolitan Transportation Authority NY Revenue                                                                               | 5.175% | 11/15/49      | 765                 | 657                   |
|    | Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue                                                      | 7.462% | 10/1/46       | 6,325               | 7,490                 |
|    | Miami-Dade County FL Aviation Revenue (Miami International Airport)                                                            | 4.280% | 10/1/41       | 6,205               | 5,505                 |
|    | Michigan Finance Authority Revenue (Trinity Health Credit Group)                                                               | 3.084% | 12/1/34       | 4,490               | 3,879                 |
|    | Michigan Finance Authority Revenue (Trinity Health Credit Group)                                                               | 3.384% | 12/1/40       | 6,225               | 4,978                 |
|    | Michigan State University Revenue                                                                                              | 4.496% | 8/15/48       | 2,600               | 2,357                 |
|    | Michigan State University Revenue                                                                                              | 4.165% | 8/15/22       | 1,810               | 1,333                 |
|    | Michigan Strategic Fund Ltd. Obligation Revenue                                                                                | 3.225% | 9/1/47        | 4,000               | 2,972                 |
|    | Mississippi GO                                                                                                                 | 5.245% | 11/1/34       | 1,375               | 1,361                 |
|    | Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.229% | 5/15/50       | 4,815               | 3,394                 |
|    | Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.652% | 8/15/57       | 5,750               | 4,241                 |
|    | National Finance Authority NH Revenue                                                                                          | 3.300% | 4/1/32        | 4,400               | 3,550                 |
| 16 | New Jersey Economic Development Authority Revenue (State Pension Funding)                                                      | 7.425% | 2/15/29       | 15,550              | 16,447                |
|    | New Jersey Transportation Trust Fund Authority Transportation System Revenue                                                   | 6.561% | 12/15/40      | 8,105               | 8,650                 |
|    | New Jersey Turnpike Authority Revenue                                                                                          | 7.414% | 1/1/40        | 18,650              | 21,365                |
|    | New Jersey Turnpike Authority Revenue                                                                                          | 7.102% | 1/1/41        | 24,238              | 27,068                |
|    | New York City NY GO                                                                                                            | 4.610% | 9/1/37        | 10,000              | 9,482                 |
|    | New York City NY GO                                                                                                            | 5.517% | 10/1/37       | 9,550               | 9,476                 |
|    | New York City NY GO                                                                                                            | 6.271% | 12/1/37       | 5,400               | 5,668                 |
|    | New York City NY GO                                                                                                            | 5.264% | 10/1/44       | 7,285               | 7,089                 |
|    | New York City NY GO                                                                                                            | 5.094% | 10/1/49       | 7,575               | 7,182                 |
|    | New York City NY GO                                                                                                            | 5.263% | 10/1/52       | 1,900               | 1,846                 |
|    | New York City NY GO                                                                                                            | 5.828% | 10/1/53       | 2,700               | 2,826                 |
|    | New York City NY GO                                                                                                            | 5.114% | 10/1/54       | 5,060               | 4,788                 |
|    | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.750% | 6/15/41       | 1,435               | 1,418                 |
|    | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.724% | 6/15/42       | 395                 | 388                   |
|    | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.952% | 6/15/42       | 2,900               | 2,919                 |

|                                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 6.011% | 6/15/42       | 1,050               | 1,064                 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.440% | 6/15/43       | 4,675               | 4,422                 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.882% | 6/15/44       | 19,200              | 19,035                |
| New York City NY Transitional Finance Authority Future Tax Revenue                  | 5.508% | 8/1/37        | 8,550               | 8,429                 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)        | 6.668% | 11/15/39      | 1,935               | 2,063                 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)        | 6.814% | 11/15/40      | 720                 | 773                   |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)         | 7.336% | 11/15/39      | 17,640              | 20,618                |
| New York State Dormitory Authority Revenue (Personal Income Tax)                    | 5.628% | 3/15/39       | 2,170               | 2,171                 |
| New York State Dormitory Authority Revenue (Personal Income Tax)                    | 5.600% | 3/15/40       | 865                 | 858                   |
| New York State Thruway Authority General Revenue                                    | 2.900% | 1/1/35        | 3,715               | 3,172                 |
| New York State Urban Development Corp. Revenue Prere.                               | 3.900% | 3/15/29       | 765                 | 743                   |
| New York State Urban Development Corp. Revenue                                      | 3.900% | 3/15/33       | 3,235               | 3,008                 |
| New York State Urban Development Corp. Revenue (Personal Income Tax)                | 5.770% | 3/15/39       | 5,165               | 5,216                 |
| North Texas Tollway Authority System Revenue                                        | 6.718% | 1/1/49        | 10,855              | 12,064                |
| Ohio State University General Receipts Revenue                                      | 4.910% | 6/1/40        | 9,285               | 8,687                 |
| Ohio State University General Receipts Revenue                                      | 4.800% | 6/1/11        | 3,860               | 3,282                 |
| Ohio Turnpike Commission Revenue                                                    | 3.216% | 2/15/48       | 8,675               | 6,303                 |
| Oklahoma Development Finance Authority Revenue                                      | 3.877% | 5/1/37        | 3,960               | 3,783                 |
| Oklahoma Development Finance Authority Revenue                                      | 4.380% | 11/1/45       | 6,075               | 5,529                 |
| Oklahoma Development Finance Authority Revenue                                      | 4.714% | 5/1/52        | 4,700               | 4,278                 |
| Oregon GO                                                                           | 5.892% | 6/1/27        | 4,279               | 4,385                 |
| <sup>14</sup> Oregon School Boards Association GO                                   | 5.528% | 6/30/28       | 839                 | 852                   |
| <sup>16</sup> Oregon School Boards Association GO                                   | 5.680% | 6/30/28       | 1,575               | 1,602                 |
| Pennsylvania State University Revenue                                               | 2.790% | 9/1/43        | 7,400               | 5,537                 |
| Pennsylvania State University Revenue                                               | 2.840% | 9/1/50        | 5,415               | 3,641                 |
| Pennsylvania Turnpike Commission Revenue                                            | 5.511% | 12/1/45       | 4,390               | 4,253                 |
| Port Authority of New York & New Jersey Revenue                                     | 6.040% | 12/1/29       | 2,560               | 2,712                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.647% | 11/1/40       | 5,560               | 5,687                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.647% | 11/1/40       | 12,025              | 12,299                |
| Port Authority of New York & New Jersey Revenue                                     | 4.960% | 8/1/46        | 6,300               | 5,920                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.310% | 8/1/46        | 4,625               | 4,416                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.031% | 9/1/48        | 2,205               | 1,786                 |
| Port Authority of New York & New Jersey Revenue                                     | 3.139% | 2/15/51       | 15,100              | 10,655                |
| Port Authority of New York & New Jersey Revenue                                     | 4.926% | 10/1/51       | 2,315               | 2,147                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.072% | 7/15/53       | 6,700               | 6,337                 |
| Port Authority of New York & New Jersey Revenue                                     | 3.175% | 7/15/60       | 5,350               | 3,437                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.458% | 10/1/62       | 28,925              | 24,297                |
| Port Authority of New York & New Jersey Revenue                                     | 4.810% | 10/15/65      | 5,400               | 4,848                 |
| Port Authority of New York & New Jersey Revenue                                     | 3.287% | 8/1/69        | 5,400               | 3,434                 |
| Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects) | 2.543% | 9/1/40        | 5,225               | 3,803                 |
| Regional Transportation District of Colorado Sales Tax Revenue                      | 5.844% | 11/1/50       | 3,500               | 3,544                 |
| Riverside CA Pension Obligation Taxable Revenue Bonds                               | 3.857% | 6/1/45        | 3,825               | 3,247                 |
| Riverside County CA Pension Obligation Revenue Bonds                                | 3.818% | 2/15/38       | 975                 | 870                   |
| Rutgers State University New Jersey Revenue                                         | 5.665% | 5/1/40        | 3,275               | 3,254                 |
| Rutgers State University New Jersey Revenue                                         | 3.270% | 5/1/43        | 1,325               | 1,042                 |
| Rutgers State University New Jersey Revenue                                         | 3.915% | 5/1/19        | 4,815               | 3,267                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.238% | 1/1/42        | 5,000               | 3,972                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.587% | 1/1/43        | 8,700               | 7,142                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.820% | 1/1/48        | 3,525               | 2,785                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 4.787% | 1/1/48        | 1,795               | 1,639                 |
| Salt River Projects Arizona Agricultural Improvement & Power District Revenue       | 4.839% | 1/1/41        | 3,880               | 3,585                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 5.985% | 2/1/39        | 4,085               | 4,225                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 5.808% | 2/1/41        | 6,750               | 6,755                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 4.427% | 2/1/42        | 5,150               | 4,745                 |
| San Diego County CA Regional Transportation Commission Sales Tax Revenue            | 5.911% | 4/1/48        | 3,760               | 3,815                 |
| San Diego County CA Water Authority Revenue                                         | 6.138% | 5/1/49        | 11,670              | 12,056                |
| San Francisco CA City & County Public Utilities Commission Wastewater Revenue       | 4.655% | 10/1/27       | 5,375               | 5,384                 |
| San Francisco CA City & County Public Utilities Commission Water Revenue            | 6.950% | 11/1/50       | 5,175               | 5,729                 |
| San Jose California Redevelopment Agency Successor Agency Tax Allocation            | 3.375% | 8/1/34        | 5,940               | 5,276                 |
| South Carolina Public Service Authority Revenue                                     | 6.454% | 1/1/50        | 8,650               | 9,211                 |
| State Public School Building Authority PA Revenue                                   | 5.000% | 9/15/27       | 4,217               | 4,256                 |
| Texas A & M University Permanent Fund Revenue                                       | 3.660% | 7/1/47        | 1,050               | 848                   |
| Texas GO                                                                            | 5.517% | 4/1/39        | 17,465              | 17,460                |
| Texas Natural Gas Securitization Finance Corp. Revenue                              | 5.102% | 4/1/35        | 21,926              | 21,972                |
| Texas Natural Gas Securitization Finance Corp. Revenue                              | 5.169% | 4/1/41        | 21,910              | 21,577                |

|                                                       | Coupon                                                                                       | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|-------------------------------------------------------|----------------------------------------------------------------------------------------------|---------------|---------------------|-----------------------|--------|
| 14                                                    | Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)     | 3.922%        | 12/31/49            | 14,835                | 11,737 |
|                                                       | Texas Transportation Commission GO                                                           | 4.681%        | 4/1/40              | 2,850                 | 2,633  |
|                                                       | Texas Transportation Commission State Highway Revenue                                        | 5.178%        | 4/1/30              | 7,485                 | 7,556  |
|                                                       | Tucson City AZ COP                                                                           | 2.856%        | 7/1/47              | 4,300                 | 3,047  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 4.132%        | 5/15/32             | 2,500                 | 2,372  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 6.548%        | 5/15/48             | 13,925                | 14,955 |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 6.583%        | 5/15/49             | 2,575                 | 2,765  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 3.006%        | 5/15/50             | 7,295                 | 4,769  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 4.563%        | 5/15/53             | 3,600                 | 3,101  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 3.256%        | 5/15/60             | 6,730                 | 4,340  |
|                                                       | University of California Regents Medical Center Pooled Revenue                               | 3.706%        | 5/15/20             | 3,600                 | 2,254  |
|                                                       | University of California Revenue                                                             | 1.316%        | 5/15/27             | 15,685                | 14,573 |
|                                                       | University of California Revenue                                                             | 1.614%        | 5/15/30             | 10,355                | 8,819  |
|                                                       | University of California Revenue                                                             | 3.071%        | 5/15/51             | 7,540                 | 4,978  |
| 15                                                    | University of California Revenue                                                             | 4.858%        | 5/15/12             | 17,290                | 14,370 |
|                                                       | University of California Revenue                                                             | 4.767%        | 5/15/15             | 6,058                 | 4,940  |
|                                                       | University of Michigan Revenue                                                               | 2.437%        | 4/1/40              | 5,110                 | 3,645  |
|                                                       | University of Michigan Revenue                                                               | 2.562%        | 4/1/50              | 2,850                 | 1,756  |
|                                                       | University of Michigan Revenue                                                               | 3.504%        | 4/1/52              | 5,555                 | 4,091  |
|                                                       | University of Michigan Revenue                                                               | 4.454%        | 4/1/22              | 4,365                 | 3,425  |
|                                                       | University of Minnesota Revenue                                                              | 4.048%        | 4/1/52              | 1,500                 | 1,217  |
|                                                       | University of Nebraska Student Fee Revenue                                                   | 3.037%        | 10/1/49             | 5,355                 | 3,773  |
|                                                       | University of Oregon Revenue                                                                 | 3.424%        | 3/1/60              | 7,680                 | 5,329  |
|                                                       | University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue | 3.555%        | 9/15/19             | 14,580                | 9,180  |
|                                                       | University of Texas Financing System Revenue                                                 | 4.794%        | 8/15/46             | 2,985                 | 2,797  |
|                                                       | University of Texas Financing System Revenue                                                 | 3.354%        | 8/15/47             | 3,200                 | 2,376  |
|                                                       | University of Texas Financing System Revenue                                                 | 2.439%        | 8/15/49             | 5,110                 | 3,049  |
|                                                       | University of Texas Permanent University Fund Revenue                                        | 3.376%        | 7/1/47              | 5,800                 | 4,352  |
| University of Texas Permanent University Fund Revenue | 3.100%                                                                                       | 7/1/49        | 5,715               | 4,154                 |        |
| 14                                                    | University of Virginia Revenue                                                               | 2.256%        | 9/1/50              | 19,425                | 11,211 |
|                                                       | University of Virginia Revenue                                                               | 4.179%        | 9/1/17              | 3,425                 | 2,564  |
|                                                       | University of Virginia Revenue                                                               | 3.227%        | 9/1/19              | 1,395                 | 797    |
|                                                       | Wisconsin General Fund Annual Appropriation Revenue                                          | 5.700%        | 5/1/26              | 585                   | 591    |
|                                                       | Wisconsin General Fund Annual Appropriation Revenue ETM                                      | 3.154%        | 5/1/27              | 3,100                 | 3,009  |
|                                                       | Wisconsin General Fund Annual Appropriation Revenue                                          | 3.954%        | 5/1/36              | 17,995                | 16,324 |
| Total Taxable Municipal Bonds (Cost \$1,853,597)      |                                                                                              |               |                     | 1,625,093             |        |

|                                                                 | Coupon | Shares     | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|------------|-----------------------|
| <b>Temporary Cash Investments (1.0%)</b>                        |        |            |                       |
| <b>Money Market Fund (1.0%)</b>                                 |        |            |                       |
| <sup>17</sup> Vanguard Market Liquidity Fund (Cost \$3,253,656) | 4.466% | 32,541,763 | 3,254,177             |
| <b>Total Investments (100.2%) (Cost \$372,990,294)</b>          |        |            | <b>342,984,390</b>    |
| <b>Other Assets and Liabilities—Net (-0.2%)</b>                 |        |            | <b>(560,462)</b>      |
| <b>Net Assets (100%)</b>                                        |        |            | <b>342,423,928</b>    |

Cost is in \$000.

\* See Note A in Notes to Financial Statements.

1 Securities with a value of \$14,756,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

3 U.S. government-guaranteed.

4 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

5 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2024.

6 Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.

7 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$822,880,000, representing 0.2% of net assets.

8 Guaranteed by the Government of Canada.

9 Guaranteed by the Government of Japan.

10 Guaranteed by the Federal Republic of Germany.

11 Guaranteed by the Republic of Austria.

12 Guaranteed by the Government of Mexico.

13 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.

14 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.

15 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.

16 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

17 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

Prere.—Prerefunded.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

SO—Special Obligation.

UMBS—Uniform Mortgage-Backed Securities.



## Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount             |
|-----------------------------------------------------------|--------------------|
| <b>Assets</b>                                             |                    |
| Investments in Securities, at Value                       |                    |
| Unaffiliated Issuers (Cost \$369,736,638)                 | 339,730,213        |
| Affiliated Issuers (Cost \$3,253,656)                     | 3,254,177          |
| Total Investments in Securities                           | 342,984,390        |
| Investment in Vanguard                                    | 9,100              |
| Receivables for Investment Securities Sold                | 1,820,320          |
| Receivables for Accrued Income                            | 2,691,017          |
| Receivables for Capital Shares Issued                     | 566,682            |
| Other Assets                                              | 227                |
| <b>Total Assets</b>                                       | <b>348,071,736</b> |
| <b>Liabilities</b>                                        |                    |
| Due to Custodian                                          | 4,476              |
| Payables for Investment Securities Purchased              | 4,949,641          |
| Payables for Capital Shares Redeemed                      | 640,818            |
| Payables for Distributions                                | 47,791             |
| Payables to Vanguard                                      | 5,082              |
| <b>Total Liabilities</b>                                  | <b>5,647,808</b>   |
| <b>Net Assets</b>                                         | <b>342,423,928</b> |

## Statement of Assets and Liabilities (continued)

**At December 31, 2024, net assets consisted of:**

| (\$000s, except shares, footnotes, and per-share amounts)                                                         | Amount             |
|-------------------------------------------------------------------------------------------------------------------|--------------------|
| Paid-in Capital                                                                                                   | 382,551,124        |
| Total Distributable Earnings (Loss)                                                                               | (40,127,196)       |
| <b>Net Assets</b>                                                                                                 | <b>342,423,928</b> |
| <b>Investor Shares—Net Assets</b>                                                                                 |                    |
| Applicable to 54,649,765 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)     | 518,331            |
| <b>Net Asset Value Per Share—Investor Shares</b>                                                                  | <b>\$9.48</b>      |
| <b>ETF Shares—Net Assets</b>                                                                                      |                    |
| Applicable to 1,687,923,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)  | 121,366,156        |
| <b>Net Asset Value Per Share—ETF Shares</b>                                                                       | <b>\$71.90</b>     |
| <b>Admiral™ Shares—Net Assets</b>                                                                                 |                    |
| Applicable to 10,429,052,881 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 98,915,522         |
| <b>Net Asset Value Per Share—Admiral Shares</b>                                                                   | <b>\$9.48</b>      |
| <b>Institutional Shares—Net Assets</b>                                                                            |                    |
| Applicable to 4,675,055,337 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)  | 44,341,279         |
| <b>Net Asset Value Per Share—Institutional Shares</b>                                                             | <b>\$9.48</b>      |
| <b>Institutional Plus Shares—Net Assets</b>                                                                       |                    |
| Applicable to 3,468,895,163 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)  | 32,900,622         |
| <b>Net Asset Value Per Share—Institutional Plus Shares</b>                                                        | <b>\$9.48</b>      |
| <b>Institutional Select Shares—Net Assets</b>                                                                     |                    |
| Applicable to 4,679,439,363 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)  | 44,382,018         |
| <b>Net Asset Value Per Share—Institutional Select Shares</b>                                                      | <b>\$9.48</b>      |

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                                              | Year Ended<br>December 31, 2024 |
|----------------------------------------------------------------------------------------------|---------------------------------|
|                                                                                              | (\$000)                         |
| <b>Investment Income</b>                                                                     |                                 |
| <b>Income</b>                                                                                |                                 |
| Interest <sup>1</sup>                                                                        | 12,010,408                      |
| Total Income                                                                                 | 12,010,408                      |
| <b>Expenses</b>                                                                              |                                 |
| The Vanguard Group—Note B                                                                    |                                 |
| Investment Advisory Services                                                                 | 6,169                           |
| Management and Administrative—Investor Shares                                                | 828                             |
| Management and Administrative—ETF Shares                                                     | 22,370                          |
| Management and Administrative—Admiral Shares                                                 | 40,946                          |
| Management and Administrative—Institutional Shares                                           | 12,258                          |
| Management and Administrative—Institutional Plus Shares                                      | 7,649                           |
| Management and Administrative—Institutional Select Shares                                    | 3,030                           |
| Marketing and Distribution—Investor Shares                                                   | 27                              |
| Marketing and Distribution—ETF Shares                                                        | 4,595                           |
| Marketing and Distribution—Admiral Shares                                                    | 4,890                           |
| Marketing and Distribution—Institutional Shares                                              | 1,551                           |
| Marketing and Distribution—Institutional Plus Shares                                         | 883                             |
| Marketing and Distribution—Institutional Select Shares                                       | 76                              |
| Custodian Fees                                                                               | 640                             |
| Auditing Fees                                                                                | 67                              |
| Shareholders' Reports and Proxy Fees—Investor Shares                                         | 2                               |
| Shareholders' Reports and Proxy Fees—ETF Shares                                              | 3,925                           |
| Shareholders' Reports and Proxy Fees—Admiral Shares                                          | 1,549                           |
| Shareholders' Reports and Proxy Fees—Institutional Shares                                    | 584                             |
| Shareholders' Reports and Proxy Fees—Institutional Plus Shares                               | 413                             |
| Shareholders' Reports and Proxy Fees—Institutional Select Shares                             | 1                               |
| Trustees' Fees and Expenses                                                                  | 186                             |
| Other Expenses                                                                               | 33                              |
| Total Expenses                                                                               | 112,672                         |
| <b>Net Investment Income</b>                                                                 | <b>11,897,736</b>               |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1,2</sup></b>                  | <b>(3,018,073)</b>              |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(4,691,287)</b>              |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>4,188,376</b>                |

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$104,996,000, \$528,000, and \$432,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$93,011,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                    |
|-----------------------------------------------------------------|-------------------------|--------------------|
|                                                                 | 2024                    | 2023               |
|                                                                 | (\$000)                 | (\$000)            |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                    |
| <b>Operations</b>                                               |                         |                    |
| Net Investment Income                                           | 11,897,736              | 9,332,029          |
| Realized Net Gain (Loss)                                        | (3,018,073)             | (3,722,907)        |
| Change in Unrealized Appreciation (Depreciation)                | (4,691,287)             | 10,982,017         |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 4,188,376               | 16,591,139         |
| <b>Distributions</b>                                            |                         |                    |
| Investor Shares                                                 | (20,455)                | (22,025)           |
| ETF Shares                                                      | (4,054,718)             | (2,971,571)        |
| Admiral Shares                                                  | (3,594,969)             | (3,039,294)        |
| Institutional Shares                                            | (1,597,466)             | (1,323,248)        |
| Institutional Plus Shares                                       | (1,172,679)             | (985,162)          |
| Institutional Select Shares                                     | (1,459,769)             | (989,486)          |
| Total Distributions                                             | (11,900,056)            | (9,330,786)        |
| <b>Capital Share Transactions</b>                               |                         |                    |
| Investor Shares                                                 | (138,095)               | (140,913)          |
| ETF Shares                                                      | 19,278,888              | 17,495,034         |
| Admiral Shares                                                  | 2,260,658               | 2,072,717          |
| Institutional Shares                                            | 1,898,535               | 1,652,184          |
| Institutional Plus Shares                                       | 395,100                 | 3,871,332          |
| Institutional Select Shares                                     | 11,393,710              | 4,246,162          |
| Net Increase (Decrease) from Capital Share Transactions         | 35,088,796              | 29,196,516         |
| Total Increase (Decrease)                                       | 27,377,116              | 36,456,869         |
| <b>Net Assets</b>                                               |                         |                    |
| <b>Beginning of Period</b>                                      | <b>315,046,812</b>      | <b>278,589,943</b> |
| <b>End of Period</b>                                            | <b>342,423,928</b>      | <b>315,046,812</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.71</b>           | <b>\$9.48</b> | <b>\$11.19</b> | <b>\$11.62</b> | <b>\$11.05</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .338                    | .289          | .228           | .202           | .247           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.229)                  | .231          | (1.702)        | (.407)         | .589           |
| Total from Investment Operations                       | .109                    | .520          | (1.474)        | (.205)         | .836           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.339)                  | (.290)        | (.228)         | (.201)         | (.247)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.024)         | (.019)         |
| Total Distributions                                    | (.339)                  | (.290)        | (.236)         | (.225)         | (.266)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.48</b>           | <b>\$9.71</b> | <b>\$9.48</b>  | <b>\$11.19</b> | <b>\$11.62</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.14%</b>            | <b>5.60%</b>  | <b>-13.25%</b> | <b>-1.77%</b>  | <b>7.61%</b>   |

### Ratios/Supplemental Data

|                                                      |       |                    |                    |         |         |
|------------------------------------------------------|-------|--------------------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$518 | \$670              | \$795              | \$1,169 | \$1,606 |
| Ratio of Total Expenses to Average Net Assets        | 0.15% | 0.15% <sup>3</sup> | 0.15% <sup>3</sup> | 0.15%   | 0.15%   |
| Ratio of Net Investment Income to Average Net Assets | 3.52% | 3.04%              | 2.26%              | 1.78%   | 2.15%   |
| Portfolio Turnover Rate <sup>4,5</sup>               | 36%   | 36%                | 40%                | 69%     | 79%     |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

5 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.



## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$73.57</b>          | <b>\$71.83</b> | <b>\$84.77</b> | <b>\$88.03</b> | <b>\$83.71</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | 2.656                   | 2.292          | 1.830          | 1.623          | 1.962          |
| Net Realized and Unrealized Gain (Loss) on Investments | (1.688)                 | 1.717          | (12.903)       | (3.085)        | 4.455          |
| Total from Investment Operations                       | .968                    | 4.009          | (11.073)       | (1.462)        | 6.417          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (2.638)                 | (2.269)        | (1.808)        | (1.615)        | (1.954)        |
| Distributions from Realized Capital Gains              | —                       | —              | (.059)         | (.183)         | (.143)         |
| Total Distributions                                    | (2.638)                 | (2.269)        | (1.867)        | (1.798)        | (2.097)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$71.90</b>          | <b>\$73.57</b> | <b>\$71.83</b> | <b>\$84.77</b> | <b>\$88.03</b> |
| <b>Total Return</b>                                    | <b>1.34%</b>            | <b>5.70%</b>   | <b>-13.15%</b> | <b>-1.66%</b>  | <b>7.71%</b>   |

### Ratios/Supplemental Data

|                                                      |           |                    |                    |          |          |
|------------------------------------------------------|-----------|--------------------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$121,366 | \$104,824          | \$84,879           | \$84,254 | \$68,245 |
| Ratio of Total Expenses to Average Net Assets        | 0.03%     | 0.03% <sup>2</sup> | 0.03% <sup>2</sup> | 0.03%    | 0.035%   |
| Ratio of Net Investment Income to Average Net Assets | 3.65%     | 3.18%              | 2.41%              | 1.89%    | 2.25%    |
| Portfolio Turnover Rate <sup>3,4</sup>               | 36%       | 36%                | 40%                | 69%      | 79%      |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.71</b>           | <b>\$9.48</b> | <b>\$11.19</b> | <b>\$11.62</b> | <b>\$11.05</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .348                    | .300          | .239           | .213           | .258           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .229          | (1.703)        | (.407)         | .590           |
| Total from Investment Operations                       | .118                    | .529          | (1.464)        | (.194)         | .848           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.348)                  | (.299)        | (.238)         | (.212)         | (.259)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.024)         | (.019)         |
| Total Distributions                                    | (.348)                  | (.299)        | (.246)         | (.236)         | (.278)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.48</b>           | <b>\$9.71</b> | <b>\$9.48</b>  | <b>\$11.19</b> | <b>\$11.62</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.24%</b>            | <b>5.70%</b>  | <b>-13.16%</b> | <b>-1.67%</b>  | <b>7.72%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                    |                    |           |           |
|------------------------------------------------------|----------|--------------------|--------------------|-----------|-----------|
| Net Assets, End of Period (Millions)                 | \$98,916 | \$98,946           | \$94,589           | \$116,295 | \$120,909 |
| Ratio of Total Expenses to Average Net Assets        | 0.05%    | 0.05% <sup>3</sup> | 0.05% <sup>3</sup> | 0.05%     | 0.05%     |
| Ratio of Net Investment Income to Average Net Assets | 3.63%    | 3.16%              | 2.38%              | 1.88%     | 2.25%     |
| Portfolio Turnover Rate <sup>4,5</sup>               | 36%      | 36%                | 40%                | 69%       | 79%       |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

5 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.71</b>           | <b>\$9.48</b> | <b>\$11.19</b> | <b>\$11.62</b> | <b>\$11.05</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .350                    | .301          | .240           | .214           | .260           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.231)                  | .230          | (1.702)        | (.406)         | .590           |
| Total from Investment Operations                       | .119                    | .531          | (1.462)        | (.192)         | .850           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.349)                  | (.301)        | (.240)         | (.214)         | (.261)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.024)         | (.019)         |
| Total Distributions                                    | (.349)                  | (.301)        | (.248)         | (.238)         | (.280)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.48</b>           | <b>\$9.71</b> | <b>\$9.48</b>  | <b>\$11.19</b> | <b>\$11.62</b> |
| <b>Total Return</b>                                    | <b>1.25%</b>            | <b>5.72%</b>  | <b>-13.15%</b> | <b>-1.65%</b>  | <b>7.74%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                     |                     |          |          |
|------------------------------------------------------|----------|---------------------|---------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$44,341 | \$43,463            | \$40,813            | \$49,162 | \$53,018 |
| Ratio of Total Expenses to Average Net Assets        | 0.035%   | 0.035% <sup>2</sup> | 0.035% <sup>2</sup> | 0.035%   | 0.035%   |
| Ratio of Net Investment Income to Average Net Assets | 3.64%    | 3.17%               | 2.39%               | 1.90%    | 2.26%    |
| Portfolio Turnover Rate <sup>3,4</sup>               | 36%      | 36%                 | 40%                 | 69%      | 79%      |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.035%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.71</b>           | <b>\$9.48</b> | <b>\$11.19</b> | <b>\$11.62</b> | <b>\$11.05</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .350                    | .302          | .240           | .214           | .260           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .229          | (1.702)        | (.406)         | .590           |
| Total from Investment Operations                       | .120                    | .531          | (1.462)        | (.192)         | .850           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.350)                  | (.301)        | (.240)         | (.214)         | (.261)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.024)         | (.019)         |
| Total Distributions                                    | (.350)                  | (.301)        | (.248)         | (.238)         | (.280)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.48</b>           | <b>\$9.71</b> | <b>\$9.48</b>  | <b>\$11.19</b> | <b>\$11.62</b> |
| <b>Total Return</b>                                    | <b>1.26%</b>            | <b>5.72%</b>  | <b>-13.14%</b> | <b>-1.65%</b>  | <b>7.74%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                    |                    |          |          |
|------------------------------------------------------|----------|--------------------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$32,901 | \$33,268           | \$28,670           | \$36,314 | \$32,910 |
| Ratio of Total Expenses to Average Net Assets        | 0.03%    | 0.03% <sup>2</sup> | 0.03% <sup>2</sup> | 0.03%    | 0.03%    |
| Ratio of Net Investment Income to Average Net Assets | 3.65%    | 3.18%              | 2.40%              | 1.90%    | 2.25%    |
| Portfolio Turnover Rate <sup>3,4</sup>               | 36%      | 36%                | 40%                | 69%      | 79%      |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Institutional Select Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.71</b>           | <b>\$9.48</b> | <b>\$11.19</b> | <b>\$11.62</b> | <b>\$11.05</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .353                    | .304          | .243           | .217           | .262           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.231)                  | .229          | (1.703)        | (.407)         | .591           |
| Total from Investment Operations                       | .122                    | .533          | (1.460)        | (.190)         | .853           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.352)                  | (.303)        | (.242)         | (.216)         | (.264)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.024)         | (.019)         |
| Total Distributions                                    | (.352)                  | (.303)        | (.250)         | (.240)         | (.283)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.48</b>           | <b>\$9.71</b> | <b>\$9.48</b>  | <b>\$11.19</b> | <b>\$11.62</b> |
| <b>Total Return</b>                                    | <b>1.28%</b>            | <b>5.74%</b>  | <b>-13.13%</b> | <b>-1.63%</b>  | <b>7.76%</b>   |

### Ratios/Supplemental Data

|                                                      |          |                    |                    |          |          |
|------------------------------------------------------|----------|--------------------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$44,382 | \$33,876           | \$28,845           | \$29,135 | \$26,500 |
| Ratio of Total Expenses to Average Net Assets        | 0.01%    | 0.01% <sup>2</sup> | 0.01% <sup>2</sup> | 0.01%    | 0.01%    |
| Ratio of Net Investment Income to Average Net Assets | 3.68%    | 3.20%              | 2.43%              | 1.92%    | 2.28%    |
| Portfolio Turnover Rate <sup>3,4</sup>               | 36%      | 36%                | 40%                | 69%      | 79%      |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.01%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 9%, 10%, 12%, 34%, and 29%, respectively, attributable to mortgage-dollar-roll activity.



## Notes to Financial Statements

Vanguard Total Bond Market Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

At December 31, 2024, counterparties had deposited in segregated accounts securities with a value of \$685,000 and cash of \$309,000 in connection with TBA transactions.

3. **Mortgage Dollar Rolls:** The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase substantially similar securities in the future at a predetermined price on a predetermined date. The fund forgoes principal and interest paid on the securities sold. In exchange for the forgone principal and interest paid, the fund is compensated by investing the proceeds of the sale, typically in high-quality short-term fixed income securities, and earning interest on such investments. Further the fund receives a lower price on the securities to be repurchased. The fund also enters into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell substantially similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

5. **Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$9,100,000, representing less than 0.01% of the fund's net assets and 3.64% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2024, based on the inputs used to value them:

|                                                    | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)   |
|----------------------------------------------------|--------------------|--------------------|--------------------|--------------------|
| <b>Investments</b>                                 |                    |                    |                    |                    |
| <b>Assets</b>                                      |                    |                    |                    |                    |
| U.S. Government and Agency Obligations             | —                  | 230,736,642        | —                  | 230,736,642        |
| Asset-Backed/Commercial Mortgage-Backed Securities | —                  | 7,313,931          | —                  | 7,313,931          |
| Corporate Bonds                                    | —                  | 88,817,031         | —                  | 88,817,031         |
| Sovereign Bonds                                    | —                  | 11,237,516         | —                  | 11,237,516         |
| Taxable Municipal Bonds                            | —                  | 1,625,093          | —                  | 1,625,093          |
| Temporary Cash Investments                         | 3,254,177          | —                  | —                  | 3,254,177          |
| <b>Total</b>                                       | <b>3,254,177</b>   | <b>339,730,213</b> | <b>—</b>           | <b>342,984,390</b> |

**D.** Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions were reclassified between the following accounts:

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | (94,067)          |
| Total Distributable Earnings (Loss) | 94,067            |

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The

differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 17,274            |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (30,658,348)      |
| Capital Loss Carryforwards    | (9,486,122)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (40,127,196)      |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 11,900,056                | 9,330,786                 |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 11,900,056                | 9,330,786                 |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 373,642,738       |
| Gross Unrealized Appreciation              | 727,870           |
| Gross Unrealized Depreciation              | (31,386,218)      |
| Net Unrealized Appreciation (Depreciation) | (30,658,348)      |

**E.** During the year ended December 31, 2024, the fund purchased \$21,043,333,000 of investment securities and sold \$20,489,474,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$116,256,151,000 and \$97,526,939,000, respectively. In addition, the fund purchased and sold investment securities of \$19,745,205,000 and \$4,658,216,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

**F.** Capital share transactions for each class of shares were:

|                                         | Year Ended December 31, |                 |                   |                 |
|-----------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                         | 2024                    |                 | 2023              |                 |
|                                         | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                  |                         |                 |                   |                 |
| Issued                                  | 70,519                  | 7,339           | 55,989            | 5,874           |
| Issued in Lieu of Cash Distributions    | 20,455                  | 2,136           | 22,025            | 2,317           |
| Redeemed                                | (229,069)               | (23,852)        | (218,927)         | (22,985)        |
| Net Increase (Decrease)—Investor Shares | (138,095)               | (14,377)        | (140,913)         | (14,794)        |
| <b>ETF Shares</b>                       |                         |                 |                   |                 |
| Issued                                  | 25,270,669              | 346,100         | 19,682,298        | 273,800         |
| Issued in Lieu of Cash Distributions    | —                       | —               | —                 | —               |
| Redeemed                                | (5,991,781)             | (82,900)        | (2,187,264)       | (30,700)        |
| Net Increase (Decrease)—ETF Shares      | 19,278,888              | 263,200         | 17,495,034        | 243,100         |
| <b>Admiral Shares</b>                   |                         |                 |                   |                 |
| Issued                                  | 18,136,673              | 1,890,857       | 17,190,783        | 1,810,477       |
| Issued in Lieu of Cash Distributions    | 3,199,099               | 333,932         | 2,714,993         | 285,871         |
| Redeemed                                | (19,075,114)            | (1,988,907)     | (17,833,059)      | (1,881,957)     |
| Net Increase (Decrease)—Admiral Shares  | 2,260,658               | 235,882         | 2,072,717         | 214,391         |

|                                                     | Year Ended December 31, |                 |                   |                 |
|-----------------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                                     | 2024                    |                 | 2023              |                 |
|                                                     | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Institutional Shares</b>                         |                         |                 |                   |                 |
| Issued                                              | 11,384,288              | 1,186,650       | 9,009,516         | 947,435         |
| Issued in Lieu of Cash Distributions                | 1,511,318               | 157,751         | 1,248,686         | 131,485         |
| Redeemed                                            | (10,997,071)            | (1,146,811)     | (8,606,018)       | (907,118)       |
| Net Increase (Decrease)—Institutional Shares        | 1,898,535               | 197,590         | 1,652,184         | 171,802         |
| <b>Institutional Plus Shares</b>                    |                         |                 |                   |                 |
| Issued                                              | 9,560,553               | 997,982         | 8,551,438         | 895,768         |
| Issued in Lieu of Cash Distributions                | 1,095,103               | 114,308         | 919,833           | 96,865          |
| Redeemed                                            | (10,260,556)            | (1,070,628)     | (5,599,939)       | (589,949)       |
| Net Increase (Decrease)—Institutional Plus Shares   | 395,100                 | 41,662          | 3,871,332         | 402,684         |
| <b>Institutional Select Shares</b>                  |                         |                 |                   |                 |
| Issued                                              | 13,782,991              | 1,436,493       | 6,301,480         | 662,735         |
| Issued in Lieu of Cash Distributions                | 1,459,761               | 152,342         | 989,317           | 104,193         |
| Redeemed                                            | (3,849,042)             | (399,256)       | (3,044,635)       | (320,103)       |
| Net Increase (Decrease)—Institutional Select Shares | 11,393,710              | 1,189,579       | 4,246,162         | 446,825         |

**G.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

**H.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**I.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Total Bond Market Index Fund

## ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the "Fund") as of December 31, 2024, the related statement of operations for the year ended December 31, 2024, the statement of changes in net assets for each of the two years in the period ended December 31, 2024, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2024 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2024 and the financial highlights for each of the five years in the period ended December 31, 2024 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinion***

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2024 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 20, 2025

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.



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Tax information (unaudited)

The fund hereby designates for the fiscal year \$4,988,989,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

The fund hereby designates 92.1%, or if subsequently determined to be different, the maximum percentage allowable by law, as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.



**Financial Statements**  
**For the year ended December 31, 2024**  
**Vanguard Total Bond Market II Index Fund**

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## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (67.7%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (47.5%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 6.875% | 8/15/25       | 40,840              | 41,433                |
| United States Treasury Note/Bond                      | 2.625% | 12/31/25      | 232,000             | 228,447               |
| United States Treasury Note/Bond                      | 3.875% | 1/15/26       | 457,888             | 456,314               |
| United States Treasury Note/Bond                      | 0.375% | 1/31/26       | 813,300             | 780,260               |
| United States Treasury Note/Bond                      | 2.625% | 1/31/26       | 150,000             | 147,445               |
| United States Treasury Note/Bond                      | 4.250% | 1/31/26       | 773,989             | 773,989               |
| United States Treasury Note/Bond                      | 1.625% | 2/15/26       | 434,932             | 422,496               |
| United States Treasury Note/Bond                      | 4.000% | 2/15/26       | 352,375             | 351,439               |
| United States Treasury Note/Bond                      | 0.500% | 2/28/26       | 501,471             | 480,394               |
| United States Treasury Note/Bond                      | 2.500% | 2/28/26       | 84,057              | 82,389                |
| United States Treasury Note/Bond                      | 4.625% | 2/28/26       | 561,659             | 563,941               |
| United States Treasury Note/Bond                      | 4.625% | 3/15/26       | 512,980             | 515,144               |
| United States Treasury Note/Bond                      | 0.750% | 3/31/26       | 614,584             | 588,656               |
| United States Treasury Note/Bond                      | 2.250% | 3/31/26       | 287,794             | 280,779               |
| United States Treasury Note/Bond                      | 4.500% | 3/31/26       | 648,102             | 649,925               |
| United States Treasury Note/Bond                      | 3.750% | 4/15/26       | 504,933             | 501,698               |
| United States Treasury Note/Bond                      | 0.750% | 4/30/26       | 571,394             | 545,771               |
| United States Treasury Note/Bond                      | 2.375% | 4/30/26       | 145,000             | 141,488               |
| United States Treasury Note/Bond                      | 4.875% | 4/30/26       | 847,045             | 853,662               |
| United States Treasury Note/Bond                      | 1.625% | 5/15/26       | 534,497             | 515,874               |
| United States Treasury Note/Bond                      | 3.625% | 5/15/26       | 444,879             | 441,195               |
| United States Treasury Note/Bond                      | 0.750% | 5/31/26       | 764,695             | 728,252               |
| United States Treasury Note/Bond                      | 2.125% | 5/31/26       | 238,579             | 231,645               |
| United States Treasury Note/Bond                      | 4.875% | 5/31/26       | 869,738             | 876,941               |
| United States Treasury Note/Bond                      | 4.125% | 6/15/26       | 787,618             | 786,264               |
| United States Treasury Note/Bond                      | 0.875% | 6/30/26       | 464,552             | 442,050               |
| United States Treasury Note/Bond                      | 1.875% | 6/30/26       | 283,440             | 273,785               |
| United States Treasury Note/Bond                      | 4.625% | 6/30/26       | 798,011             | 802,375               |
| United States Treasury Note/Bond                      | 4.500% | 7/15/26       | 357,307             | 358,591               |
| United States Treasury Note/Bond                      | 0.625% | 7/31/26       | 494,787             | 467,574               |
| United States Treasury Note/Bond                      | 1.875% | 7/31/26       | 82,000              | 79,053                |
| United States Treasury Note/Bond                      | 4.375% | 7/31/26       | 815,774             | 817,304               |
| United States Treasury Note/Bond                      | 1.500% | 8/15/26       | 479,832             | 459,289               |
| United States Treasury Note/Bond                      | 4.375% | 8/15/26       | 288,679             | 289,220               |
| United States Treasury Note/Bond                      | 0.750% | 8/31/26       | 405,294             | 382,749               |
| United States Treasury Note/Bond                      | 1.375% | 8/31/26       | 240,805             | 229,818               |
| United States Treasury Note/Bond                      | 3.750% | 8/31/26       | 725,699             | 720,143               |
| United States Treasury Note/Bond                      | 4.625% | 9/15/26       | 483,805             | 486,678               |
| United States Treasury Note/Bond                      | 0.875% | 9/30/26       | 552,391             | 521,319               |
| United States Treasury Note/Bond                      | 1.625% | 9/30/26       | 56,188              | 53,739                |
| United States Treasury Note/Bond                      | 3.500% | 9/30/26       | 813,878             | 803,832               |
| United States Treasury Note/Bond                      | 4.625% | 10/15/26      | 378,886             | 381,254               |
| United States Treasury Note/Bond                      | 1.125% | 10/31/26      | 562,235             | 531,576               |
| United States Treasury Note/Bond                      | 1.625% | 10/31/26      | 291,090             | 277,809               |
| United States Treasury Note/Bond                      | 4.125% | 10/31/26      | 831,007             | 829,319               |
| United States Treasury Note/Bond                      | 2.000% | 11/15/26      | 458,511             | 440,027               |
| United States Treasury Note/Bond                      | 4.625% | 11/15/26      | 535,523             | 539,037               |
| United States Treasury Note/Bond                      | 6.500% | 11/15/26      | 36,215              | 37,726                |
| United States Treasury Note/Bond                      | 1.250% | 11/30/26      | 835,735             | 790,161               |
| United States Treasury Note/Bond                      | 1.625% | 11/30/26      | 180,570             | 171,936               |
| <sup>1</sup> United States Treasury Note/Bond         | 4.250% | 11/30/26      | 859,334             | 859,334               |
| United States Treasury Note/Bond                      | 4.375% | 12/15/26      | 412,877             | 413,909               |
| United States Treasury Note/Bond                      | 1.250% | 12/31/26      | 612,555             | 577,716               |
| United States Treasury Note/Bond                      | 1.750% | 12/31/26      | 221,253             | 210,813               |
| United States Treasury Note/Bond                      | 4.250% | 12/31/26      | 5,299,014           | 5,299,842             |
| United States Treasury Note/Bond                      | 4.000% | 1/15/27       | 561,165             | 558,447               |
| United States Treasury Note/Bond                      | 1.500% | 1/31/27       | 820,357             | 775,750               |
| United States Treasury Note/Bond                      | 2.250% | 2/15/27       | 458,626             | 440,138               |
| United States Treasury Note/Bond                      | 4.125% | 2/15/27       | 425,506             | 424,376               |
| United States Treasury Note/Bond                      | 6.625% | 2/15/27       | 39,650              | 41,577                |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond   | 1.125% | 2/28/27       | 77,870              | 72,894                |
| United States Treasury Note/Bond   | 1.875% | 2/28/27       | 484,626             | 461,076               |
| United States Treasury Note/Bond   | 4.250% | 3/15/27       | 430,170             | 430,170               |
| United States Treasury Note/Bond   | 0.625% | 3/31/27       | 91,965              | 84,910                |
| United States Treasury Note/Bond   | 2.500% | 3/31/27       | 415,845             | 400,446               |
| United States Treasury Note/Bond   | 4.500% | 4/15/27       | 534,126             | 536,880               |
| United States Treasury Note/Bond   | 0.500% | 4/30/27       | 173,350             | 159,022               |
| United States Treasury Note/Bond   | 2.750% | 4/30/27       | 406,460             | 392,996               |
| United States Treasury Note/Bond   | 2.375% | 5/15/27       | 426,780             | 408,709               |
| United States Treasury Note/Bond   | 4.500% | 5/15/27       | 707,153             | 710,799               |
| United States Treasury Note/Bond   | 0.500% | 5/31/27       | 286,412             | 261,888               |
| United States Treasury Note/Bond   | 2.625% | 5/31/27       | 467,875             | 450,476               |
| United States Treasury Note/Bond   | 4.625% | 6/15/27       | 647,299             | 652,862               |
| United States Treasury Note/Bond   | 0.500% | 6/30/27       | 438,125             | 399,447               |
| United States Treasury Note/Bond   | 3.250% | 6/30/27       | 434,686             | 424,566               |
| United States Treasury Note/Bond   | 4.375% | 7/15/27       | 628,238             | 630,005               |
| United States Treasury Note/Bond   | 0.375% | 7/31/27       | 395,135             | 357,844               |
| United States Treasury Note/Bond   | 2.750% | 7/31/27       | 329,955             | 317,839               |
| United States Treasury Note/Bond   | 2.250% | 8/15/27       | 342,539             | 325,573               |
| United States Treasury Note/Bond   | 3.750% | 8/15/27       | 627,608             | 619,763               |
| United States Treasury Note/Bond   | 6.375% | 8/15/27       | 6,850               | 7,187                 |
| United States Treasury Note/Bond   | 0.500% | 8/31/27       | 411,980             | 373,228               |
| United States Treasury Note/Bond   | 3.125% | 8/31/27       | 481,085             | 467,329               |
| United States Treasury Note/Bond   | 3.375% | 9/15/27       | 643,447             | 628,869               |
| United States Treasury Note/Bond   | 0.375% | 9/30/27       | 549,655             | 494,604               |
| United States Treasury Note/Bond   | 4.125% | 9/30/27       | 496,756             | 494,893               |
| United States Treasury Note/Bond   | 3.875% | 10/15/27      | 675,619             | 668,652               |
| United States Treasury Note/Bond   | 0.500% | 10/31/27      | 723,957             | 651,561               |
| United States Treasury Note/Bond   | 4.125% | 10/31/27      | 439,439             | 437,791               |
| United States Treasury Note/Bond   | 2.250% | 11/15/27      | 345,326             | 326,494               |
| United States Treasury Note/Bond   | 4.125% | 11/15/27      | 643,745             | 641,130               |
| United States Treasury Note/Bond   | 6.125% | 11/15/27      | 55,808              | 58,468                |
| United States Treasury Note/Bond   | 0.625% | 11/30/27      | 640,670             | 577,003               |
| United States Treasury Note/Bond   | 3.875% | 11/30/27      | 422,155             | 417,472               |
| 1 United States Treasury Note/Bond | 4.000% | 12/15/27      | 4,680,465           | 4,645,361             |
| United States Treasury Note/Bond   | 0.625% | 12/31/27      | 840,335             | 754,726               |
| United States Treasury Note/Bond   | 3.875% | 12/31/27      | 454,519             | 449,476               |
| 1 United States Treasury Note/Bond | 0.750% | 1/31/28       | 1,063,165           | 955,187               |
| United States Treasury Note/Bond   | 3.500% | 1/31/28       | 770,584             | 753,125               |
| United States Treasury Note/Bond   | 2.750% | 2/15/28       | 630,335             | 601,970               |
| United States Treasury Note/Bond   | 1.125% | 2/29/28       | 888,065             | 805,641               |
| United States Treasury Note/Bond   | 4.000% | 2/29/28       | 319,540             | 316,744               |
| United States Treasury Note/Bond   | 1.250% | 3/31/28       | 863,824             | 784,595               |
| United States Treasury Note/Bond   | 3.625% | 3/31/28       | 369,885             | 362,372               |
| United States Treasury Note/Bond   | 1.250% | 4/30/28       | 789,609             | 715,090               |
| 1 United States Treasury Note/Bond | 3.500% | 4/30/28       | 567,416             | 553,231               |
| United States Treasury Note/Bond   | 2.875% | 5/15/28       | 466,972             | 446,105               |
| United States Treasury Note/Bond   | 1.250% | 5/31/28       | 751,770             | 679,060               |
| United States Treasury Note/Bond   | 3.625% | 5/31/28       | 376,279             | 368,048               |
| United States Treasury Note/Bond   | 1.250% | 6/30/28       | 744,896             | 671,338               |
| United States Treasury Note/Bond   | 4.000% | 6/30/28       | 268,670             | 265,941               |
| United States Treasury Note/Bond   | 1.000% | 7/31/28       | 696,318             | 619,941               |
| United States Treasury Note/Bond   | 4.125% | 7/31/28       | 474,346             | 471,159               |
| United States Treasury Note/Bond   | 2.875% | 8/15/28       | 552,424             | 525,580               |
| United States Treasury Note/Bond   | 5.500% | 8/15/28       | 45,575              | 47,391                |
| United States Treasury Note/Bond   | 1.125% | 8/31/28       | 751,098             | 670,003               |
| United States Treasury Note/Bond   | 4.375% | 8/31/28       | 184,713             | 184,915               |
| United States Treasury Note/Bond   | 1.250% | 9/30/28       | 660,660             | 590,465               |
| United States Treasury Note/Bond   | 4.625% | 9/30/28       | 629,257             | 635,353               |
| United States Treasury Note/Bond   | 1.375% | 10/31/28      | 555,620             | 497,801               |
| United States Treasury Note/Bond   | 4.875% | 10/31/28      | 276,176             | 281,182               |
| United States Treasury Note/Bond   | 3.125% | 11/15/28      | 465,885             | 445,794               |
| United States Treasury Note/Bond   | 5.250% | 11/15/28      | 76,342              | 78,561                |
| United States Treasury Note/Bond   | 1.500% | 11/30/28      | 585,700             | 526,123               |
| United States Treasury Note/Bond   | 4.375% | 11/30/28      | 407,768             | 408,087               |
| United States Treasury Note/Bond   | 1.375% | 12/31/28      | 594,900             | 530,576               |
| United States Treasury Note/Bond   | 3.750% | 12/31/28      | 448,626             | 438,672               |
| United States Treasury Note/Bond   | 1.750% | 1/31/29       | 559,690             | 505,470               |
| United States Treasury Note/Bond   | 4.000% | 1/31/29       | 613,847             | 605,598               |
| United States Treasury Note/Bond   | 2.625% | 2/15/29       | 649,243             | 607,042               |



|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 5.250% | 2/15/29       | 52,279              | 54,092                |
| United States Treasury Note/Bond | 1.875% | 2/28/29       | 560,800             | 508,050               |
| United States Treasury Note/Bond | 4.250% | 2/28/29       | 233,107             | 232,087               |
| United States Treasury Note/Bond | 2.375% | 3/31/29       | 425,045             | 392,370               |
| United States Treasury Note/Bond | 4.125% | 3/31/29       | 654,459             | 648,323               |
| United States Treasury Note/Bond | 2.875% | 4/30/29       | 389,175             | 366,372               |
| United States Treasury Note/Bond | 4.625% | 4/30/29       | 617,610             | 623,786               |
| United States Treasury Note/Bond | 2.375% | 5/15/29       | 371,560             | 342,532               |
| United States Treasury Note/Bond | 2.750% | 5/31/29       | 391,385             | 366,006               |
| United States Treasury Note/Bond | 4.500% | 5/31/29       | 662,247             | 665,662               |
| United States Treasury Note/Bond | 3.250% | 6/30/29       | 359,400             | 343,002               |
| United States Treasury Note/Bond | 4.250% | 6/30/29       | 686,288             | 682,749               |
| United States Treasury Note/Bond | 2.625% | 7/31/29       | 263,962             | 244,907               |
| United States Treasury Note/Bond | 4.000% | 7/31/29       | 748,031             | 736,577               |
| United States Treasury Note/Bond | 1.625% | 8/15/29       | 288,941             | 256,526               |
| United States Treasury Note/Bond | 6.125% | 8/15/29       | 37,930              | 40,591                |
| United States Treasury Note/Bond | 3.125% | 8/31/29       | 417,005             | 395,112               |
| United States Treasury Note/Bond | 3.625% | 8/31/29       | 723,239             | 700,638               |
| United States Treasury Note/Bond | 3.500% | 9/30/29       | 698,127             | 672,056               |
| United States Treasury Note/Bond | 3.875% | 9/30/29       | 513,750             | 502,672               |
| United States Treasury Note/Bond | 4.000% | 10/31/29      | 543,220             | 534,223               |
| United States Treasury Note/Bond | 4.125% | 10/31/29      | 807,806             | 798,844               |
| United States Treasury Note/Bond | 1.750% | 11/15/29      | 34,710              | 30,783                |
| United States Treasury Note/Bond | 3.875% | 11/30/29      | 639,984             | 625,784               |
| United States Treasury Note/Bond | 4.125% | 11/30/29      | 829,994             | 820,916               |
| United States Treasury Note/Bond | 3.875% | 12/31/29      | 417,725             | 408,196               |
| United States Treasury Note/Bond | 4.375% | 12/31/29      | 3,985,940           | 3,985,317             |
| United States Treasury Note/Bond | 3.500% | 1/31/30       | 358,635             | 344,178               |
| United States Treasury Note/Bond | 1.500% | 2/15/30       | 618,597             | 537,213               |
| United States Treasury Note/Bond | 4.000% | 2/28/30       | 463,245             | 454,849               |
| United States Treasury Note/Bond | 3.625% | 3/31/30       | 418,541             | 403,434               |
| United States Treasury Note/Bond | 3.500% | 4/30/30       | 650,395             | 622,652               |
| United States Treasury Note/Bond | 0.625% | 5/15/30       | 687,702             | 564,453               |
| United States Treasury Note/Bond | 6.250% | 5/15/30       | 64,435              | 69,912                |
| United States Treasury Note/Bond | 3.750% | 5/31/30       | 244,828             | 237,024               |
| United States Treasury Note/Bond | 3.750% | 6/30/30       | 279,245             | 270,213               |
| United States Treasury Note/Bond | 4.000% | 7/31/30       | 517,100             | 506,435               |
| United States Treasury Note/Bond | 0.625% | 8/15/30       | 1,122,646           | 912,150               |
| United States Treasury Note/Bond | 4.125% | 8/31/30       | 442,993             | 436,348               |
| United States Treasury Note/Bond | 4.625% | 9/30/30       | 425,135             | 429,253               |
| United States Treasury Note/Bond | 4.875% | 10/31/30      | 403,805             | 412,891               |
| United States Treasury Note/Bond | 0.875% | 11/15/30      | 1,087,583           | 890,119               |
| United States Treasury Note/Bond | 4.375% | 11/30/30      | 332,290             | 331,200               |
| United States Treasury Note/Bond | 3.750% | 12/31/30      | 301,685             | 290,749               |
| United States Treasury Note/Bond | 4.000% | 1/31/31       | 517,333             | 505,046               |
| United States Treasury Note/Bond | 1.125% | 2/15/31       | 859,682             | 709,506               |
| United States Treasury Note/Bond | 5.375% | 2/15/31       | 13,675              | 14,299                |
| United States Treasury Note/Bond | 4.250% | 2/28/31       | 475,702             | 470,499               |
| United States Treasury Note/Bond | 4.125% | 3/31/31       | 468,475             | 460,130               |
| United States Treasury Note/Bond | 4.625% | 4/30/31       | 488,198             | 492,546               |
| United States Treasury Note/Bond | 1.625% | 5/15/31       | 1,028,824           | 868,231               |
| United States Treasury Note/Bond | 4.625% | 5/31/31       | 522,799             | 527,373               |
| United States Treasury Note/Bond | 4.250% | 6/30/31       | 524,075             | 517,688               |
| United States Treasury Note/Bond | 4.125% | 7/31/31       | 497,876             | 488,152               |
| United States Treasury Note/Bond | 1.250% | 8/15/31       | 1,263,758           | 1,031,543             |
| United States Treasury Note/Bond | 3.750% | 8/31/31       | 642,473             | 615,770               |
| United States Treasury Note/Bond | 3.625% | 9/30/31       | 471,747             | 448,528               |
| United States Treasury Note/Bond | 4.125% | 10/31/31      | 513,615             | 503,022               |
| United States Treasury Note/Bond | 1.375% | 11/15/31      | 1,189,666           | 972,552               |
| United States Treasury Note/Bond | 4.125% | 11/30/31      | 519,313             | 508,440               |
| United States Treasury Note/Bond | 4.500% | 12/31/31      | 2,655,400           | 2,658,719             |
| United States Treasury Note/Bond | 1.875% | 2/15/32       | 1,066,492           | 897,520               |
| United States Treasury Note/Bond | 2.875% | 5/15/32       | 990,032             | 889,791               |
| United States Treasury Note/Bond | 2.750% | 8/15/32       | 938,594             | 832,856               |
| United States Treasury Note/Bond | 4.125% | 11/15/32      | 953,493             | 930,400               |
| United States Treasury Note/Bond | 3.500% | 2/15/33       | 891,999             | 830,117               |
| United States Treasury Note/Bond | 3.375% | 5/15/33       | 833,091             | 765,923               |
| United States Treasury Note/Bond | 3.875% | 8/15/33       | 893,750             | 851,018               |
| United States Treasury Note/Bond | 4.500% | 11/15/33      | 966,933             | 963,005               |
| United States Treasury Note/Bond | 4.000% | 2/15/34       | 1,053,266           | 1,008,996             |

|   |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | United States Treasury Note/Bond | 4.375% | 5/15/34       | 1,308,840           | 1,289,616             |
|   | United States Treasury Note/Bond | 3.875% | 8/15/34       | 1,251,220           | 1,183,967             |
| 1 | United States Treasury Note/Bond | 4.250% | 11/15/34      | 1,942,931           | 1,893,447             |
|   | United States Treasury Note/Bond | 4.500% | 2/15/36       | 55,143              | 55,040                |
|   | United States Treasury Note/Bond | 4.750% | 2/15/37       | 131,425             | 133,232               |
|   | United States Treasury Note/Bond | 5.000% | 5/15/37       | 223,657             | 231,555               |
|   | United States Treasury Note/Bond | 4.375% | 2/15/38       | 283,075             | 275,246               |
|   | United States Treasury Note/Bond | 4.500% | 5/15/38       | 246,614             | 242,799               |
|   | United States Treasury Note/Bond | 3.500% | 2/15/39       | 103,194             | 90,408                |
|   | United States Treasury Note/Bond | 4.250% | 5/15/39       | 122,867             | 116,608               |
|   | United States Treasury Note/Bond | 4.500% | 8/15/39       | 155,656             | 151,473               |
|   | United States Treasury Note/Bond | 4.375% | 11/15/39      | 205,905             | 197,379               |
|   | United States Treasury Note/Bond | 4.625% | 2/15/40       | 159,805             | 157,308               |
|   | United States Treasury Note/Bond | 1.125% | 5/15/40       | 489,215             | 294,293               |
|   | United States Treasury Note/Bond | 4.375% | 5/15/40       | 167,346             | 160,103               |
|   | United States Treasury Note/Bond | 1.125% | 8/15/40       | 587,420             | 350,249               |
|   | United States Treasury Note/Bond | 3.875% | 8/15/40       | 140,325             | 126,314               |
|   | United States Treasury Note/Bond | 1.375% | 11/15/40      | 644,330             | 398,679               |
|   | United States Treasury Note/Bond | 4.250% | 11/15/40      | 141,854             | 133,343               |
|   | United States Treasury Note/Bond | 1.875% | 2/15/41       | 746,851             | 500,040               |
|   | United States Treasury Note/Bond | 4.750% | 2/15/41       | 26,687              | 26,570                |
|   | United States Treasury Note/Bond | 2.250% | 5/15/41       | 749,929             | 531,981               |
|   | United States Treasury Note/Bond | 4.375% | 5/15/41       | 64,728              | 61,633                |
|   | United States Treasury Note/Bond | 1.750% | 8/15/41       | 817,899             | 529,334               |
|   | United States Treasury Note/Bond | 3.750% | 8/15/41       | 95,310              | 83,843                |
|   | United States Treasury Note/Bond | 2.000% | 11/15/41      | 699,488             | 469,750               |
|   | United States Treasury Note/Bond | 3.125% | 11/15/41      | 113,056             | 90,939                |
|   | United States Treasury Note/Bond | 2.375% | 2/15/42       | 608,975             | 433,419               |
|   | United States Treasury Note/Bond | 3.125% | 2/15/42       | 128,742             | 103,275               |
|   | United States Treasury Note/Bond | 3.000% | 5/15/42       | 118,000             | 92,556                |
|   | United States Treasury Note/Bond | 3.250% | 5/15/42       | 562,325             | 457,416               |
|   | United States Treasury Note/Bond | 2.750% | 8/15/42       | 147,528             | 110,784               |
|   | United States Treasury Note/Bond | 3.375% | 8/15/42       | 526,879             | 434,840               |
|   | United States Treasury Note/Bond | 2.750% | 11/15/42      | 243,319             | 181,729               |
|   | United States Treasury Note/Bond | 4.000% | 11/15/42      | 501,961             | 451,686               |
|   | United States Treasury Note/Bond | 3.125% | 2/15/43       | 204,159             | 161,222               |
|   | United States Treasury Note/Bond | 3.875% | 2/15/43       | 288,920             | 254,972               |
|   | United States Treasury Note/Bond | 2.875% | 5/15/43       | 284,815             | 215,658               |
|   | United States Treasury Note/Bond | 3.875% | 5/15/43       | 428,496             | 377,344               |
|   | United States Treasury Note/Bond | 3.625% | 8/15/43       | 229,652             | 194,558               |
|   | United States Treasury Note/Bond | 4.375% | 8/15/43       | 433,712             | 408,299               |
|   | United States Treasury Note/Bond | 3.750% | 11/15/43      | 209,806             | 180,630               |
|   | United States Treasury Note/Bond | 4.750% | 11/15/43      | 527,375             | 520,948               |
|   | United States Treasury Note/Bond | 3.625% | 2/15/44       | 253,494             | 213,807               |
|   | United States Treasury Note/Bond | 4.500% | 2/15/44       | 455,680             | 435,174               |
|   | United States Treasury Note/Bond | 3.375% | 5/15/44       | 244,400             | 198,040               |
|   | United States Treasury Note/Bond | 4.625% | 5/15/44       | 481,060             | 466,628               |
|   | United States Treasury Note/Bond | 3.125% | 8/15/44       | 311,150             | 241,530               |
|   | United States Treasury Note/Bond | 4.125% | 8/15/44       | 457,924             | 414,707               |
|   | United States Treasury Note/Bond | 3.000% | 11/15/44      | 285,089             | 216,400               |
|   | United States Treasury Note/Bond | 4.625% | 11/15/44      | 853,778             | 828,165               |
|   | United States Treasury Note/Bond | 2.500% | 2/15/45       | 374,140             | 259,560               |
|   | United States Treasury Note/Bond | 3.000% | 5/15/45       | 170,254             | 128,648               |
|   | United States Treasury Note/Bond | 2.875% | 8/15/45       | 215,506             | 158,936               |
|   | United States Treasury Note/Bond | 3.000% | 11/15/45      | 132,327             | 99,493                |
|   | United States Treasury Note/Bond | 2.500% | 2/15/46       | 367,758             | 251,340               |
|   | United States Treasury Note/Bond | 2.500% | 5/15/46       | 438,878             | 298,780               |
|   | United States Treasury Note/Bond | 2.250% | 8/15/46       | 405,843             | 262,022               |
|   | United States Treasury Note/Bond | 2.875% | 11/15/46      | 294,675             | 214,100               |
|   | United States Treasury Note/Bond | 3.000% | 2/15/47       | 343,279             | 254,456               |
|   | United States Treasury Note/Bond | 3.000% | 5/15/47       | 293,251             | 216,822               |
|   | United States Treasury Note/Bond | 2.750% | 8/15/47       | 389,418             | 273,931               |
|   | United States Treasury Note/Bond | 2.750% | 11/15/47      | 377,824             | 265,185               |
|   | United States Treasury Note/Bond | 3.000% | 2/15/48       | 511,670             | 375,438               |
|   | United States Treasury Note/Bond | 3.125% | 5/15/48       | 567,644             | 425,378               |
|   | United States Treasury Note/Bond | 3.000% | 8/15/48       | 545,462             | 398,528               |
|   | United States Treasury Note/Bond | 3.375% | 11/15/48      | 624,303             | 487,834               |
|   | United States Treasury Note/Bond | 3.000% | 2/15/49       | 606,784             | 441,625               |
|   | United States Treasury Note/Bond | 2.875% | 5/15/49       | 613,434             | 435,155               |
|   | United States Treasury Note/Bond | 2.250% | 8/15/49       | 557,049             | 345,109               |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond              | 2.375% | 11/15/49      | 562,536             | 357,650               |
| United States Treasury Note/Bond              | 2.000% | 2/15/50       | 588,389             | 341,817               |
| United States Treasury Note/Bond              | 1.250% | 5/15/50       | 594,411             | 281,974               |
| United States Treasury Note/Bond              | 1.375% | 8/15/50       | 731,565             | 356,867               |
| United States Treasury Note/Bond              | 1.625% | 11/15/50      | 758,335             | 395,638               |
| United States Treasury Note/Bond              | 1.875% | 2/15/51       | 831,390             | 462,720               |
| United States Treasury Note/Bond              | 2.375% | 5/15/51       | 861,161             | 541,993               |
| United States Treasury Note/Bond              | 2.000% | 8/15/51       | 844,652             | 482,771               |
| United States Treasury Note/Bond              | 1.875% | 11/15/51      | 781,835             | 431,475               |
| United States Treasury Note/Bond              | 2.250% | 2/15/52       | 727,318             | 441,277               |
| United States Treasury Note/Bond              | 2.875% | 5/15/52       | 686,161             | 480,098               |
| United States Treasury Note/Bond              | 3.000% | 8/15/52       | 674,222             | 484,176               |
| United States Treasury Note/Bond              | 4.000% | 11/15/52      | 501,294             | 437,066               |
| United States Treasury Note/Bond              | 3.625% | 2/15/53       | 515,834             | 419,438               |
| United States Treasury Note/Bond              | 3.625% | 5/15/53       | 522,733             | 425,456               |
| United States Treasury Note/Bond              | 4.125% | 8/15/53       | 563,824             | 502,773               |
| United States Treasury Note/Bond              | 4.750% | 11/15/53      | 380,064             | 376,323               |
| United States Treasury Note/Bond              | 4.250% | 2/15/54       | 677,801             | 619,023               |
| United States Treasury Note/Bond              | 4.625% | 5/15/54       | 497,573             | 484,123               |
| United States Treasury Note/Bond              | 4.250% | 8/15/54       | 676,269             | 618,575               |
| <sup>1</sup> United States Treasury Note/Bond | 4.500% | 11/15/54      | 1,826,452           | 1,743,691             |
|                                               |        |               |                     | <b>147,013,792</b>    |

**Agency Bonds and Notes (0.5%)**

|                                                 |        |          |        |        |
|-------------------------------------------------|--------|----------|--------|--------|
| <sup>2,3</sup> AID-Israel                       | 5.500% | 9/18/33  | 5,150  | 5,363  |
| Federal Farm Credit Banks                       | 4.000% | 1/13/26  | 9,300  | 9,274  |
| Federal Farm Credit Banks                       | 3.875% | 2/2/26   | 6,200  | 6,174  |
| Federal Farm Credit Banks                       | 4.750% | 3/9/26   | 7,525  | 7,565  |
| Federal Farm Credit Banks                       | 4.750% | 5/8/26   | 10,000 | 10,059 |
| Federal Farm Credit Banks                       | 4.375% | 6/23/26  | 32,650 | 32,689 |
| Federal Farm Credit Banks                       | 4.375% | 7/6/26   | 25,328 | 25,355 |
| Federal Farm Credit Banks                       | 4.625% | 7/17/26  | 20,410 | 20,507 |
| Federal Farm Credit Banks                       | 5.000% | 7/30/26  | 11,000 | 11,116 |
| Federal Farm Credit Banks                       | 4.500% | 8/14/26  | 11,650 | 11,685 |
| Federal Farm Credit Banks                       | 4.875% | 8/28/26  | 5,211  | 5,258  |
| Federal Farm Credit Banks                       | 3.875% | 10/16/26 | 2,780  | 2,759  |
| Federal Farm Credit Banks                       | 4.125% | 1/25/27  | 12,000 | 11,951 |
| Federal Farm Credit Banks                       | 4.500% | 3/26/27  | 17,580 | 17,637 |
| Federal Farm Credit Banks                       | 4.750% | 5/6/27   | 10,345 | 10,435 |
| Federal Farm Credit Banks                       | 4.500% | 5/20/27  | 14,287 | 14,334 |
| Federal Farm Credit Banks                       | 4.000% | 8/6/27   | 1,411  | 1,399  |
| Federal Farm Credit Banks                       | 3.750% | 8/16/27  | 1,388  | 1,367  |
| Federal Farm Credit Banks                       | 4.625% | 11/15/27 | 4,500  | 4,530  |
| Federal Farm Credit Banks                       | 4.500% | 6/7/28   | 7,000  | 7,016  |
| Federal Farm Credit Banks                       | 4.500% | 9/22/28  | 500    | 501    |
| Federal Farm Credit Banks                       | 4.250% | 12/15/28 | 5,657  | 5,619  |
| Federal Farm Credit Banks                       | 4.125% | 3/20/29  | 7,000  | 6,916  |
| Federal Farm Credit Banks                       | 4.750% | 4/30/29  | 6,827  | 6,910  |
| Federal Farm Credit Banks                       | 3.500% | 9/10/29  | 4,475  | 4,295  |
| Federal Home Loan Banks                         | 4.375% | 6/12/26  | 11,050 | 11,063 |
| Federal Home Loan Banks                         | 3.625% | 9/4/26   | 26,250 | 25,961 |
| Federal Home Loan Banks                         | 1.875% | 9/11/26  | 35,000 | 33,622 |
| Federal Home Loan Banks                         | 4.000% | 10/9/26  | 35,000 | 34,814 |
| Federal Home Loan Banks                         | 4.625% | 11/17/26 | 42,875 | 43,120 |
| Federal Home Loan Banks                         | 1.250% | 12/21/26 | 67,100 | 63,248 |
| Federal Home Loan Banks                         | 4.125% | 1/15/27  | 13,175 | 13,122 |
| Federal Home Loan Banks                         | 4.500% | 3/12/27  | 5,100  | 5,116  |
| Federal Home Loan Banks                         | 4.750% | 4/9/27   | 22,000 | 22,190 |
| Federal Home Loan Banks                         | 3.250% | 6/9/28   | 19,510 | 18,784 |
| Federal Home Loan Banks                         | 4.000% | 6/30/28  | 27,675 | 27,313 |
| Federal Home Loan Banks                         | 3.250% | 11/16/28 | 62,745 | 60,224 |
| Federal Home Loan Banks                         | 4.750% | 12/8/28  | 2,220  | 2,245  |
| Federal Home Loan Banks                         | 4.625% | 6/8/29   | 16,530 | 16,652 |
| Federal Home Loan Banks                         | 4.750% | 3/10/34  | 16,295 | 16,254 |
| Federal Home Loan Banks                         | 5.500% | 7/15/36  | 21,150 | 22,424 |
| <sup>2,4</sup> Federal Home Loan Mortgage Corp. | 6.750% | 9/15/29  | 15,573 | 17,071 |
| <sup>4</sup> Federal Home Loan Mortgage Corp.   | 6.750% | 3/15/31  | 45,401 | 50,605 |
| <sup>4</sup> Federal Home Loan Mortgage Corp.   | 6.250% | 7/15/32  | 60,678 | 66,939 |
| <sup>4</sup> Federal National Mortgage Assn.    | 2.125% | 4/24/26  | 42,302 | 41,146 |
| <sup>4</sup> Federal National Mortgage Assn.    | 1.875% | 9/24/26  | 30,435 | 29,212 |

|   |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------|--------|---------------|---------------------|-----------------------|
| 4 | Federal National Mortgage Assn. | 0.750% | 10/8/27       | 98,290              | 89,105                |
| 4 | Federal National Mortgage Assn. | 6.250% | 5/15/29       | 43,526              | 46,624                |
| 4 | Federal National Mortgage Assn. | 7.125% | 1/15/30       | 17,956              | 20,051                |
| 4 | Federal National Mortgage Assn. | 7.250% | 5/15/30       | 44,920              | 50,708                |
| 4 | Federal National Mortgage Assn. | 0.875% | 8/5/30        | 121,835             | 100,219               |
| 4 | Federal National Mortgage Assn. | 6.625% | 11/15/30      | 55,935              | 61,812                |
| 4 | Federal National Mortgage Assn. | 5.625% | 7/15/37       | 3,396               | 3,637                 |
| 4 | Federal National Mortgage Assn. | 6.210% | 8/6/38        | 300                 | 339                   |
| 2 | Private Export Funding Corp.    | 3.900% | 10/15/27      | 4,150               | 4,077                 |
| 2 | Private Export Funding Corp.    | 1.400% | 7/15/28       | 9,375               | 8,404                 |
| 2 | Private Export Funding Corp.    | 4.300% | 12/15/28      | 4,875               | 4,814                 |
| 2 | Private Export Funding Corp.    | 3.650% | 3/15/30       | 4,150               | 3,970                 |
| 2 | Private Export Funding Corp.    | 4.600% | 2/15/34       | 4,600               | 4,528                 |
| 2 | Tennessee Valley Authority      | 2.875% | 2/1/27        | 25,750              | 24,985                |
|   | Tennessee Valley Authority      | 3.875% | 3/15/28       | 16,000              | 15,733                |
|   | Tennessee Valley Authority      | 7.125% | 5/1/30        | 9,625               | 10,752                |
|   | Tennessee Valley Authority      | 1.500% | 9/15/31       | 13,700              | 11,254                |
| 2 | Tennessee Valley Authority      | 4.700% | 7/15/33       | 6,375               | 6,351                 |
|   | Tennessee Valley Authority      | 4.375% | 8/1/34        | 9,877               | 9,555                 |
|   | Tennessee Valley Authority      | 4.650% | 6/15/35       | 6,000               | 5,925                 |
|   | Tennessee Valley Authority      | 5.880% | 4/1/36        | 12,795              | 13,865                |
|   | Tennessee Valley Authority      | 6.150% | 1/15/38       | 665                 | 734                   |
|   | Tennessee Valley Authority      | 5.500% | 6/15/38       | 1,436               | 1,498                 |
|   | Tennessee Valley Authority      | 5.250% | 9/15/39       | 22,828              | 23,281                |
|   | Tennessee Valley Authority      | 3.500% | 12/15/42      | 1,820               | 1,472                 |
|   | Tennessee Valley Authority      | 4.875% | 1/15/48       | 14,320              | 13,595                |
|   | Tennessee Valley Authority      | 4.250% | 9/15/52       | 10,475              | 8,918                 |
|   | Tennessee Valley Authority      | 5.375% | 4/1/56        | 17,860              | 18,182                |
|   | Tennessee Valley Authority      | 4.625% | 9/15/60       | 8,838               | 7,852                 |
|   | Tennessee Valley Authority      | 4.250% | 9/15/65       | 8,050               | 6,626                 |

1,440,705

**Conventional Mortgage-Backed Securities (19.7%)**

|     |                       |        |                  |           |           |
|-----|-----------------------|--------|------------------|-----------|-----------|
| 2,4 | Fannie Mae Pool       | 6.000% | 11/1/32          | 12        | 12        |
| 2,4 | Fannie Mae Pool       | 6.500% | 9/1/32           | 20        | 20        |
| 2,4 | Freddie Mac Gold Pool | 2.000% | 1/1/28–12/1/31   | 9,174     | 8,736     |
| 2,4 | Freddie Mac Gold Pool | 2.500% | 4/1/27–3/1/37    | 136,739   | 130,252   |
| 2,4 | Freddie Mac Gold Pool | 3.000% | 10/1/26–4/1/48   | 510,183   | 457,472   |
| 2,4 | Freddie Mac Gold Pool | 3.500% | 9/1/25–3/1/49    | 591,618   | 538,326   |
| 2,4 | Freddie Mac Gold Pool | 4.000% | 1/1/25–2/1/49    | 376,241   | 351,674   |
| 2,4 | Freddie Mac Gold Pool | 4.500% | 5/1/25–1/1/49    | 175,240   | 169,123   |
| 2,4 | Freddie Mac Gold Pool | 5.000% | 7/1/25–11/1/48   | 54,263    | 54,086    |
| 2,4 | Freddie Mac Gold Pool | 5.500% | 10/1/25–6/1/41   | 37,039    | 37,908    |
| 2,4 | Freddie Mac Gold Pool | 6.000% | 9/1/27–5/1/40    | 19,749    | 20,475    |
| 2,4 | Freddie Mac Gold Pool | 7.000% | 3/1/26–12/1/38   | 1,640     | 1,720     |
| 2,4 | Freddie Mac Gold Pool | 7.500% | 4/1/27–2/1/32    | 9         | 10        |
| 2,4 | Freddie Mac Gold Pool | 8.000% | 1/1/27–11/1/31   | 14        | 14        |
| 2,4 | Freddie Mac Gold Pool | 8.500% | 6/1/25           | 1         | 1         |
| 2   | Ginnie Mae I Pool     | 3.000% | 1/15/26–3/15/45  | 33,060    | 29,287    |
| 2   | Ginnie Mae I Pool     | 3.500% | 11/15/25–5/15/48 | 43,254    | 39,487    |
| 2   | Ginnie Mae I Pool     | 4.000% | 1/15/25–5/15/47  | 49,774    | 47,025    |
| 2   | Ginnie Mae I Pool     | 4.500% | 9/15/25–2/15/49  | 41,626    | 40,362    |
| 2   | Ginnie Mae I Pool     | 5.000% | 12/15/32–5/15/41 | 22,740    | 22,579    |
| 2   | Ginnie Mae I Pool     | 5.500% | 9/15/40–2/15/41  | 42        | 43        |
| 2   | Ginnie Mae I Pool     | 6.000% | 12/15/29–6/15/41 | 787       | 804       |
| 2   | Ginnie Mae I Pool     | 6.500% | 3/15/28–8/15/39  | 2,772     | 2,844     |
| 2   | Ginnie Mae I Pool     | 7.000% | 7/15/27–9/15/36  | 118       | 121       |
| 2   | Ginnie Mae I Pool     | 8.000% | 1/15/27          | 3         | 3         |
| 2   | Ginnie Mae II Pool    | 1.500% | 3/20/51–12/20/51 | 47,252    | 36,133    |
| 2   | Ginnie Mae II Pool    | 2.000% | 8/20/50–5/20/52  | 2,102,588 | 1,681,064 |
| 2   | Ginnie Mae II Pool    | 2.500% | 6/20/27–7/20/52  | 2,127,524 | 1,779,158 |
| 2   | Ginnie Mae II Pool    | 3.000% | 10/20/26–5/20/53 | 2,088,847 | 1,823,312 |
| 2,5 | Ginnie Mae II Pool    | 3.500% | 9/20/25–1/15/55  | 1,629,001 | 1,470,339 |
| 2   | Ginnie Mae II Pool    | 4.000% | 9/20/25–11/20/54 | 1,164,146 | 1,080,632 |
| 2,5 | Ginnie Mae II Pool    | 4.500% | 8/20/33–1/15/55  | 1,417,731 | 1,345,359 |
| 2,5 | Ginnie Mae II Pool    | 5.000% | 12/20/32–1/15/55 | 1,759,538 | 1,710,680 |
| 2,5 | Ginnie Mae II Pool    | 5.500% | 10/20/48–1/15/55 | 1,836,817 | 1,823,522 |
| 2   | Ginnie Mae II Pool    | 6.000% | 9/20/33–9/20/54  | 1,268,033 | 1,278,316 |
| 2   | Ginnie Mae II Pool    | 6.500% | 10/20/28–8/20/54 | 611,041   | 623,931   |
| 2   | Ginnie Mae II Pool    | 7.000% | 8/20/34–9/20/54  | 144,340   | 148,233   |



|                                 | Coupon | Maturity Date    | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------|--------|------------------|---------------------|-----------------------|
| <sup>2</sup> Ginnie Mae II Pool | 7.500% | 12/20/53–2/20/54 | 9,597               | 9,866                 |
| <sup>2,4</sup> UMBS Pool        | 1.500% | 7/1/35–6/1/52    | 2,716,647           | 2,146,965             |
| <sup>2,4,5</sup> UMBS Pool      | 2.000% | 11/1/27–1/25/55  | 11,514,682          | 9,231,293             |
| <sup>2,4,5</sup> UMBS Pool      | 2.500% | 11/1/26–1/25/55  | 8,114,591           | 6,750,263             |
| <sup>2,4</sup> UMBS Pool        | 3.000% | 11/1/25–11/1/53  | 5,082,449           | 4,417,101             |
| <sup>2,4,5</sup> UMBS Pool      | 3.500% | 8/1/25–1/25/55   | 3,194,870           | 2,875,911             |
| <sup>2,4,5</sup> UMBS Pool      | 4.000% | 1/1/25–1/25/55   | 2,804,791           | 2,594,403             |
| <sup>2,4,5</sup> UMBS Pool      | 4.500% | 3/1/26–1/25/55   | 2,389,046           | 2,266,882             |
| <sup>2,4,5</sup> UMBS Pool      | 5.000% | 4/1/25–1/25/55   | 3,408,533           | 3,306,267             |
| <sup>2,4,5</sup> UMBS Pool      | 5.500% | 5/1/25–1/25/55   | 4,283,887           | 4,246,593             |
| <sup>2,4,5</sup> UMBS Pool      | 6.000% | 1/1/26–1/25/55   | 3,737,085           | 3,773,563             |
| <sup>2,4</sup> UMBS Pool        | 6.500% | 11/1/52–12/1/54  | 2,021,494           | 2,076,993             |
| <sup>2,4</sup> UMBS Pool        | 7.000% | 8/1/27–11/1/54   | 465,108             | 483,733               |
| <sup>2,4</sup> UMBS Pool        | 7.500% | 7/1/30–1/1/54    | 28,569              | 29,975                |
| <sup>2,4</sup> UMBS Pool        | 8.000% | 12/1/29          | 3                   | 3                     |
|                                 |        |                  |                     | <b>60,962,874</b>     |

**Nonconventional Mortgage-Backed Securities (0.0%)**

|                                                     |        |                 |     |     |
|-----------------------------------------------------|--------|-----------------|-----|-----|
| <sup>2,4,6</sup> Fannie Mae Pool, 1YR CMT + 2.155%  | 6.405% | 12/1/37         | 96  | 98  |
| <sup>2,4,6</sup> Fannie Mae Pool, 1YR CMT + 2.313%  | 6.438% | 1/1/35          | 26  | 27  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.290% | 5.885% | 12/1/41         | 130 | 131 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.310% | 6.999% | 9/1/37          | 288 | 292 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.432% | 7.067% | 7/1/36          | 56  | 56  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.465% | 7.215% | 10/1/37         | 60  | 61  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.472% | 6.011% | 3/1/43          | 464 | 474 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.527% | 7.351% | 10/1/37         | 108 | 110 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.530% | 6.242% | 12/1/43         | 183 | 186 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.559% | 7.294% | 9/1/43          | 61  | 62  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.560% | 7.219% | 7/1/43          | 475 | 483 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.597% | 6.472% | 11/1/33         | 19  | 19  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.598% | 6.975% | 6/1/43          | 149 | 152 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.612% | 6.449% | 1/1/42          | 201 | 205 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.623% | 5.998% | 2/1/36          | 26  | 27  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.627% | 6.127% | 3/1/38          | 37  | 37  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.635% | 6.635% | 11/1/36         | 17  | 17  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.641% | 7.391% | 8/1/35          | 99  | 101 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.672% | 7.286% | 10/1/42         | 143 | 146 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.679% | 7.061% | 6/1/42          | 206 | 210 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.682% | 6.057% | 1/1/37          | 22  | 23  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.690% | 6.966% | 10/1/39         | 88  | 90  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.690% | 7.199% | 9/1/42          | 331 | 339 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.690% | 7.224% | 5/1/40          | 45  | 46  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.695% | 7.445% | 7/1/39          | 60  | 61  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.698% | 7.448% | 8/1/40          | 44  | 45  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.700% | 6.515% | 12/1/40         | 70  | 71  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.700% | 7.575% | 7/1/37          | 20  | 20  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.702% | 7.127% | 10/1/42         | 207 | 212 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.703% | 6.332% | 4/1/36          | 29  | 30  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.705% | 6.314% | 11/1/39         | 21  | 21  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.708% | 6.976% | 8/1/39          | 307 | 313 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.709% | 7.459% | 7/1/35          | 85  | 86  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.735% | 7.365% | 9/1/34          | 24  | 24  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.739% | 7.244% | 9/1/43          | 251 | 257 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.744% | 6.573% | 5/1/42          | 164 | 168 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.744% | 6.619% | 12/1/33         | 8   | 8   |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.747% | 7.526% | 7/1/41          | 402 | 411 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.748% | 6.379% | 5/1/35          | 32  | 33  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.750% | 6.178% | 2/1/36          | 48  | 49  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.750% | 7.500% | 10/1/40         | 64  | 65  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.778% | 6.588% | 5/1/42          | 64  | 65  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.780% | 6.280% | 2/1/41          | 134 | 138 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.781% | 6.967% | 7/1/42          | 254 | 261 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.793% | 7.304% | 3/1/42          | 221 | 226 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.795% | 6.446% | 3/1/42          | 254 | 260 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.796% | 6.804% | 8/1/42          | 447 | 457 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.797% | 6.858% | 2/1/42          | 497 | 510 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.798% | 6.674% | 11/1/39         | 95  | 97  |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.805% | 6.669% | 11/1/41         | 251 | 257 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.807% | 6.333% | 3/1/41          | 123 | 127 |
| <sup>2,4,6</sup> Fannie Mae Pool, RFUCCT1Y + 1.810% | 6.435% | 11/1/33–11/1/39 | 109 | 112 |



|                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 6.685% | 12/1/40       | 52                  | 53                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.810%           | 6.810% | 10/1/40       | 83                  | 85                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.812%           | 6.463% | 2/1/41        | 75                  | 77                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.813%           | 6.650% | 1/1/42        | 39                  | 40                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.813%           | 6.717% | 11/1/41       | 139                 | 143                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.190% | 2/1/41        | 80                  | 82                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.654% | 12/1/41       | 196                 | 201                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.738% | 12/1/40       | 146                 | 150                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 6.815% | 11/1/40       | 155                 | 158                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.828%           | 7.548% | 5/1/41        | 121                 | 124                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.815%           | 7.565% | 6/1/41        | 34                  | 35                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.825%           | 6.575% | 3/1/41        | 90                  | 92                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.826%           | 7.701% | 7/1/38        | 33                  | 34                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.828%           | 7.374% | 9/1/40        | 64                  | 66                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.830%           | 6.377% | 4/1/41        | 174                 | 178                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.830%           | 7.705% | 6/1/41        | 129                 | 132                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.831%           | 7.163% | 2/1/42        | 187                 | 191                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.828%           | 6.424% | 1/1/40        | 32                  | 33                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.835%           | 7.210% | 5/1/40        | 40                  | 41                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.839%           | 6.582% | 12/1/39       | 119                 | 122                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.840%           | 7.590% | 8/1/39        | 98                  | 101                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.880%           | 7.072% | 11/1/34       | 93                  | 95                    |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 1.914%           | 7.289% | 4/1/37        | 105                 | 107                   |
| 2,4,6 Fannie Mae Pool, RFUCCT1Y + 2.130%           | 7.397% | 10/1/36       | 70                  | 72                    |
| 2,4,6 Fannie Mae Pool, RFUCCT6M + 1.037%           | 6.473% | 4/1/37        | 171                 | 170                   |
| 2,4,6 Fannie Mae Pool, RFUCCT6M + 1.840%           | 7.090% | 8/1/37        | 79                  | 81                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 6.485% | 2/1/36        | 25                  | 25                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 6.662% | 11/1/34       | 108                 | 110                   |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 7.206% | 11/1/36       | 25                  | 25                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%  | 7.250% | 5/1/36        | 16                  | 16                    |
| 2,4,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.413%  | 6.551% | 10/1/36       | 101                 | 103                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.275% | 6.650% | 9/1/37        | 3                   | 3                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.468% | 6.122% | 3/1/37        | 2                   | 2                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.570% | 6.056% | 3/1/37        | 5                   | 5                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 6.265% | 12/1/36       | 48                  | 49                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 7.085% | 11/1/43       | 215                 | 219                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640% | 7.390% | 5/1/42        | 30                  | 31                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660% | 6.660% | 10/1/37       | 87                  | 89                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665% | 6.290% | 12/1/34       | 27                  | 28                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695% | 6.073% | 2/1/37        | 59                  | 60                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727% | 5.992% | 1/1/35        | 5                   | 5                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.735% | 5.985% | 12/1/35       | 16                  | 17                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743% | 6.369% | 12/1/36       | 46                  | 47                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745% | 5.995% | 12/1/40       | 177                 | 181                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 6.223% | 12/1/41       | 213                 | 218                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750% | 7.125% | 5/1/38        | 16                  | 17                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.789% | 6.999% | 6/1/37        | 64                  | 65                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.836% | 6.441% | 2/1/42        | 46                  | 47                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.843% | 7.276% | 3/1/42        | 34                  | 35                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855% | 6.480% | 5/1/37        | 50                  | 51                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.130% | 12/1/40       | 28                  | 29                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.201% | 1/1/41        | 235                 | 241                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 6.380% | 3/1/41        | 21                  | 21                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.311% | 5/1/40        | 25                  | 26                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.684% | 6/1/41        | 41                  | 42                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880% | 7.755% | 6/1/40        | 94                  | 96                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881% | 7.598% | 6/1/40        | 44                  | 45                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.883% | 6.779% | 2/1/42        | 63                  | 65                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.883% | 7.633% | 8/1/37        | 46                  | 47                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.893% | 7.493% | 9/1/40        | 59                  | 60                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900% | 6.700% | 11/1/40       | 126                 | 129                   |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900% | 7.775% | 6/1/40        | 20                  | 21                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.218% | 1/1/41        | 36                  | 37                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.382% | 2/1/41        | 59                  | 61                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910% | 6.410% | 2/1/41        | 53                  | 55                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.995% | 6.451% | 3/1/37        | 60                  | 62                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085% | 6.585% | 3/1/38        | 19                  | 20                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355% | 6.606% | 6/1/37        | 70                  | 70                    |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.570% | 7.195% | 3/1/37        | 2                   | 2                     |
| 2,4,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.665% | 7.226% | 1/1/37        | 109                 | 110                   |

|                                                     | Coupon | Maturity Date     | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|-------------------|---------------------|-----------------------|
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 1.500% | 3.750% | 10/20/38–12/20/43 | 1,500               | 1,518                 |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 1.500% | 4.625% | 1/20/41–3/20/43   | 2,705               | 2,733                 |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 1.500% | 4.875% | 6/20/29–6/20/43   | 1,222               | 1,233                 |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 1.500% | 5.750% | 12/20/39–12/20/40 | 183                 | 185                   |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 1.500% | 5.875% | 7/20/38           | 28                  | 28                    |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 2.000% | 5.375% | 5/20/41           | 38                  | 39                    |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 2.000% | 6.250% | 11/20/40          | 25                  | 25                    |
| <sup>2,6</sup> Ginnie Mae II Pool, 1YR CMT + 2.000% | 7.125% | 5/20/41           | 74                  | 75                    |
|                                                     |        |                   |                     | <b>18,962</b>         |

**Total U.S. Government and Agency Obligations (Cost \$227,068,766)****209,436,333****Asset-Backed/Commercial Mortgage-Backed Securities (2.0%)**

|                                                                         |        |          |        |        |
|-------------------------------------------------------------------------|--------|----------|--------|--------|
| <sup>2</sup> Ally Auto Receivables Trust Series 2022-1                  | 3.310% | 11/15/26 | 2,184  | 2,175  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2022-1                  | 3.450% | 6/15/27  | 550    | 545    |
| <sup>2</sup> Ally Auto Receivables Trust Series 2022-2                  | 4.760% | 5/17/27  | 4,708  | 4,712  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2022-2                  | 4.870% | 4/17/28  | 2,125  | 2,134  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2023-1                  | 5.460% | 5/15/28  | 3,294  | 3,326  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2023-1                  | 5.270% | 11/15/28 | 1,010  | 1,023  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2024-1                  | 5.080% | 12/15/28 | 7,500  | 7,553  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2024-1                  | 4.940% | 10/15/29 | 2,500  | 2,511  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2024-2                  | 4.140% | 7/16/29  | 2,000  | 1,986  |
| <sup>2</sup> Ally Auto Receivables Trust Series 2024-2                  | 4.140% | 10/15/30 | 920    | 905    |
| <sup>2</sup> American Express Credit Account Master Trust Series 2022-2 | 3.390% | 5/15/27  | 40,775 | 40,594 |
| <sup>2</sup> American Express Credit Account Master Trust Series 2022-3 | 3.750% | 8/15/27  | 23,050 | 22,944 |
| <sup>2</sup> American Express Credit Account Master Trust Series 2022-4 | 4.950% | 10/15/27 | 10,700 | 10,739 |
| <sup>2</sup> American Express Credit Account Master Trust Series 2023-1 | 4.870% | 5/15/28  | 16,575 | 16,663 |
| <sup>2</sup> American Express Credit Account Master Trust Series 2023-2 | 4.800% | 5/15/30  | 4,800  | 4,834  |
| <sup>2</sup> American Express Credit Account Master Trust Series 2023-3 | 5.230% | 9/15/28  | 6,800  | 6,887  |
| <sup>2</sup> American Express Credit Account Master Trust Series 2023-4 | 5.150% | 9/15/30  | 6,820  | 6,940  |
| <sup>2</sup> American Express Credit Account Master Trust Series 2024-1 | 5.230% | 4/15/29  | 11,600 | 11,777 |
| <sup>2</sup> American Express Credit Account Master Trust Series 2024-2 | 5.240% | 4/15/31  | 10,100 | 10,317 |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2021-1     | 0.890% | 10/19/26 | 489    | 485    |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2021-3     | 0.760% | 8/18/26  | 8      | 8      |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2021-3     | 1.170% | 8/18/27  | 425    | 420    |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2021-3     | 1.410% | 8/18/27  | 950    | 916    |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2023-1     | 5.620% | 11/18/27 | 2,850  | 2,871  |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2023-1     | 5.800% | 12/18/28 | 1,250  | 1,273  |
| <sup>2</sup> AmeriCredit Automobile Receivables Trust Series 2024-1     | 5.380% | 6/18/29  | 3,000  | 3,035  |
| <sup>2</sup> BA Credit Card Trust Series 2022-A1                        | 3.530% | 11/15/27 | 6,600  | 6,570  |
| <sup>2</sup> BA Credit Card Trust Series 2023-A1                        | 4.790% | 5/15/28  | 12,225 | 12,279 |
| <sup>2</sup> BA Credit Card Trust Series 2024-A1                        | 4.930% | 5/15/29  | 15,000 | 15,145 |
| <sup>2</sup> Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.429% | 9/15/48  | 157    | 156    |
| <sup>2</sup> Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.705% | 9/15/48  | 2,525  | 2,500  |
| <sup>2</sup> BANK Series 2017-BNK4                                      | 3.625% | 5/15/50  | 5,950  | 5,759  |
| <sup>2</sup> BANK Series 2017-BNK5                                      | 3.390% | 6/15/60  | 7,000  | 6,735  |
| <sup>2</sup> BANK Series 2017-BNK5                                      | 3.624% | 6/15/60  | 3,500  | 3,343  |
| <sup>2</sup> BANK Series 2017-BNK6                                      | 3.254% | 7/15/60  | 3,441  | 3,308  |
| <sup>2</sup> BANK Series 2017-BNK6                                      | 3.518% | 7/15/60  | 9,658  | 9,311  |
| <sup>2</sup> BANK Series 2017-BNK6                                      | 3.741% | 7/15/60  | 9,929  | 9,519  |
| <sup>2</sup> BANK Series 2017-BNK7                                      | 3.175% | 9/15/60  | 11,485 | 11,033 |
| <sup>2</sup> BANK Series 2017-BNK7                                      | 3.435% | 9/15/60  | 4,965  | 4,770  |
| <sup>2</sup> BANK Series 2017-BNK7                                      | 3.748% | 9/15/60  | 5,225  | 4,978  |
| <sup>2</sup> BANK Series 2017-BNK8                                      | 3.488% | 11/15/50 | 5,925  | 5,566  |
| <sup>2</sup> BANK Series 2017-BNK8                                      | 3.731% | 11/15/50 | 1,000  | 926    |
| <sup>2</sup> BANK Series 2017-BNK8                                      | 4.092% | 11/15/50 | 2,800  | 2,182  |
| <sup>2</sup> BANK Series 2017-BNK9                                      | 3.279% | 11/15/54 | 2,691  | 2,576  |
| <sup>2</sup> BANK Series 2017-BNK9                                      | 3.538% | 11/15/54 | 6,150  | 5,906  |
| <sup>2</sup> BANK Series 2018-BNK10                                     | 3.641% | 2/15/61  | 866    | 854    |
| <sup>2</sup> BANK Series 2018-BNK10                                     | 3.688% | 2/15/61  | 4,375  | 4,209  |
| <sup>2</sup> BANK Series 2018-BNK10                                     | 3.898% | 2/15/61  | 1,650  | 1,575  |
| <sup>2</sup> BANK Series 2018-BNK11                                     | 4.046% | 3/15/61  | 4,275  | 4,142  |
| <sup>2</sup> BANK Series 2018-BNK12                                     | 4.255% | 5/15/61  | 6,200  | 6,039  |
| <sup>2</sup> BANK Series 2018-BNK12                                     | 4.342% | 5/15/61  | 1,650  | 1,595  |
| <sup>2</sup> BANK Series 2018-BNK13                                     | 3.953% | 8/15/61  | 2,235  | 2,152  |
| <sup>2</sup> BANK Series 2018-BNK13                                     | 4.217% | 8/15/61  | 6,200  | 6,009  |
| <sup>2</sup> BANK Series 2018-BNK14                                     | 3.966% | 9/15/60  | 1,990  | 1,920  |
| <sup>2</sup> BANK Series 2018-BNK14                                     | 4.128% | 9/15/60  | 2,012  | 2,008  |
| <sup>2</sup> BANK Series 2018-BNK14                                     | 4.231% | 9/15/60  | 2,425  | 2,356  |
| <sup>2</sup> BANK Series 2018-BNK14                                     | 4.481% | 9/15/60  | 2,600  | 2,459  |

|   |                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | BANK Series 2018-BNK15                                                   | 4.407% | 11/15/61      | 9,060               | 8,842                 |
| 2 | BANK Series 2019-BNK16                                                   | 4.005% | 2/15/52       | 6,850               | 6,551                 |
| 2 | BANK Series 2019-BNK17                                                   | 3.714% | 4/15/52       | 5,070               | 4,798                 |
| 2 | BANK Series 2019-BNK17                                                   | 3.976% | 4/15/52       | 2,125               | 1,989                 |
| 2 | BANK Series 2019-BNK18                                                   | 3.584% | 5/15/62       | 2,925               | 2,669                 |
| 2 | BANK Series 2019-BNK18                                                   | 3.826% | 5/15/62       | 2,050               | 1,852                 |
| 2 | BANK Series 2019-BNK19                                                   | 3.183% | 8/15/61       | 3,415               | 3,061                 |
| 2 | BANK Series 2019-BNK19                                                   | 4.027% | 8/15/61       | 1,575               | 1,251                 |
| 2 | BANK Series 2019-BNK20                                                   | 3.011% | 9/15/62       | 7,785               | 6,992                 |
| 2 | BANK Series 2019-BNK21                                                   | 2.851% | 10/17/52      | 2,570               | 2,306                 |
| 2 | BANK Series 2019-BNK21                                                   | 3.093% | 10/17/52      | 3,275               | 2,896                 |
| 2 | BANK Series 2019-BNK22                                                   | 2.978% | 11/15/62      | 3,645               | 3,288                 |
| 2 | BANK Series 2019-BNK23                                                   | 2.920% | 12/15/52      | 8,290               | 7,459                 |
| 2 | BANK Series 2019-BNK23                                                   | 3.203% | 12/15/52      | 3,125               | 2,774                 |
| 2 | BANK Series 2019-BNK24                                                   | 2.960% | 11/15/62      | 15,788              | 14,208                |
| 2 | BANK Series 2019-BNK24                                                   | 3.283% | 11/15/62      | 2,900               | 2,609                 |
| 2 | BANK Series 2020-BNK25                                                   | 2.649% | 1/15/63       | 4,035               | 3,566                 |
| 2 | BANK Series 2020-BNK25                                                   | 2.841% | 1/15/63       | 2,970               | 2,582                 |
| 2 | BANK Series 2020-BNK26                                                   | 2.403% | 3/15/63       | 7,635               | 6,654                 |
| 2 | BANK Series 2020-BNK26                                                   | 2.687% | 3/15/63       | 2,410               | 2,061                 |
| 2 | BANK Series 2020-BNK27                                                   | 2.144% | 4/15/63       | 6,675               | 5,641                 |
| 2 | BANK Series 2020-BNK27                                                   | 2.551% | 4/15/63       | 1,950               | 1,637                 |
| 2 | BANK Series 2020-BNK28                                                   | 1.844% | 3/15/63       | 1,950               | 1,633                 |
| 2 | BANK Series 2020-BNK29                                                   | 1.997% | 11/15/53      | 5,075               | 4,172                 |
| 2 | BANK Series 2020-BNK30                                                   | 1.925% | 12/15/53      | 3,425               | 2,823                 |
| 2 | BANK Series 2020-BNK30                                                   | 2.111% | 12/15/53      | 415                 | 339                   |
| 2 | BANK Series 2021-BNK31                                                   | 2.036% | 2/15/54       | 2,425               | 2,025                 |
| 2 | BANK Series 2021-BNK31                                                   | 2.211% | 2/15/54       | 1,425               | 1,169                 |
| 2 | BANK Series 2021-BNK32                                                   | 2.643% | 4/15/54       | 4,200               | 3,634                 |
| 2 | BANK Series 2021-BNK33                                                   | 2.556% | 5/15/64       | 9,971               | 8,545                 |
| 2 | BANK Series 2021-BNK34                                                   | 2.438% | 6/15/63       | 7,875               | 6,494                 |
| 2 | BANK Series 2021-BNK35                                                   | 2.285% | 6/15/64       | 4,700               | 3,936                 |
| 2 | BANK Series 2021-BNK36                                                   | 2.470% | 9/15/64       | 6,800               | 5,743                 |
| 2 | BANK Series 2021-BNK36                                                   | 2.695% | 9/15/64       | 2,100               | 1,753                 |
| 2 | BANK Series 2021-BNK37                                                   | 2.618% | 11/15/64      | 6,825               | 5,777                 |
| 2 | BANK Series 2022-BNK40                                                   | 3.393% | 3/15/64       | 2,650               | 2,359                 |
| 2 | BANK Series 2022-BNK41                                                   | 3.790% | 4/15/65       | 2,550               | 2,326                 |
| 2 | BANK Series 2022-BNK43                                                   | 4.399% | 8/15/55       | 9,375               | 8,850                 |
| 2 | BANK Series 2022-BNK43                                                   | 4.830% | 8/15/55       | 1,950               | 1,851                 |
| 2 | BANK Series 2023-5YR2                                                    | 6.656% | 7/15/56       | 6,575               | 6,889                 |
| 2 | BANK Series 2023-5YR2                                                    | 7.140% | 7/15/56       | 2,200               | 2,317                 |
| 2 | BANK Series 2023-5YR3                                                    | 6.724% | 9/15/56       | 3,300               | 3,471                 |
| 2 | BANK Series 2023-5YR3                                                    | 7.315% | 9/15/56       | 3,450               | 3,673                 |
| 2 | BANK Series 2023-5YR3                                                    | 7.315% | 9/15/56       | 1,650               | 1,743                 |
| 2 | BANK Series 2023-5YR4                                                    | 6.500% | 12/15/56      | 1,082               | 1,130                 |
| 2 | BANK Series 2023-5YR4                                                    | 7.274% | 12/15/56      | 600                 | 635                   |
| 2 | BANK Series 2023-BNK45                                                   | 5.203% | 2/15/56       | 3,225               | 3,206                 |
| 2 | BANK Series 2023-BNK45                                                   | 5.651% | 2/15/56       | 1,825               | 1,815                 |
| 2 | BANK Series 2023-BNK46                                                   | 5.745% | 8/15/56       | 6,600               | 6,795                 |
| 2 | BANK Series 2023-BNK46                                                   | 6.385% | 8/15/56       | 1,525               | 1,607                 |
| 2 | BANK Series 2024-5YR9                                                    | 5.614% | 8/15/57       | 5,510               | 5,606                 |
| 2 | BANK Series 2024-BNK47                                                   | 5.716% | 6/15/57       | 10,085              | 10,434                |
| 2 | BANK Series 2024-BNK48                                                   | 5.053% | 10/15/57      | 7,000               | 6,890                 |
| 2 | BANK Series 2024-BNK48                                                   | 5.355% | 10/15/57      | 5,900               | 5,806                 |
| 2 | Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.311% | 2/15/50       | 421                 | 408                   |
| 2 | Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.574% | 2/15/50       | 7,560               | 7,349                 |
| 2 | Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.748% | 2/15/50       | 2,800               | 2,702                 |
| 2 | BANK Trust Series 2024-5YR6                                              | 6.225% | 5/15/57       | 37,200              | 38,660                |
| 2 | BANK Trust Series 2024-5YR6                                              | 6.790% | 5/15/57       | 19,500              | 20,416                |
| 2 | Barclays Commercial Mortgage Trust Series 2019-C3                        | 3.583% | 5/15/52       | 17,550              | 16,507                |
| 2 | Barclays Commercial Mortgage Trust Series 2019-C4                        | 2.919% | 8/15/52       | 12,610              | 11,497                |
| 2 | Barclays Commercial Mortgage Trust Series 2019-C4                        | 3.171% | 8/15/52       | 1,050               | 935                   |
| 2 | Barclays Commercial Mortgage Trust Series 2019-C5                        | 3.063% | 11/15/52      | 6,750               | 6,171                 |
| 2 | Barclays Commercial Mortgage Trust Series 2019-C5                        | 3.366% | 11/15/52      | 6,638               | 6,030                 |
| 2 | Barclays Dryrock Issuance Trust Series 2022-1                            | 3.070% | 2/15/28       | 5,200               | 5,178                 |
| 2 | Barclays Dryrock Issuance Trust Series 2023-1                            | 4.720% | 2/15/29       | 16,875              | 16,921                |
| 2 | BBCMS Mortgage Trust Series 2017-C1                                      | 3.674% | 2/15/50       | 10,625              | 10,309                |
| 2 | BBCMS Mortgage Trust Series 2017-C1                                      | 3.898% | 2/15/50       | 2,900               | 2,768                 |
| 2 | BBCMS Mortgage Trust Series 2018-C2                                      | 4.314% | 12/15/51      | 10,125              | 9,858                 |
| 2 | BBCMS Mortgage Trust Series 2020-C6                                      | 2.639% | 2/15/53       | 6,080               | 5,384                 |

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C6      | 2.840% | 2/15/53       | 1,600               | 1,403                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C7      | 2.037% | 4/15/53       | 1,750               | 1,501                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C8      | 2.040% | 10/15/53      | 5,790               | 4,893                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2020-C8      | 2.398% | 10/15/53      | 1,205               | 1,018                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C9      | 2.299% | 2/15/54       | 7,175               | 6,107                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C11     | 2.322% | 9/15/54       | 2,550               | 2,146                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C11     | 2.536% | 9/15/54       | 1,075               | 888                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2021-C12     | 2.689% | 11/15/54      | 4,300               | 3,680                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2022-C14     | 2.946% | 2/15/55       | 10,600              | 9,151                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-5C23    | 6.675% | 12/15/56      | 1,000               | 1,053                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-5C23    | 7.455% | 12/15/56      | 250                 | 268                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C19     | 5.451% | 4/15/56       | 3,225               | 3,264                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C19     | 6.070% | 4/15/56       | 1,075               | 1,093                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C20     | 5.576% | 7/15/56       | 2,200               | 2,254                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C20     | 5.973% | 7/15/56       | 875                 | 893                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21     | 6.000% | 9/15/56       | 6,650               | 6,998                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21     | 6.297% | 9/15/56       | 3,550               | 3,697                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C21     | 6.297% | 9/15/56       | 1,100               | 1,129                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C22     | 6.804% | 11/15/56      | 4,400               | 4,880                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2023-C22     | 7.126% | 11/15/56      | 1,350               | 1,486                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C25    | 5.946% | 3/15/57       | 8,030               | 8,276                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C25    | 6.358% | 3/15/57       | 4,000               | 4,128                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C27    | 6.014% | 7/15/57       | 1,800               | 1,860                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-5C27    | 6.410% | 7/15/57       | 2,250               | 2,330                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C24     | 5.419% | 2/15/57       | 2,650               | 2,687                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C24     | 5.867% | 2/15/57       | 450                 | 459                   |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C26     | 5.829% | 5/15/57       | 5,300               | 5,531                 |
| <sup>2</sup> BBCMS Mortgage Trust Series 2024-C30     | 5.532% | 11/15/57      | 11,500              | 11,751                |
| <sup>2</sup> BBCMS Trust Series 2021-C10              | 2.492% | 7/15/54       | 7,500               | 6,483                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B1  | 3.666% | 1/15/51       | 4,900               | 4,699                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B1  | 3.878% | 1/15/51       | 2,050               | 1,932                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B2  | 3.882% | 2/15/51       | 14,945              | 14,329                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B2  | 4.084% | 2/15/51       | 5,675               | 5,330                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B3  | 4.025% | 4/10/51       | 10,250              | 9,851                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B4  | 4.121% | 7/15/51       | 2,725               | 2,637                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B4  | 4.311% | 7/15/51       | 4,000               | 3,833                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B5  | 4.208% | 7/15/51       | 2,100               | 2,039                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B5  | 4.419% | 7/15/51       | 1,750               | 1,673                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B6  | 4.261% | 10/10/51      | 7,075               | 6,826                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B6  | 4.441% | 10/10/51      | 2,175               | 2,082                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B7  | 4.377% | 5/15/53       | 1,768               | 1,755                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B7  | 4.510% | 5/15/53       | 10,266              | 9,958                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B8  | 4.232% | 1/15/52       | 7,265               | 6,955                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2018-B8  | 4.532% | 1/15/52       | 4,000               | 3,796                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B9  | 3.751% | 3/15/52       | 2,589               | 2,479                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B9  | 4.016% | 3/15/52       | 6,509               | 6,185                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B10 | 3.717% | 3/15/62       | 7,425               | 7,023                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B10 | 3.979% | 3/15/62       | 3,200               | 2,972                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.281% | 5/15/52       | 1,950               | 1,819                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.542% | 5/15/52       | 2,550               | 2,359                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B11 | 3.784% | 5/15/52       | 3,350               | 3,055                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B13 | 2.952% | 8/15/57       | 11,712              | 10,629                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B14 | 3.049% | 12/15/62      | 4,215               | 3,808                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2019-B15 | 2.928% | 12/15/72      | 1,055               | 939                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B16 | 2.732% | 2/15/53       | 4,225               | 3,762                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B16 | 2.944% | 2/15/53       | 1,035               | 895                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.211% | 3/15/53       | 1,682               | 1,595                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.289% | 3/15/53       | 14,279              | 12,227                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B17 | 2.583% | 3/15/53       | 1,200               | 1,024                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B19 | 1.850% | 9/15/53       | 2,350               | 1,956                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B19 | 2.148% | 9/15/53       | 775                 | 626                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B20 | 2.034% | 10/15/53      | 4,725               | 3,894                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B20 | 2.375% | 10/15/53      | 400                 | 323                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B21 | 1.978% | 12/17/53      | 5,950               | 4,956                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B21 | 2.254% | 12/17/53      | 600                 | 498                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-B22 | 1.973% | 1/15/54       | 14,350              | 11,844                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-IG1 | 2.687% | 9/15/43       | 6,365               | 5,215                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2020-IG1 | 2.909% | 9/15/43       | 2,125               | 1,595                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B23 | 2.070% | 2/15/54       | 9,675               | 7,949                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B23 | 2.274% | 2/15/54       | 3,225               | 2,558                 |



|                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B24              | 2.584% | 3/15/54       | 5,775               | 4,880                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B24              | 2.780% | 3/15/54       | 1,250               | 1,039                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B25              | 2.577% | 4/15/54       | 6,425               | 5,429                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B25              | 2.847% | 4/15/54       | 3,025               | 2,491                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B26              | 2.613% | 6/15/54       | 7,745               | 6,535                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B28              | 2.224% | 8/15/54       | 4,225               | 3,509                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29              | 2.284% | 9/15/54       | 850                 | 757                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29              | 2.388% | 9/15/54       | 2,550               | 2,144                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B29              | 2.612% | 9/15/54       | 850                 | 704                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B30              | 2.576% | 11/15/54      | 10,550              | 8,937                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2021-B31              | 2.669% | 12/15/54      | 2,000               | 1,699                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B32              | 3.002% | 1/15/55       | 13,550              | 11,462                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B32              | 3.410% | 1/15/55       | 3,425               | 2,867                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B33              | 3.458% | 3/15/55       | 3,350               | 2,961                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B34              | 3.786% | 4/15/55       | 2,675               | 2,382                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B35              | 4.444% | 5/15/55       | 10,000              | 9,318                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B36              | 4.470% | 7/15/55       | 4,300               | 4,074                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2022-B36              | 4.951% | 7/15/55       | 1,300               | 1,222                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-B39              | 5.754% | 7/15/56       | 10,950              | 11,318                |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-B39              | 6.250% | 7/15/56       | 3,525               | 3,675                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V2               | 5.812% | 5/15/55       | 4,325               | 4,414                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V2               | 6.537% | 5/15/55       | 2,175               | 2,243                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V3               | 6.363% | 7/15/56       | 1,100               | 1,141                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2023-V3               | 7.097% | 7/15/56       | 3,520               | 3,695                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V5               | 5.805% | 1/10/57       | 2,700               | 2,767                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V5               | 6.417% | 1/10/57       | 550                 | 569                   |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V6               | 5.926% | 3/15/57       | 8,250               | 8,479                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V6               | 6.384% | 3/15/57       | 7,250               | 7,482                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V10              | 5.277% | 9/15/57       | 7,200               | 7,224                 |
| <sup>2</sup> Benchmark Mortgage Trust Series 2024-V10              | 5.725% | 9/15/57       | 3,062               | 3,087                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C1                     | 3.374% | 2/15/55       | 3,000               | 2,648                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C2                     | 4.808% | 7/15/54       | 3,425               | 3,357                 |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C3                     | 5.313% | 9/15/54       | 10,675              | 10,687                |
| <sup>2</sup> BMO Mortgage Trust Series 2022-C3                     | 5.326% | 9/15/54       | 1,500               | 1,486                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C1                    | 6.534% | 8/15/56       | 1,300               | 1,355                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C1                    | 7.118% | 8/15/56       | 700                 | 737                   |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C2                    | 7.055% | 11/15/56      | 1,900               | 2,027                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-5C2                    | 7.244% | 11/15/56      | 3,700               | 3,926                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C4                     | 5.117% | 2/15/56       | 3,200               | 3,177                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C4                     | 5.345% | 2/15/56       | 681                 | 680                   |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C5                     | 5.765% | 6/15/56       | 2,600               | 2,666                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C5                     | 6.162% | 6/15/56       | 875                 | 899                   |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C6                     | 5.956% | 9/15/56       | 6,620               | 6,935                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C6                     | 6.550% | 9/15/56       | 2,200               | 2,329                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C7                     | 6.160% | 12/15/56      | 4,300               | 4,553                 |
| <sup>2</sup> BMO Mortgage Trust Series 2023-C7                     | 6.674% | 12/15/56      | 2,200               | 2,353                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C3                    | 5.739% | 2/15/57       | 4,450               | 4,544                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C3                    | 6.286% | 2/15/57       | 800                 | 822                   |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4                    | 6.526% | 5/15/57       | 9,550               | 10,038                |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4                    | 6.866% | 5/15/57       | 9,550               | 10,004                |
| <sup>2</sup> BMO Mortgage Trust Series 2024-5C4                    | 7.019% | 5/15/57       | 5,500               | 5,759                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C8                     | 5.598% | 3/15/57       | 11,255              | 11,544                |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C8                     | 5.911% | 3/15/57       | 5,321               | 5,427                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C9                     | 5.759% | 7/15/57       | 9,015               | 9,324                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C9                     | 6.127% | 7/15/57       | 6,700               | 6,953                 |
| <sup>2</sup> BMO Mortgage Trust Series 2024-C10                    | 5.478% | 11/15/57      | 2,530               | 2,569                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-1                 | 5.160% | 11/25/25      | 578                 | 578                   |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-1                 | 5.070% | 6/25/26       | 1,300               | 1,302                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-2                 | 5.990% | 9/25/26       | 1,660               | 1,671                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2023-2                 | 5.980% | 2/25/27       | 1,650               | 1,675                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-1                 | 4.980% | 3/25/27       | 7,100               | 7,138                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-1                 | 5.000% | 6/25/27       | 3,575               | 3,594                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-2                 | 4.180% | 10/25/27      | 2,300               | 2,282                 |
| <sup>2</sup> BMW Vehicle Lease Trust Series 2024-2                 | 4.210% | 2/25/28       | 2,420               | 2,393                 |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2022-A                 | 3.210% | 8/25/26       | 590                 | 587                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2022-A                 | 3.440% | 12/26/28      | 425                 | 420                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2023-A                 | 5.470% | 2/25/28       | 1,537               | 1,551                 |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2023-A                 | 5.250% | 11/26/29      | 440                 | 446                   |
| <sup>2</sup> BMW Vehicle Owner Trust Series 2024-A                 | 5.180% | 2/26/29       | 12,250              | 12,395                |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF1 | 3.786% | 5/15/52       | 5,705               | 5,336                 |



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|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF2  | 2.874% | 11/15/52      | 6,160               | 5,502                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF3  | 3.006% | 1/15/53       | 6,235               | 5,550                 |
| <sup>2</sup> Cantor Commercial Real Estate Lending Series 2019-CF3  | 3.298% | 1/15/53       | 2,675               | 2,317                 |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2019-A3 | 2.060% | 8/15/28       | 15,250              | 14,672                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2021-A2 | 1.390% | 7/15/30       | 24,275              | 21,693                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2022-A1 | 2.800% | 3/15/27       | 22,850              | 22,765                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2022-A2 | 3.490% | 5/15/27       | 21,500              | 21,416                |
| <sup>2</sup> Capital One Multi-Asset Execution Trust Series 2023-A1 | 4.420% | 5/15/28       | 17,325              | 17,327                |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2021-1 | 0.770% | 9/15/26       | 964                 | 955                   |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2021-1 | 1.040% | 4/15/27       | 1,120               | 1,095                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-1 | 3.170% | 4/15/27       | 2,308               | 2,290                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-1 | 3.320% | 9/15/27       | 2,625               | 2,585                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-2 | 3.660% | 5/17/27       | 2,708               | 2,693                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2022-2 | 3.690% | 12/15/27      | 1,175               | 1,161                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2023-1 | 4.870% | 2/15/28       | 2,150               | 2,158                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2023-1 | 4.760% | 8/15/28       | 1,300               | 1,303                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2024-1 | 4.620% | 7/16/29       | 2,300               | 2,303                 |
| <sup>2</sup> Capital One Prime Auto Receivables Trust Series 2024-1 | 4.660% | 1/15/30       | 1,035               | 1,035                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-1                  | 0.530% | 10/15/26      | 405                 | 402                   |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-2                  | 0.810% | 12/15/26      | 1,124               | 1,111                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-4                  | 0.560% | 9/15/26       | 1,243               | 1,229                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2021-4                  | 0.820% | 4/15/27       | 1,075               | 1,040                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-1                  | 1.470% | 12/15/26      | 1,856               | 1,833                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-1                  | 1.700% | 8/16/27       | 2,150               | 2,080                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-2                  | 3.490% | 2/16/27       | 2,100               | 2,092                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2022-2                  | 3.620% | 9/15/27       | 1,225               | 1,212                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-1                  | 4.750% | 10/15/27      | 4,439               | 4,446                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-1                  | 4.650% | 1/16/29       | 1,725               | 1,726                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-2                  | 5.050% | 1/18/28       | 4,325               | 4,345                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-2                  | 5.010% | 11/15/28      | 1,300               | 1,307                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-3                  | 5.280% | 5/15/28       | 2,740               | 2,763                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-3                  | 5.260% | 2/15/29       | 1,760               | 1,783                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-4                  | 6.000% | 7/17/28       | 1,450               | 1,476                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2023-4                  | 5.960% | 5/15/29       | 1,750               | 1,797                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-1                  | 4.920% | 10/16/28      | 2,200               | 2,212                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-1                  | 4.940% | 8/15/29       | 800                 | 804                   |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-2                  | 5.500% | 1/16/29       | 5,500               | 5,588                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-2                  | 5.510% | 11/15/29      | 4,250               | 4,331                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-3                  | 4.890% | 7/16/29       | 5,650               | 5,682                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-4                  | 4.600% | 10/15/29      | 4,100               | 4,100                 |
| <sup>2</sup> CarMax Auto Owner Trust Series 2024-4                  | 4.640% | 4/15/30       | 1,600               | 1,595                 |
| <sup>2</sup> CarMax Select Receivables Trust Series 2024-A          | 5.400% | 11/15/28      | 1,100               | 1,113                 |
| <sup>2</sup> CarMax Select Receivables Trust Series 2024-A          | 5.350% | 1/15/30       | 1,000               | 1,010                 |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2021-P3          | 0.700% | 11/10/26      | 679                 | 673                   |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2021-P3          | 1.030% | 6/10/27       | 675                 | 652                   |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2024-P4          | 4.640% | 1/10/30       | 1,500               | 1,497                 |
| <sup>2</sup> Carvana Auto Receivables Trust Series 2024-P4          | 4.740% | 12/10/30      | 1,250               | 1,243                 |
| <sup>2</sup> CCUBS Commercial Mortgage Trust Series 2017-C1         | 3.283% | 11/15/50      | 1,000               | 953                   |
| <sup>2</sup> CD Mortgage Trust Series 2016-CD1                      | 2.724% | 8/10/49       | 5,650               | 5,339                 |
| <sup>2</sup> CD Mortgage Trust Series 2016-CD2                      | 3.526% | 11/10/49      | 5,000               | 4,793                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD3                      | 3.631% | 2/10/50       | 14,170              | 13,387                |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD3                      | 3.833% | 2/10/50       | 3,706               | 3,219                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD4                      | 3.514% | 5/10/50       | 4,400               | 4,175                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD4                      | 3.746% | 5/10/50       | 3,000               | 2,785                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD5                      | 3.431% | 8/15/50       | 3,500               | 3,366                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                      | 3.332% | 11/13/50      | 1,334               | 1,309                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                      | 3.456% | 11/13/50      | 4,715               | 4,514                 |
| <sup>2</sup> CD Mortgage Trust Series 2017-CD6                      | 3.709% | 11/13/50      | 2,825               | 2,675                 |
| <sup>2</sup> CD Mortgage Trust Series 2018-CD7                      | 4.213% | 8/15/51       | 435                 | 430                   |
| <sup>2</sup> CD Mortgage Trust Series 2018-CD7                      | 4.279% | 8/15/51       | 12,700              | 12,307                |
| <sup>2</sup> CD Mortgage Trust Series 2019-CD8                      | 2.657% | 8/15/57       | 3,000               | 2,715                 |
| <sup>2</sup> CD Mortgage Trust Series 2019-CD8                      | 2.912% | 8/15/57       | 8,460               | 7,575                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C3         | 3.865% | 1/10/48       | 3,650               | 3,612                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C4         | 3.091% | 5/10/58       | 284                 | 282                   |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C4         | 3.283% | 5/10/58       | 5,050               | 4,959                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C4         | 3.691% | 5/10/58       | 3,600               | 3,511                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2016-C6         | 3.217% | 11/10/49      | 9,700               | 9,373                 |
| <sup>2</sup> CFCRE Commercial Mortgage Trust Series 2017-C8         | 3.572% | 6/15/50       | 3,400               | 3,262                 |
| <sup>2</sup> CGMS Commercial Mortgage Trust Series 2017-B1          | 3.458% | 8/15/50       | 9,900               | 9,490                 |
| <sup>2</sup> CGMS Commercial Mortgage Trust Series 2017-B1          | 3.711% | 8/15/50       | 1,950               | 1,864                 |

|                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Chase Issuance Trust Series 2022-A1                  | 3.970% | 9/15/27       | 3,400               | 3,389                 |
| <sup>2</sup> Chase Issuance Trust Series 2023-A1                  | 5.160% | 9/15/28       | 7,520               | 7,608                 |
| <sup>2</sup> Chase Issuance Trust Series 2023-A2                  | 5.080% | 9/15/30       | 6,640               | 6,749                 |
| <sup>2</sup> Chase Issuance Trust Series 2024-A1                  | 4.600% | 1/16/29       | 11,550              | 11,580                |
| <sup>2</sup> Chase Issuance Trust Series 2024-A2                  | 4.630% | 1/15/31       | 6,200               | 6,192                 |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2007-A3   | 6.150% | 6/15/39       | 4,880               | 5,270                 |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2018-A7   | 3.960% | 10/13/30      | 10,700              | 10,436                |
| <sup>2</sup> Citibank Credit Card Issuance Trust Series 2023-A1   | 5.230% | 12/8/27       | 1,450               | 1,459                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC29 | 3.758% | 4/10/48       | 2,937               | 2,881                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC31 | 3.762% | 6/10/48       | 2,925               | 2,902                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC33 | 3.515% | 9/10/58       | 3,973               | 3,949                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2015-GC35 | 3.549% | 11/10/48      | 1,800               | 1,776                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C1   | 3.003% | 5/10/49       | 423                 | 419                   |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C1   | 3.209% | 5/10/49       | 3,950               | 3,858                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C2   | 2.832% | 8/10/49       | 2,500               | 2,416                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-C3   | 2.984% | 11/15/49      | 384                 | 380                   |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-GC36 | 3.616% | 2/10/49       | 9,615               | 9,417                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-GC37 | 3.314% | 4/10/49       | 10,750              | 10,555                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-P4   | 2.646% | 7/10/49       | 1,525               | 1,479                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2016-P4   | 2.902% | 7/10/49       | 2,350               | 2,280                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.209% | 10/12/50      | 1,456               | 1,395                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.471% | 10/12/50      | 8,254               | 7,928                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-C4   | 3.764% | 10/12/50      | 1,575               | 1,480                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2017-P8   | 3.203% | 9/15/50       | 1,300               | 1,253                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-B2   | 3.744% | 3/10/51       | 6,642               | 6,433                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-B2   | 4.009% | 3/10/51       | 15,475              | 15,019                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-C5   | 3.963% | 6/10/51       | 4,751               | 4,586                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-C5   | 4.228% | 6/10/51       | 1,190               | 1,155                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2018-C6   | 4.412% | 11/10/51      | 1,900               | 1,819                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-C7   | 3.102% | 12/15/72      | 2,061               | 1,880                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-GC41 | 2.869% | 8/10/56       | 11,210              | 10,082                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2019-GC43 | 3.038% | 11/10/52      | 12,380              | 11,041                |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.717% | 2/15/53       | 10,880              | 9,546                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.918% | 2/15/53       | 2,100               | 1,797                 |
| <sup>2</sup> Citigroup Commercial Mortgage Trust Series 2022-GC48 | 4.579% | 5/15/54       | 5,600               | 5,424                 |
| <sup>2</sup> CNH Equipment Trust Series 2021-C                    | 0.810% | 12/15/26      | 884                 | 872                   |
| <sup>2</sup> CNH Equipment Trust Series 2021-C                    | 1.160% | 10/16/28      | 550                 | 531                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-A                    | 2.940% | 7/15/27       | 1,328               | 1,316                 |
| <sup>2</sup> CNH Equipment Trust Series 2022-A                    | 3.030% | 3/15/29       | 1,200               | 1,165                 |
| <sup>2</sup> CNH Equipment Trust Series 2022-B                    | 3.890% | 8/16/27       | 648                 | 645                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-B                    | 3.910% | 3/15/28       | 575                 | 567                   |
| <sup>2</sup> CNH Equipment Trust Series 2022-C                    | 5.150% | 4/17/28       | 1,945               | 1,957                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-A                    | 4.810% | 8/15/28       | 3,025               | 3,037                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-A                    | 4.770% | 10/15/30      | 625                 | 626                   |
| <sup>2</sup> CNH Equipment Trust Series 2023-B                    | 5.600% | 2/15/29       | 4,400               | 4,477                 |
| <sup>2</sup> CNH Equipment Trust Series 2023-B                    | 5.460% | 3/17/31       | 900                 | 919                   |
| <sup>2</sup> CNH Equipment Trust Series 2024-A                    | 4.770% | 6/15/29       | 2,550               | 2,557                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-A                    | 4.800% | 7/15/31       | 1,000               | 1,000                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-B                    | 5.190% | 9/17/29       | 2,500               | 2,532                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-B                    | 5.230% | 11/17/31      | 2,500               | 2,530                 |
| <sup>2</sup> CNH Equipment Trust Series 2024-C                    | 4.120% | 3/15/32       | 1,400               | 1,371                 |
| <sup>2</sup> COMM Mortgage Trust Series 2013-CR12                 | 4.300% | 10/10/46      | 490                 | 452                   |
| <sup>2</sup> COMM Mortgage Trust Series 2013-CR12                 | 4.762% | 10/10/46      | 350                 | 177                   |
| <sup>2</sup> COMM Mortgage Trust Series 2014-CR14                 | 3.706% | 2/10/47       | 1,482               | 1,420                 |
| <sup>2</sup> COMM Mortgage Trust Series 2014-CR15                 | 3.922% | 2/10/47       | 451                 | 435                   |
| <sup>2</sup> COMM Mortgage Trust Series 2014-UBS4                 | 3.694% | 8/10/47       | 505                 | 497                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR22                 | 3.309% | 3/10/48       | 5,325               | 5,293                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR22                 | 3.603% | 3/10/48       | 6,785               | 6,628                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR23                 | 3.801% | 5/10/48       | 1,450               | 1,439                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR24                 | 3.432% | 8/10/48       | 494                 | 492                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR25                 | 3.759% | 8/10/48       | 3,020               | 2,996                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR26                 | 3.630% | 10/10/48      | 10,885              | 10,761                |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27                 | 3.404% | 10/10/48      | 517                 | 515                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27                 | 3.612% | 10/10/48      | 2,075               | 2,053                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-CR27                 | 4.338% | 10/10/48      | 800                 | 769                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC19                 | 3.527% | 2/10/48       | 2,125               | 2,121                 |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC21                 | 3.445% | 7/10/48       | 231                 | 230                   |
| <sup>2</sup> COMM Mortgage Trust Series 2015-LC23                 | 3.774% | 10/10/48      | 7,797               | 7,721                 |
| <sup>2</sup> COMM Mortgage Trust Series 2016-CR28                 | 3.762% | 2/10/49       | 9,685               | 9,593                 |
| <sup>2</sup> COMM Mortgage Trust Series 2016-DC2                  | 3.550% | 2/10/49       | 727                 | 724                   |

|                |                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup>   | COMM Mortgage Trust Series 2017-COR2               | 3.317% | 9/10/50       | 267                 | 261                   |
| <sup>2</sup>   | COMM Mortgage Trust Series 2017-COR2               | 3.510% | 9/10/50       | 1,450               | 1,378                 |
| <sup>2</sup>   | COMM Mortgage Trust Series 2018-COR3               | 3.961% | 5/10/51       | 2,500               | 2,423                 |
| <sup>2</sup>   | COMM Mortgage Trust Series 2018-COR3               | 4.228% | 5/10/51       | 6,620               | 6,314                 |
| <sup>2</sup>   | COMM Mortgage Trust Series 2019-GC44               | 2.950% | 8/15/57       | 34,465              | 31,223                |
| <sup>2</sup>   | COMM Mortgage Trust Series 2019-GC44               | 3.263% | 8/15/57       | 2,408               | 2,155                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C1     | 3.791% | 4/15/50       | 1,900               | 1,872                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C1     | 4.044% | 4/15/50       | 1,525               | 1,427                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C2     | 3.849% | 6/15/57       | 1,800               | 1,739                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C3     | 3.718% | 8/15/48       | 6,700               | 6,646                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C3     | 4.112% | 8/15/48       | 1,625               | 1,478                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C4     | 3.617% | 11/15/48      | 265                 | 264                   |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2015-C4     | 3.808% | 11/15/48      | 5,250               | 5,204                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2016-C7     | 3.502% | 11/15/49      | 8,375               | 8,083                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2017-C8     | 3.392% | 6/15/50       | 7,800               | 7,414                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2017-CX9    | 3.446% | 9/15/50       | 4,175               | 3,909                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2017-CX10   | 3.458% | 11/15/50      | 5,925               | 5,583                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2018-CX11   | 4.033% | 4/15/51       | 12,600              | 12,247                |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2018-CX12   | 4.224% | 8/15/51       | 5,950               | 5,724                 |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2019-C15    | 4.053% | 3/15/52       | 15,450              | 14,809                |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2019-C16    | 3.329% | 6/15/52       | 12,500              | 11,440                |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2021-C20    | 2.805% | 3/15/54       | 12,575              | 10,893                |
| <sup>2</sup>   | CSAIL Commercial Mortgage Trust Series 2021-C20    | 3.076% | 3/15/54       | 2,100               | 1,773                 |
| <sup>2</sup>   | Daimler Trucks Retail Trust Series 2022-1          | 5.230% | 2/17/26       | 947                 | 948                   |
| <sup>2</sup>   | Daimler Trucks Retail Trust Series 2022-1          | 5.390% | 1/15/30       | 950                 | 955                   |
| <sup>2</sup>   | Daimler Trucks Retail Trust Series 2024-1          | 5.490% | 12/15/27      | 5,395               | 5,463                 |
| <sup>2</sup>   | Daimler Trucks Retail Trust Series 2024-1          | 5.560% | 7/15/31       | 6,625               | 6,736                 |
| <sup>2</sup>   | DBGS Mortgage Trust Series 2018-C1                 | 4.466% | 10/15/51      | 5,872               | 5,612                 |
| <sup>2</sup>   | DBJPM Mortgage Trust Series 2016-C1                | 3.276% | 5/10/49       | 2,600               | 2,539                 |
| <sup>2</sup>   | DBJPM Mortgage Trust Series 2016-C3                | 2.890% | 8/10/49       | 6,575               | 6,359                 |
| <sup>2</sup>   | DBJPM Mortgage Trust Series 2017-C6                | 3.328% | 6/10/50       | 5,975               | 5,719                 |
| <sup>2</sup>   | DBJPM Mortgage Trust Series 2017-C6                | 3.561% | 6/10/50       | 1,600               | 1,482                 |
| <sup>2</sup>   | DBJPM Mortgage Trust Series 2020-C9                | 1.926% | 8/15/53       | 6,973               | 5,886                 |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2021-A2  | 1.030% | 9/15/28       | 8,250               | 7,781                 |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2022-A1  | 1.960% | 2/15/27       | 11,500              | 11,465                |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2022-A2  | 3.320% | 5/15/27       | 21,500              | 21,400                |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2022-A3  | 3.560% | 7/15/27       | 23,025              | 22,908                |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2022-A4  | 5.030% | 10/15/27      | 12,625              | 12,689                |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2023-A1  | 4.310% | 3/15/28       | 17,200              | 17,161                |
| <sup>2</sup>   | Discover Card Execution Note Trust Series 2023-A2  | 4.930% | 6/15/28       | 17,550              | 17,665                |
| <sup>2</sup>   | Drive Auto Receivables Trust Series 2021-2         | 1.390% | 3/15/29       | 1,841               | 1,810                 |
| <sup>2</sup>   | Drive Auto Receivables Trust Series 2021-3         | 1.470% | 1/15/27       | 22                  | 22                    |
| <sup>2</sup>   | Drive Auto Receivables Trust Series 2024-2         | 4.500% | 9/15/28       | 920                 | 917                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2021-3A | 1.550% | 6/15/27       | 3,026               | 2,952                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-1A | 2.560% | 6/15/28       | 264                 | 263                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-1A | 3.020% | 6/15/28       | 1,700               | 1,672                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-2A | 3.850% | 7/17/28       | 1,319               | 1,317                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-2A | 4.560% | 7/17/28       | 1,075               | 1,071                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-3A | 5.300% | 9/15/27       | 1,670               | 1,672                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-3A | 6.760% | 9/15/28       | 1,150               | 1,168                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-4A | 4.920% | 12/15/28      | 1,052               | 1,053                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-4A | 5.980% | 12/15/28      | 425                 | 430                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-5A | 6.510% | 12/15/27      | 850                 | 855                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2022-5A | 7.400% | 2/15/29       | 850                 | 873                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2023-1A | 5.720% | 4/15/27       | 103                 | 103                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2023-1A | 5.820% | 2/15/28       | 1,000               | 1,004                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2023-1A | 6.690% | 6/15/29       | 450                 | 458                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2023-4A | 6.310% | 10/15/27      | 780                 | 784                   |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2023-4A | 6.510% | 8/15/28       | 1,100               | 1,118                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2024-3A | 5.570% | 9/15/28       | 3,000               | 3,027                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2024-4A | 5.290% | 8/15/30       | 2,500               | 2,515                 |
| <sup>2</sup>   | Exeter Automobile Receivables Trust Series 2024-5A | 4.480% | 4/16/29       | 460                 | 457                   |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2015-M8                     | 2.900% | 1/25/25       | 836                 | 834                   |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2015-M10                    | 3.092% | 4/25/27       | 2,156               | 2,095                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2015-M12                    | 2.797% | 5/25/25       | 3,979               | 3,939                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2015-M13                    | 2.790% | 6/25/25       | 2,264               | 2,241                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2015-M15                    | 2.923% | 10/25/25      | 4,111               | 4,063                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2016-M3                     | 2.702% | 2/25/26       | 1,896               | 1,858                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2016-M4                     | 2.576% | 3/25/26       | 2,072               | 2,022                 |
| <sup>2,4</sup> | Fannie Mae-Aces Series 2016-M5                     | 2.469% | 4/25/26       | 6,656               | 6,491                 |



|     |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | Fannie Mae-Aces Series 2016-M6                                     | 2.488% | 5/25/26       | 3,710               | 3,605                 |
| 2.4 | Fannie Mae-Aces Series 2016-M7                                     | 2.499% | 9/25/26       | 1,475               | 1,434                 |
| 2.4 | Fannie Mae-Aces Series 2016-M9                                     | 2.292% | 6/25/26       | 12,386              | 12,016                |
| 2.4 | Fannie Mae-Aces Series 2016-M11                                    | 2.369% | 7/25/26       | 8,819               | 8,541                 |
| 2.4 | Fannie Mae-Aces Series 2016-M12                                    | 2.438% | 9/25/26       | 8,447               | 8,156                 |
| 2.4 | Fannie Mae-Aces Series 2016-M13                                    | 2.519% | 9/25/26       | 6,698               | 6,475                 |
| 2.4 | Fannie Mae-Aces Series 2017-M1                                     | 2.415% | 10/25/26      | 7,184               | 6,916                 |
| 2.4 | Fannie Mae-Aces Series 2017-M2                                     | 2.825% | 2/25/27       | 4,360               | 4,217                 |
| 2.4 | Fannie Mae-Aces Series 2017-M3                                     | 2.464% | 12/25/26      | 8,719               | 8,384                 |
| 2.4 | Fannie Mae-Aces Series 2017-M4                                     | 2.552% | 12/25/26      | 7,326               | 7,052                 |
| 2.4 | Fannie Mae-Aces Series 2017-M5                                     | 2.993% | 4/25/29       | 825                 | 774                   |
| 2.4 | Fannie Mae-Aces Series 2017-M7                                     | 2.961% | 2/25/27       | 7,458               | 7,211                 |
| 2.4 | Fannie Mae-Aces Series 2017-M8                                     | 3.061% | 5/25/27       | 16,042              | 15,519                |
| 2.4 | Fannie Mae-Aces Series 2017-M11                                    | 2.980% | 8/25/29       | 4,812               | 4,469                 |
| 2.4 | Fannie Mae-Aces Series 2017-M12                                    | 3.061% | 6/25/27       | 7,481               | 7,225                 |
| 2.4 | Fannie Mae-Aces Series 2017-M14                                    | 2.811% | 11/25/27      | 2,975               | 2,828                 |
| 2.4 | Fannie Mae-Aces Series 2017-M15                                    | 2.960% | 9/25/27       | 88                  | 85                    |
| 2.4 | Fannie Mae-Aces Series 2017-M15                                    | 3.158% | 11/25/27      | 9,570               | 9,224                 |
| 2.4 | Fannie Mae-Aces Series 2018-M1                                     | 2.989% | 12/25/27      | 430                 | 412                   |
| 2.4 | Fannie Mae-Aces Series 2018-M2                                     | 2.906% | 1/25/28       | 18,162              | 17,348                |
| 2.4 | Fannie Mae-Aces Series 2018-M3                                     | 3.063% | 2/25/30       | 2,874               | 2,668                 |
| 2.4 | Fannie Mae-Aces Series 2018-M4                                     | 3.057% | 3/25/28       | 5,254               | 5,007                 |
| 2.4 | Fannie Mae-Aces Series 2018-M7                                     | 3.032% | 3/25/28       | 3,678               | 3,514                 |
| 2.4 | Fannie Mae-Aces Series 2018-M8                                     | 3.303% | 6/25/28       | 4,032               | 3,872                 |
| 2.4 | Fannie Mae-Aces Series 2018-M10                                    | 3.355% | 7/25/28       | 2,821               | 2,714                 |
| 2.4 | Fannie Mae-Aces Series 2018-M12                                    | 3.627% | 8/25/30       | 15,800              | 14,926                |
| 2.4 | Fannie Mae-Aces Series 2018-M13                                    | 3.743% | 9/25/30       | 5,393               | 5,104                 |
| 2.4 | Fannie Mae-Aces Series 2018-M14                                    | 3.580% | 8/25/28       | 8,505               | 8,202                 |
| 2.4 | Fannie Mae-Aces Series 2019-M1                                     | 3.543% | 9/25/28       | 11,326              | 10,900                |
| 2.4 | Fannie Mae-Aces Series 2019-M2                                     | 3.623% | 11/25/28      | 12,142              | 11,671                |
| 2.4 | Fannie Mae-Aces Series 2019-M4                                     | 3.610% | 2/25/31       | 8,817               | 8,271                 |
| 2.4 | Fannie Mae-Aces Series 2019-M5                                     | 3.273% | 2/25/29       | 54,504              | 51,674                |
| 2.4 | Fannie Mae-Aces Series 2019-M6                                     | 3.400% | 3/1/29        | 1,000               | 940                   |
| 2.4 | Fannie Mae-Aces Series 2019-M7                                     | 3.143% | 4/25/29       | 8,532               | 7,993                 |
| 2.4 | Fannie Mae-Aces Series 2019-M9                                     | 2.937% | 6/25/29       | 15,198              | 14,173                |
| 2.4 | Fannie Mae-Aces Series 2019-M12                                    | 2.885% | 6/25/29       | 24,137              | 22,366                |
| 2.4 | Fannie Mae-Aces Series 2019-M18                                    | 2.469% | 8/25/29       | 10,340              | 9,409                 |
| 2.4 | Fannie Mae-Aces Series 2019-M18                                    | 2.577% | 9/25/31       | 7,700               | 6,723                 |
| 2.4 | Fannie Mae-Aces Series 2019-M21                                    | 2.350% | 2/25/31       | 7,206               | 6,423                 |
| 2.4 | Fannie Mae-Aces Series 2019-M22                                    | 2.522% | 8/25/29       | 13,552              | 12,364                |
| 2.4 | Fannie Mae-Aces Series 2019-M25                                    | 2.330% | 11/25/29      | 7,093               | 6,397                 |
| 2.4 | Fannie Mae-Aces Series 2020-M1                                     | 2.151% | 10/25/29      | 5,807               | 5,559                 |
| 2.4 | Fannie Mae-Aces Series 2020-M1                                     | 2.444% | 10/25/29      | 19,090              | 17,126                |
| 2.4 | Fannie Mae-Aces Series 2020-M5                                     | 2.210% | 1/25/30       | 4,995               | 4,436                 |
| 2.4 | Fannie Mae-Aces Series 2020-M14                                    | 1.784% | 5/25/30       | 7,156               | 6,147                 |
| 2.4 | Fannie Mae-Aces Series 2020-M20                                    | 1.435% | 10/25/29      | 800                 | 684                   |
| 2.4 | Fannie Mae-Aces Series 2020-M29                                    | 1.492% | 5/25/30       | 13,625              | 11,480                |
| 2.4 | Fannie Mae-Aces Series 2020-M33                                    | 0.970% | 1/25/31       | 48,697              | 42,125                |
| 2.4 | Fannie Mae-Aces Series 2020-M42                                    | 1.270% | 7/25/30       | 63,300              | 52,492                |
| 2.4 | Fannie Mae-Aces Series 2020-M46                                    | 1.323% | 5/25/30       | 9,850               | 8,352                 |
| 2.4 | Fannie Mae-Aces Series 2020-M52                                    | 1.315% | 10/25/30      | 10,825              | 8,981                 |
| 2.4 | Fannie Mae-Aces Series 2020-M53                                    | 1.690% | 11/25/32      | 20,000              | 16,039                |
| 2.4 | Fannie Mae-Aces Series 2021-M1                                     | 1.389% | 11/25/30      | 9,985               | 8,199                 |
| 2.4 | Fannie Mae-Aces Series 2021-M1G                                    | 1.469% | 11/25/30      | 2,575               | 2,135                 |
| 2.4 | Fannie Mae-Aces Series 2021-M3G                                    | 1.245% | 1/25/31       | 12,050              | 9,856                 |
| 2.4 | Fannie Mae-Aces Series 2021-M4                                     | 1.462% | 2/25/31       | 47,775              | 39,140                |
| 2.4 | Fannie Mae-Aces Series 2021-M11                                    | 1.458% | 3/25/31       | 16,650              | 13,586                |
| 2.4 | Fannie Mae-Aces Series 2021-M13                                    | 1.599% | 4/25/31       | 2,490               | 2,042                 |
| 2.4 | Fannie Mae-Aces Series 2021-M13                                    | 1.627% | 3/25/33       | 2,200               | 1,706                 |
| 2.4 | Fannie Mae-Aces Series 2021-M19                                    | 1.739% | 10/25/31      | 14,425              | 11,856                |
| 2.4 | Fannie Mae-Aces Series 2022-M1                                     | 1.668% | 10/25/31      | 16,650              | 13,515                |
| 2.4 | Fannie Mae-Aces Series 2022-M1G                                    | 1.532% | 9/25/31       | 3,725               | 3,054                 |
| 2.4 | Fannie Mae-Aces Series 2022-M3                                     | 1.707% | 11/25/31      | 5,400               | 4,402                 |
| 2.4 | Fannie Mae-Aces Series 2022-M4                                     | 2.290% | 5/25/30       | 8,150               | 7,212                 |
| 2.4 | Fannie Mae-Aces Series 2022-M8                                     | 1.936% | 12/25/31      | 8,375               | 6,913                 |
| 2.4 | Fannie Mae-Aces Series 2022-M10                                    | 1.938% | 1/25/32       | 37,600              | 31,044                |
| 2.4 | Fannie Mae-Aces Series 2023-M1S                                    | 4.501% | 4/25/33       | 8,600               | 8,383                 |
| 2.4 | Fannie Mae-Aces Series 2023-M6                                     | 4.181% | 7/25/28       | 8,179               | 8,019                 |
| 2.4 | Fannie Mae-Aces Series 2023-M8                                     | 4.471% | 3/25/33       | 3,150               | 3,035                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K045 | 3.023% | 1/25/25       | 2,766               | 2,757                 |

|     |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K046 | 3.205% | 3/25/25       | 5,165               | 5,142                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K047 | 3.329% | 5/25/25       | 4,143               | 4,117                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K048 | 3.284% | 6/25/25       | 10,259              | 10,192                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K049 | 3.010% | 7/25/25       | 3,787               | 3,753                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K050 | 3.334% | 8/25/25       | 6,113               | 6,063                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K052 | 3.151% | 11/25/25      | 4,150               | 4,103                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K053 | 2.995% | 12/25/25      | 2,450               | 2,417                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K054 | 2.745% | 1/25/26       | 6,195               | 6,089                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K055 | 2.673% | 3/25/26       | 7,448               | 7,294                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K056 | 2.525% | 5/25/26       | 5,325               | 5,193                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K057 | 2.570% | 7/25/26       | 9,375               | 9,128                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K058 | 2.653% | 8/25/26       | 9,400               | 9,124                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K059 | 3.120% | 9/25/26       | 5,000               | 4,884                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K060 | 3.300% | 10/25/26      | 8,000               | 7,820                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K061 | 3.347% | 11/25/26      | 17,160              | 16,748                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K062 | 3.413% | 12/25/26      | 18,250              | 17,862                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K063 | 3.430% | 1/25/27       | 16,200              | 15,849                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K064 | 3.224% | 3/25/27       | 15,580              | 15,154                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K065 | 3.243% | 4/25/27       | 17,557              | 17,046                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K066 | 3.117% | 6/25/27       | 9,890               | 9,565                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K067 | 3.194% | 7/25/27       | 4,002               | 3,867                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K068 | 3.244% | 8/25/27       | 7,823               | 7,562                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K069 | 3.187% | 9/25/27       | 13,757              | 13,270                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K070 | 3.303% | 11/25/27      | 7,875               | 7,603                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K071 | 3.286% | 11/25/27      | 11,050              | 10,654                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K072 | 3.444% | 12/25/27      | 4,525               | 4,378                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K073 | 3.350% | 1/25/28       | 7,025               | 6,775                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K074 | 3.600% | 1/25/28       | 10,275              | 9,975                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K075 | 3.650% | 2/25/28       | 6,975               | 6,773                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K076 | 3.900% | 4/25/28       | 28,500              | 27,846                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K077 | 3.850% | 5/25/28       | 12,600              | 12,283                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K078 | 3.854% | 6/25/28       | 5,200               | 5,069                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K079 | 3.926% | 6/25/28       | 23,650              | 23,084                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.736% | 4/25/28       | 1,841               | 1,813                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.926% | 7/25/28       | 10,165              | 9,922                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K081 | 3.900% | 8/25/28       | 16,400              | 15,975                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K082 | 3.920% | 9/25/28       | 22,870              | 22,285                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K083 | 4.050% | 9/25/28       | 14,770              | 14,450                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K084 | 3.780% | 10/25/28      | 26,940              | 26,068                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K085 | 4.060% | 10/25/28      | 13,825              | 13,506                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.591% | 10/25/27      | 476                 | 471                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.771% | 12/25/28      | 11,000              | 10,644                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K088 | 3.690% | 1/25/29       | 12,725              | 12,259                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K089 | 3.563% | 1/25/29       | 10,000              | 9,584                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K090 | 3.422% | 2/25/29       | 9,625               | 9,169                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K091 | 3.505% | 3/25/29       | 3,100               | 2,961                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K092 | 3.298% | 4/25/29       | 10,450              | 9,883                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K093 | 2.982% | 5/25/29       | 18,350              | 17,142                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K094 | 2.903% | 6/25/29       | 12,750              | 11,834                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K095 | 2.785% | 6/25/29       | 12,625              | 11,662                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K096 | 2.519% | 7/25/29       | 10,940              | 10,004                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K098 | 2.425% | 8/25/29       | 18,565              | 16,823                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K099 | 2.595% | 9/25/29       | 11,690              | 10,651                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K101 | 2.524% | 10/25/29      | 16,615              | 15,052                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K102 | 2.537% | 10/25/29      | 15,420              | 13,981                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K103 | 2.651% | 11/25/29      | 12,550              | 11,415                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K104 | 2.253% | 1/25/30       | 20,560              | 18,309                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K105 | 1.872% | 1/25/30       | 4,600               | 4,017                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K106 | 2.069% | 1/25/30       | 17,450              | 15,377                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K108 | 1.517% | 3/25/30       | 12,506              | 10,705                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K109 | 1.558% | 4/25/30       | 9,275               | 7,917                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K110 | 1.477% | 4/25/30       | 4,875               | 4,150                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K111 | 1.350% | 5/25/30       | 9,875               | 8,312                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K113 | 1.341% | 6/25/30       | 1,700               | 1,428                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K114 | 1.366% | 6/25/30       | 10,750              | 9,007                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K116 | 1.378% | 7/25/30       | 13,710              | 11,480                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K117 | 1.406% | 8/25/30       | 13,350              | 11,158                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K118 | 1.493% | 9/25/30       | 17,650              | 14,792                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K119 | 1.566% | 9/25/30       | 2,500               | 2,102                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K120 | 1.500% | 10/25/30      | 12,360              | 10,319                |



|     |                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 0.995% | 8/25/30       | 1,210               | 1,072                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 1.547% | 10/25/30      | 7,850               | 6,566                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 0.863% | 5/25/30       | 528                 | 473                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 1.521% | 11/25/30      | 7,830               | 6,525                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K123 | 1.621% | 12/25/30      | 24,050              | 20,154                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K124 | 1.658% | 12/25/30      | 11,675              | 9,786                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K125 | 1.846% | 1/25/31       | 85                  | 72                    |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K126 | 2.074% | 1/25/31       | 17,640              | 15,149                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K127 | 2.108% | 1/25/31       | 21,425              | 18,409                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K128 | 2.020% | 3/25/31       | 12,895              | 11,010                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.342% | 9/25/30       | 2,601               | 2,297                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.914% | 5/25/31       | 21,275              | 17,981                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K130 | 1.723% | 6/25/31       | 8,050               | 6,692                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K131 | 1.853% | 7/25/31       | 36,075              | 30,183                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K132 | 2.023% | 8/25/31       | 6,200               | 5,210                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K133 | 2.096% | 9/25/31       | 10,200              | 8,599                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 1.714% | 7/25/31       | 817                 | 728                   |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 2.243% | 10/25/31      | 9,600               | 8,162                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K135 | 2.154% | 10/25/31      | 6,275               | 5,306                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K138 | 2.476% | 1/25/32       | 8,350               | 7,172                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K140 | 2.250% | 1/25/32       | 6,200               | 5,236                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.350% | 3/25/32       | 23,377              | 19,819                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.711% | 4/25/55       | 1,951               | 1,766                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K148 | 3.500% | 7/25/32       | 21,325              | 19,461                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K152 | 3.080% | 1/25/31       | 3,500               | 3,190                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K152 | 3.780% | 11/25/32      | 20,000              | 18,561                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.294% | 3/25/29       | 14,900              | 14,059                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.117% | 10/25/31      | 8,100               | 7,268                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.424% | 4/25/32       | 3,300               | 3,116                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.459% | 11/25/32      | 4,475               | 4,049                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 11/25/32      | 4,100               | 3,892                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 4/25/33       | 8,900               | 8,172                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K156 | 4.430% | 2/25/33       | 5,100               | 4,940                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 5/25/33       | 2,925               | 2,807                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 4.200% | 5/25/33       | 11,400              | 10,828                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 8/25/33       | 3,775               | 3,509                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K158 | 3.900% | 12/25/30      | 9,248               | 8,837                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K158 | 4.050% | 7/25/33       | 45,550              | 42,787                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K159 | 3.950% | 11/25/30      | 3,330               | 3,191                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K159 | 4.500% | 7/25/33       | 8,240               | 7,986                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K160 | 4.500% | 8/25/33       | 13,000              | 12,602                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K161 | 4.900% | 10/25/33      | 6,700               | 6,673                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K163 | 5.000% | 3/25/34       | 10,000              | 10,024                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K164 | 5.000% | 5/25/34       | 14,245              | 14,273                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K165 | 4.489% | 9/25/34       | 5,150               | 4,960                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K166 | 4.580% | 10/25/34      | 29,750              | 28,824                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K167 | 4.760% | 10/25/34      | 8,350               | 8,208                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K505 | 4.819% | 6/25/28       | 8,540               | 8,561                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K506 | 4.650% | 8/25/28       | 6,440               | 6,427                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K507 | 4.800% | 9/25/28       | 6,000               | 6,012                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K508 | 4.740% | 8/25/28       | 10,750              | 10,748                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K509 | 4.850% | 9/25/28       | 7,750               | 7,781                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K510 | 5.069% | 10/25/28      | 5,150               | 5,207                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K511 | 4.860% | 10/25/28      | 3,250               | 3,261                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K512 | 5.000% | 11/25/28      | 4,300               | 4,338                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K513 | 4.724% | 12/25/28      | 6,700               | 6,693                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K515 | 5.400% | 1/25/29       | 9,950               | 10,161                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K516 | 5.477% | 1/25/29       | 8,700               | 8,929                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K517 | 5.355% | 1/25/29       | 8,500               | 8,686                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K518 | 5.400% | 1/25/29       | 29,400              | 30,099                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K520 | 5.180% | 3/25/29       | 7,000               | 7,105                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K524 | 4.720% | 5/25/29       | 3,000               | 2,994                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K526 | 4.543% | 7/25/29       | 8,000               | 7,922                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K730 | 3.590% | 1/25/25       | 74                  | 74                    |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K731 | 3.600% | 2/25/25       | 4,807               | 4,792                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K732 | 3.700% | 5/25/25       | 8,221               | 8,180                 |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K734 | 3.208% | 2/25/26       | 16,570              | 16,364                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K735 | 2.862% | 5/25/26       | 15,668              | 15,354                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K737 | 2.525% | 10/25/26      | 19,000              | 18,371                |
| 2.4 | FHLMC Multifamily Structured Pass-Through Certificates Series K738 | 1.545% | 1/25/27       | 1,225               | 1,158                 |

|     |                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K739   | 1.336% | 9/25/27       | 20,375              | 18,843                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K741   | 1.603% | 12/25/27      | 24,400              | 22,403                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K742   | 1.760% | 3/25/28       | 9,950               | 9,124                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K743   | 1.770% | 5/25/28       | 6,650               | 6,056                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K744   | 1.712% | 7/25/28       | 4,615               | 4,193                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K745   | 1.657% | 8/25/28       | 2,850               | 2,569                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K746   | 2.031% | 9/25/28       | 8,325               | 7,578                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K747   | 2.050% | 11/25/28      | 7,500               | 6,808                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K749   | 2.120% | 4/25/29       | 1,800               | 1,616                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K751   | 4.412% | 3/25/30       | 8,525               | 8,387                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K752   | 4.284% | 7/25/30       | 8,640               | 8,421                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K753   | 4.400% | 10/25/30      | 11,050              | 10,834                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K754   | 4.940% | 11/25/30      | 4,750               | 4,772                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K755   | 5.203% | 2/25/31       | 8,500               | 8,649                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K756   | 4.963% | 5/25/31       | 5,200               | 5,228                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K757   | 4.456% | 8/25/31       | 13,000              | 12,707                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K758   | 4.680% | 10/25/31      | 16,000              | 15,817                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.718% | 1/25/31       | 3,300               | 3,101                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.794% | 1/25/34       | 12,220              | 11,156                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.470% | 3/25/31       | 4,150               | 3,838                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.542% | 3/25/34       | 10,275              | 9,165                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1513 | 2.797% | 8/25/34       | 25,260              | 21,040                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1514 | 2.859% | 10/25/34      | 10,025              | 8,366                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1515 | 1.940% | 2/25/35       | 13,000              | 9,954                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1516 | 1.721% | 5/25/35       | 9,825               | 7,232                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1517 | 1.716% | 7/25/35       | 18,200              | 13,478                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1518 | 1.860% | 10/25/35      | 4,200               | 3,117                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1519 | 2.013% | 12/25/35      | 22,025              | 16,488                |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.007% | 7/25/35       | 2,829               | 2,318                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.438% | 2/25/36       | 10,350              | 8,070                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1521 | 2.184% | 8/25/36       | 11,465              | 8,608                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series K-1522 | 2.361% | 10/25/36      | 7,550               | 5,739                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series KC02   | 3.370% | 7/25/25       | 6,324               | 6,276                 |
| 2,4 | FHLMC Multifamily Structured Pass-Through Certificates Series KW01   | 2.853% | 1/25/26       | 6,804               | 6,703                 |
| 2   | Fifth Third Auto Trust Series 2023-1                                 | 5.530% | 8/15/28       | 6,180               | 6,248                 |
| 2   | Fifth Third Auto Trust Series 2023-1                                 | 5.520% | 2/17/31       | 1,380               | 1,402                 |
| 2   | First National Master Note Trust Series 2023-2                       | 5.770% | 9/15/29       | 3,200               | 3,247                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-A                           | 4.940% | 3/15/26       | 811                 | 811                   |
| 2   | Ford Credit Auto Lease Trust Series 2023-A                           | 4.830% | 5/15/26       | 975                 | 975                   |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 5.910% | 10/15/26      | 4,850               | 4,877                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 5.870% | 1/15/27       | 1,550               | 1,568                 |
| 2   | Ford Credit Auto Lease Trust Series 2023-B                           | 6.200% | 2/15/27       | 1,100               | 1,117                 |
| 2   | Ford Credit Auto Owner Trust Series 2020-C                           | 0.510% | 8/15/26       | 475                 | 474                   |
| 2   | Ford Credit Auto Owner Trust Series 2021-A                           | 0.490% | 9/15/26       | 1,375               | 1,366                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-A                           | 1.290% | 6/15/26       | 515                 | 512                   |
| 2   | Ford Credit Auto Owner Trust Series 2022-A                           | 1.560% | 5/15/27       | 650                 | 635                   |
| 2   | Ford Credit Auto Owner Trust Series 2022-B                           | 3.740% | 9/15/26       | 1,256               | 1,253                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-B                           | 3.930% | 8/15/27       | 975                 | 970                   |
| 2   | Ford Credit Auto Owner Trust Series 2022-C                           | 4.480% | 12/15/26      | 2,776               | 2,774                 |
| 2   | Ford Credit Auto Owner Trust Series 2022-C                           | 4.590% | 12/15/27      | 3,850               | 3,853                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-A                           | 4.650% | 2/15/28       | 2,250               | 2,253                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-A                           | 4.560% | 12/15/28      | 1,075               | 1,074                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-B                           | 5.230% | 5/15/28       | 3,300               | 3,329                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-B                           | 5.060% | 2/15/29       | 650                 | 656                   |
| 2   | Ford Credit Auto Owner Trust Series 2023-C                           | 5.530% | 9/15/28       | 4,950               | 5,015                 |
| 2   | Ford Credit Auto Owner Trust Series 2023-C                           | 5.490% | 5/15/29       | 1,850               | 1,882                 |
| 2   | Ford Credit Auto Owner Trust Series 2024-A                           | 5.090% | 12/15/28      | 6,600               | 6,659                 |
| 2   | Ford Credit Auto Owner Trust Series 2024-A                           | 5.010% | 9/15/29       | 6,420               | 6,475                 |
| 2   | Ford Credit Auto Owner Trust Series 2024-B                           | 5.100% | 4/15/29       | 7,150               | 7,234                 |
| 2   | Ford Credit Auto Owner Trust Series 2024-B                           | 4.960% | 5/15/30       | 1,000               | 1,009                 |
| 2   | Ford Credit Floorplan Master Owner Trust A Series 2018-4             | 4.060% | 11/15/30      | 8,785               | 8,583                 |
| 2   | Ford Credit Floorplan Master Owner Trust A Series 2020-2             | 1.060% | 9/15/27       | 9,765               | 9,527                 |
| 2   | GM Financial Automobile Leasing Trust Series 2023-1                  | 5.160% | 4/20/26       | 874                 | 875                   |
| 2   | GM Financial Automobile Leasing Trust Series 2023-1                  | 5.160% | 1/20/27       | 2,150               | 2,155                 |
| 2   | GM Financial Automobile Leasing Trust Series 2023-1                  | 5.510% | 1/20/27       | 850                 | 854                   |
| 2   | GM Financial Automobile Leasing Trust Series 2023-2                  | 5.050% | 7/20/26       | 2,410               | 2,414                 |
| 2   | GM Financial Automobile Leasing Trust Series 2023-2                  | 5.090% | 5/20/27       | 425                 | 426                   |
| 2   | GM Financial Automobile Leasing Trust Series 2023-2                  | 5.540% | 5/20/27       | 875                 | 881                   |
| 2   | GM Financial Automobile Leasing Trust Series 2023-3                  | 5.380% | 11/20/26      | 1,550               | 1,558                 |
| 2   | GM Financial Automobile Leasing Trust Series 2023-3                  | 5.440% | 8/20/27       | 475                 | 479                   |

|                                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2023-3              | 5.880% | 8/20/27       | 900                 | 912                   |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.090% | 3/22/27       | 4,900               | 4,930                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.090% | 2/22/28       | 1,100               | 1,107                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-1              | 5.330% | 3/20/28       | 1,100               | 1,108                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-2              | 5.390% | 7/20/27       | 5,000               | 5,055                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-2              | 5.360% | 5/22/28       | 5,000               | 5,057                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-3              | 4.210% | 10/20/27      | 1,850               | 1,840                 |
| <sup>2</sup> GM Financial Automobile Leasing Trust Series 2024-3              | 4.220% | 10/20/28      | 1,600               | 1,585                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-2 | 0.820% | 10/16/26      | 835                 | 826                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.480% | 6/16/26       | 423                 | 421                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.730% | 8/16/27       | 2,575               | 2,526                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.680% | 9/16/26       | 640                 | 634                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.990% | 10/18/27      | 1,200               | 1,167                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 1.260% | 11/16/26      | 606                 | 600                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-1 | 1.510% | 4/17/28       | 750                 | 728                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.100% | 2/16/27       | 1,474               | 1,464                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.250% | 4/17/28       | 550                 | 542                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.640% | 4/16/27       | 1,191               | 1,186                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.710% | 12/16/27      | 1,400               | 1,386                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.820% | 8/16/27       | 4,945               | 4,950                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.880% | 8/16/28       | 1,300               | 1,308                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.660% | 2/16/28       | 2,451               | 2,453                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.590% | 7/17/28       | 650                 | 651                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.470% | 2/16/28       | 3,650               | 3,650                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.430% | 10/16/28      | 3,450               | 3,440                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-3 | 5.450% | 6/16/28       | 1,866               | 1,886                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-3 | 5.340% | 12/18/28      | 1,098               | 1,113                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-4 | 5.780% | 8/16/28       | 2,750               | 2,797                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2023-4 | 5.710% | 2/16/29       | 2,650               | 2,714                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-1 | 4.850% | 12/18/28      | 1,100               | 1,106                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-1 | 4.860% | 6/18/29       | 650                 | 654                   |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-2 | 5.100% | 3/16/29       | 6,250               | 6,312                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-2 | 5.040% | 9/17/29       | 3,125               | 3,157                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-3 | 5.130% | 4/16/29       | 7,825               | 7,912                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-3 | 5.090% | 11/16/29      | 7,250               | 7,331                 |
| <sup>2</sup> GM Financial Consumer Automobile Receivables Trust Series 2024-4 | 4.440% | 4/16/30       | 1,900               | 1,886                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC22                    | 3.862% | 6/10/47       | 331                 | 317                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC24                    | 3.931% | 9/10/47       | 214                 | 213                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC24                    | 4.419% | 9/10/47       | 1,175               | 1,051                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC26                    | 3.964% | 11/10/47      | 145                 | 141                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2014-GC26                    | 4.215% | 11/10/47      | 1,125               | 1,069                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC30                    | 3.382% | 5/10/50       | 4,675               | 4,647                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC32                    | 3.513% | 7/10/48       | 258                 | 258                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.244% | 10/10/48      | 2,716               | 2,692                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.278% | 10/10/48      | 662                 | 658                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2015-GC34                    | 3.506% | 10/10/48      | 3,400               | 3,339                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS2                     | 3.050% | 5/10/49       | 2,700               | 2,640                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS3                     | 2.850% | 10/10/49      | 7,125               | 6,868                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS4                     | 3.178% | 11/10/49      | 712                 | 695                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS4                     | 3.442% | 11/10/49      | 2,450               | 2,381                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2016-GS4                     | 3.645% | 11/10/49      | 1,825               | 1,739                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS5                     | 3.674% | 3/10/50       | 5,750               | 5,530                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS5                     | 3.826% | 3/10/50       | 2,300               | 2,140                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6                     | 3.433% | 5/10/50       | 9,000               | 8,613                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6                     | 3.638% | 5/10/50       | 600                 | 556                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS6                     | 4.322% | 5/10/50       | 850                 | 614                   |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS7                     | 3.430% | 8/10/50       | 14,339              | 13,627                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS7                     | 3.663% | 8/10/50       | 3,700               | 3,446                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2017-GS8                     | 3.205% | 11/10/50      | 13,910              | 13,329                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC39                    | 3.567% | 5/10/52       | 5,775               | 5,333                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC40                    | 2.904% | 7/10/52       | 5,200               | 4,691                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC40                    | 3.160% | 7/10/52       | 6,250               | 5,682                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC42                    | 3.001% | 9/10/52       | 12,280              | 11,051                |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GC42                    | 3.212% | 9/10/52       | 2,875               | 2,545                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2019-GSA1                    | 3.048% | 11/10/52      | 5,535               | 5,059                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC45                    | 2.911% | 2/13/53       | 5,910               | 5,302                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC45                    | 3.173% | 2/13/53       | 1,690               | 1,508                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GC47                    | 2.377% | 5/12/53       | 2,780               | 2,409                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GSA2                    | 2.012% | 12/12/53      | 5,175               | 4,264                 |
| <sup>2</sup> GS Mortgage Securities Trust Series 2020-GSA2                    | 2.224% | 12/12/53      | 800                 | 637                   |



|                                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2021-B                       | 0.820% | 5/15/29       | 1,493               | 1,466                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2022-A                       | 3.060% | 2/15/27       | 359                 | 357                   |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2022-A                       | 3.260% | 1/15/30       | 850                 | 839                   |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-A                       | 5.050% | 12/15/27      | 3,218               | 3,228                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-A                       | 4.970% | 6/17/30       | 3,450               | 3,460                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-B                       | 5.690% | 8/15/28       | 5,350               | 5,410                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2023-B                       | 5.780% | 4/15/31       | 1,750               | 1,784                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-A                       | 5.370% | 3/15/29       | 2,500               | 2,529                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-A                       | 5.290% | 12/15/31      | 2,500               | 2,539                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-B                       | 4.310% | 7/16/29       | 1,150               | 1,144                 |
| <sup>2</sup> Harley-Davidson Motorcycle Trust Series 2024-B                       | 4.280% | 4/15/32       | 2,562               | 2,529                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-3                     | 0.410% | 11/18/25      | 98                  | 97                    |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-3                     | 0.600% | 12/20/27      | 750                 | 746                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-4                     | 0.880% | 1/21/26       | 737                 | 732                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2021-4                     | 1.140% | 6/21/28       | 850                 | 839                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-1                     | 1.880% | 5/15/26       | 710                 | 704                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-1                     | 2.040% | 12/15/28      | 875                 | 860                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-2                     | 3.730% | 7/20/26       | 1,864               | 1,857                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2022-2                     | 3.760% | 12/18/28      | 650                 | 645                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-1                     | 5.040% | 4/21/27       | 2,138               | 2,146                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-1                     | 4.970% | 6/21/29       | 1,075               | 1,086                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-2                     | 4.930% | 11/15/27      | 2,175               | 2,189                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-2                     | 4.910% | 9/17/29       | 650                 | 653                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-3                     | 5.410% | 2/18/28       | 6,740               | 6,807                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-3                     | 5.300% | 12/18/29      | 900                 | 910                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2023-4                     | 5.670% | 6/21/28       | 2,000               | 2,032                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-1                     | 5.210% | 8/15/28       | 6,450               | 6,517                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-1                     | 5.170% | 5/15/30       | 850                 | 861                   |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-2                     | 5.270% | 11/20/28      | 9,900               | 10,020                |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-2                     | 5.210% | 7/18/30       | 3,100               | 3,145                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-3                     | 4.570% | 3/21/29       | 8,000               | 8,007                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-3                     | 4.510% | 11/21/30      | 3,750               | 3,738                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-4                     | 4.330% | 5/15/29       | 4,050               | 4,031                 |
| <sup>2</sup> Honda Auto Receivables Owner Trust Series 2024-4                     | 4.350% | 12/16/30      | 1,300               | 1,289                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-A                         | 0.620% | 5/17/27       | 322                 | 320                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-C                         | 0.740% | 5/15/26       | 269                 | 268                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2021-C                         | 1.030% | 12/15/27      | 1,075               | 1,054                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-A                         | 4.580% | 4/15/27       | 4,036               | 4,037                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-A                         | 4.480% | 7/17/28       | 1,375               | 1,373                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-B                         | 5.480% | 4/17/28       | 2,634               | 2,663                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-B                         | 5.310% | 8/15/29       | 768                 | 779                   |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-C                         | 5.540% | 10/16/28      | 2,200               | 2,232                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2023-C                         | 5.550% | 12/17/29      | 1,100               | 1,125                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-B                         | 4.840% | 3/15/29       | 5,000               | 5,026                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-B                         | 4.740% | 9/16/30       | 3,500               | 3,505                 |
| <sup>2</sup> Hyundai Auto Receivables Trust Series 2024-C                         | 4.440% | 1/15/31       | 1,380               | 1,369                 |
| <sup>2</sup> John Deere Owner Trust Series 2021-B                                 | 0.520% | 3/16/26       | 592                 | 590                   |
| <sup>2</sup> John Deere Owner Trust Series 2022-C                                 | 5.090% | 6/15/27       | 6,784               | 6,804                 |
| <sup>2</sup> John Deere Owner Trust Series 2022-C                                 | 5.200% | 9/17/29       | 2,125               | 2,140                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-A                                 | 5.010% | 11/15/27      | 2,700               | 2,712                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-A                                 | 5.010% | 12/17/29      | 850                 | 855                   |
| <sup>2</sup> John Deere Owner Trust Series 2023-B                                 | 5.180% | 3/15/28       | 3,400               | 3,428                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-B                                 | 5.110% | 5/15/30       | 875                 | 882                   |
| <sup>2</sup> John Deere Owner Trust Series 2023-C                                 | 5.480% | 5/15/28       | 7,620               | 7,707                 |
| <sup>2</sup> John Deere Owner Trust Series 2023-C                                 | 5.390% | 8/15/30       | 1,220               | 1,239                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-A                                 | 4.960% | 11/15/28      | 3,600               | 3,628                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-A                                 | 4.910% | 2/18/31       | 8,000               | 8,049                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-B                                 | 5.200% | 3/15/29       | 3,900               | 3,949                 |
| <sup>2</sup> John Deere Owner Trust Series 2024-C                                 | 4.150% | 8/15/31       | 2,450               | 2,410                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1 | 3.914% | 1/15/49       | 2,825               | 2,790                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 2.870% | 8/15/49       | 9,250               | 8,899                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 3.397% | 8/15/49       | 1,225               | 1,074                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.648% | 12/15/49      | 3,675               | 3,571                 |
| <sup>2</sup> JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.870% | 12/15/49      | 2,950               | 2,825                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C18           | 4.536% | 2/15/47       | 524                 | 503                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C22           | 4.110% | 9/15/47       | 1,009               | 964                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C23           | 3.934% | 9/15/47       | 59                  | 59                    |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C23           | 4.202% | 9/15/47       | 1,722               | 1,694                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C24           | 3.639% | 11/15/47      | 132                 | 131                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C24           | 3.914% | 11/15/47      | 2,750               | 2,612                 |

|                                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C25         | 3.672% | 11/15/47      | 1,396               | 1,375                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C26         | 3.800% | 1/15/48       | 1,875               | 1,846                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2014-C26         | 3.951% | 1/15/48       | 1,875               | 1,789                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C28         | 3.532% | 10/15/48      | 1,125               | 1,117                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C29         | 3.611% | 5/15/48       | 2,900               | 2,886                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C30         | 3.822% | 7/15/48       | 1,950               | 1,920                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C30         | 4.226% | 7/15/48       | 1,850               | 1,780                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C31         | 3.540% | 8/15/48       | 163                 | 162                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C31         | 3.801% | 8/15/48       | 11,201              | 11,099                |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C32         | 3.358% | 11/15/48      | 566                 | 563                   |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C32         | 3.598% | 11/15/48      | 3,575               | 3,515                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2015-C33         | 3.770% | 12/15/48      | 2,610               | 2,584                 |
| <sup>2</sup> JPMBB Commercial Mortgage Securities Trust Series 2016-C1          | 3.316% | 3/17/49       | 533                 | 529                   |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP5         | 3.723% | 3/15/50       | 10,950              | 10,620                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP5         | 3.876% | 3/15/50       | 2,300               | 2,174                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP6         | 3.490% | 7/15/50       | 8,800               | 8,376                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP6         | 3.744% | 7/15/50       | 2,800               | 2,591                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2017-JP7         | 3.454% | 9/15/50       | 1,250               | 1,195                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR4        | 4.029% | 3/10/52       | 13,805              | 12,921                |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR5        | 3.386% | 6/13/52       | 9,375               | 8,482                 |
| <sup>2</sup> JPMCC Commercial Mortgage Securities Trust Series 2019-COR5        | 3.669% | 6/13/52       | 825                 | 737                   |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C2          | 3.144% | 6/15/49       | 2,580               | 2,502                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C2          | 3.484% | 6/15/49       | 1,250               | 1,145                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2016-C4          | 3.141% | 12/15/49      | 800                 | 764                   |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5          | 3.414% | 3/15/50       | 2,141               | 2,076                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5          | 3.694% | 3/15/50       | 13,400              | 12,892                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C5          | 3.858% | 3/15/50       | 3,975               | 3,585                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C7          | 3.409% | 10/15/50      | 2,825               | 2,678                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2017-C7          | 3.713% | 10/15/50      | 1,775               | 1,671                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2018-C8          | 4.211% | 6/15/51       | 11,960              | 11,533                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2018-C8          | 4.421% | 6/15/51       | 1,525               | 1,456                 |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2019-COR6        | 3.057% | 11/13/52      | 12,525              | 10,846                |
| <sup>2</sup> JPMDB Commercial Mortgage Securities Trust Series 2020-COR7        | 2.180% | 5/13/53       | 2,750               | 2,233                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2023-A                       | 4.740% | 1/15/27       | 4,921               | 4,926                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2023-A                       | 4.710% | 2/15/29       | 2,600               | 2,605                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-A                       | 5.320% | 1/18/28       | 2,500               | 2,530                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-A                       | 5.320% | 2/15/30       | 2,000               | 2,024                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-B                       | 4.230% | 2/15/28       | 2,750               | 2,738                 |
| <sup>2</sup> Mercedes-Benz Auto Lease Trust Series 2024-B                       | 4.220% | 6/17/30       | 1,350               | 1,338                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2021-1                 | 0.460% | 6/15/26       | 408                 | 406                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2021-1                 | 0.730% | 12/15/27      | 600                 | 583                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-1                 | 4.510% | 11/15/27      | 3,219               | 3,219                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-1                 | 4.310% | 4/16/29       | 600                 | 597                   |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-2                 | 5.950% | 11/15/28      | 4,400               | 4,481                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2023-2                 | 6.010% | 1/15/31       | 3,550               | 3,670                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2024-1                 | 4.800% | 4/16/29       | 9,750               | 9,794                 |
| <sup>2</sup> Mercedes-Benz Auto Receivables Trust Series 2024-1                 | 4.790% | 7/15/31       | 650                 | 652                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16 | 4.274% | 6/15/47       | 232                 | 223                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22 | 3.883% | 4/15/48       | 1,875               | 1,768                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23 | 3.719% | 7/15/50       | 8,650               | 8,591                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24 | 3.732% | 5/15/48       | 5,265               | 5,227                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.383% | 10/15/48      | 384                 | 382                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.635% | 10/15/48      | 2,625               | 2,595                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.323% | 10/15/48      | 160                 | 159                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.531% | 10/15/48      | 1,495               | 1,476                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.557% | 12/15/47      | 138                 | 137                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.753% | 12/15/47      | 2,175               | 2,152                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.272% | 1/15/49       | 5,758               | 5,689                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.288% | 1/15/49       | 262                 | 261                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.544% | 1/15/49       | 7,000               | 6,873                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.140% | 5/15/49       | 362                 | 357                   |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.325% | 5/15/49       | 1,550               | 1,518                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30 | 2.860% | 9/15/49       | 7,300               | 7,033                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31 | 3.102% | 11/15/49      | 9,400               | 9,012                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.720% | 12/15/49      | 8,350               | 8,120                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.994% | 12/15/49      | 3,050               | 2,919                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.599% | 5/15/50       | 6,500               | 6,306                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.852% | 5/15/50       | 3,800               | 3,633                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.276% | 11/15/52      | 3,600               | 3,431                 |
| <sup>2</sup> Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.536% | 11/15/52      | 5,250               | 5,026                 |



|                                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Morgan Stanley Capital I Series 2017-HR2             | 3.587% | 12/15/50      | 1,125               | 1,077                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2015-MS1       | 3.779% | 5/15/48       | 1,360               | 1,350                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2015-UBS8      | 3.809% | 12/15/48      | 3,525               | 3,475                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2016-BNK2      | 3.049% | 11/15/49      | 3,650               | 3,492                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2016-BNK2      | 3.282% | 11/15/49      | 2,951               | 2,648                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2016-UB11      | 2.782% | 8/15/49       | 7,300               | 7,026                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2016-UB12      | 3.596% | 12/15/49      | 7,350               | 7,093                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2016-UB12      | 3.778% | 12/15/49      | 3,000               | 2,807                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2017-H1        | 3.530% | 6/15/50       | 6,750               | 6,507                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2018-H4        | 4.310% | 12/15/51      | 9,875               | 9,570                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-H6        | 3.417% | 6/15/52       | 11,660              | 10,819                |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-H6        | 3.700% | 6/15/52       | 1,450               | 1,333                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-H7        | 3.261% | 7/15/52       | 5,650               | 5,224                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-L2        | 3.806% | 3/15/52       | 2,962               | 2,841                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-L2        | 4.071% | 3/15/52       | 6,700               | 6,396                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2019-L3        | 3.127% | 11/15/52      | 8,435               | 7,718                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2020-HR8       | 2.041% | 7/15/53       | 7,000               | 5,951                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2020-L4        | 2.698% | 2/15/53       | 8,495               | 7,578                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2020-L4        | 2.880% | 2/15/53       | 1,275               | 1,124                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2021-L6        | 2.444% | 6/15/54       | 4,275               | 3,610                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2021-L6        | 2.749% | 6/15/54       | 750                 | 632                   |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2021-L6        | 2.951% | 6/15/54       | 450                 | 361                   |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2021-L7        | 2.574% | 10/15/54      | 8,465               | 7,166                 |
| <sup>2</sup> Morgan Stanley Capital I Trust Series 2022-L8        | 3.793% | 4/15/55       | 8,550               | 7,719                 |
| <sup>2</sup> MSWF Commercial Mortgage Trust Series 2023-1         | 5.752% | 5/15/56       | 4,350               | 4,492                 |
| <sup>2</sup> MSWF Commercial Mortgage Trust Series 2023-1         | 6.199% | 5/15/56       | 3,000               | 3,118                 |
| <sup>2</sup> MSWF Commercial Mortgage Trust Series 2023-2         | 6.014% | 12/15/56      | 1,900               | 2,001                 |
| <sup>2</sup> Nissan Auto Lease Trust Series 2023-A                | 4.910% | 1/15/26       | 493                 | 494                   |
| <sup>2</sup> Nissan Auto Lease Trust Series 2023-A                | 4.800% | 7/15/27       | 925                 | 925                   |
| <sup>2</sup> Nissan Auto Lease Trust Series 2023-B                | 5.690% | 7/15/26       | 1,634               | 1,639                 |
| <sup>2</sup> Nissan Auto Lease Trust Series 2023-B                | 5.610% | 11/15/27      | 550                 | 554                   |
| <sup>2</sup> Nissan Auto Lease Trust Series 2024-A                | 4.910% | 4/15/27       | 2,550               | 2,562                 |
| <sup>2</sup> Nissan Auto Lease Trust Series 2024-A                | 4.970% | 9/15/28       | 700                 | 703                   |
| <sup>2</sup> Nissan Auto Lease Trust Series 2024-B                | 4.920% | 11/15/27      | 12,700              | 12,786                |
| <sup>2</sup> Nissan Auto Lease Trust Series 2024-B                | 4.960% | 8/15/28       | 10,313              | 10,356                |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2021-A    | 0.570% | 9/15/27       | 2,414               | 2,376                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2022-A    | 1.860% | 8/17/26       | 975                 | 966                   |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2022-A    | 2.070% | 12/17/29      | 1,725               | 1,679                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2022-B    | 4.460% | 5/17/27       | 2,568               | 2,568                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2022-B    | 4.450% | 11/15/29      | 850                 | 848                   |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2023-A    | 4.910% | 11/15/27      | 6,700               | 6,722                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2023-A    | 4.850% | 6/17/30       | 700                 | 702                   |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2023-B    | 5.930% | 3/15/28       | 1,100               | 1,118                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2023-B    | 5.960% | 10/15/30      | 3,800               | 3,889                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2024-A    | 5.280% | 12/15/28      | 3,000               | 3,041                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2024-B    | 4.340% | 3/15/29       | 1,900               | 1,892                 |
| <sup>2</sup> Nissan Auto Receivables Owner Trust Series 2024-B    | 4.350% | 9/15/31       | 1,250               | 1,239                 |
| <sup>2</sup> PSNH Funding LLC 3 Series 2018-1                     | 3.506% | 8/1/28        | 691                 | 685                   |
| <sup>2</sup> PSNH Funding LLC 3 Series 2018-1                     | 3.814% | 2/1/35        | 2,200               | 2,070                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2021-2 | 1.350% | 7/15/27       | 1,255               | 1,242                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2021-3 | 1.330% | 9/15/27       | 1,642               | 1,620                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2021-4 | 1.670% | 10/15/27      | 1,000               | 984                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-1 | 2.560% | 4/17/28       | 462                 | 461                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-2 | 3.440% | 9/15/27       | 1,373               | 1,368                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-2 | 3.760% | 7/16/29       | 2,125               | 2,102                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-3 | 4.130% | 8/16/27       | 1,371               | 1,369                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-5 | 4.430% | 3/15/27       | 613                 | 613                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-5 | 4.740% | 10/16/28      | 1,675               | 1,674                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-6 | 4.720% | 6/15/27       | 478                 | 478                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2022-6 | 4.960% | 11/15/28      | 850                 | 852                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-1 | 4.980% | 2/15/28       | 1,204               | 1,205                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-1 | 5.090% | 5/15/30       | 1,345               | 1,350                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2 | 5.210% | 7/15/27       | 694                 | 695                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2 | 5.240% | 5/15/28       | 875                 | 878                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-2 | 5.470% | 12/16/30      | 875                 | 883                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3 | 5.610% | 10/15/27      | 395                 | 396                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3 | 5.610% | 7/17/28       | 1,640               | 1,655                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-3 | 5.770% | 11/15/30      | 1,220               | 1,240                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4 | 5.730% | 4/17/28       | 2,860               | 2,878                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4 | 5.770% | 12/15/28      | 1,540               | 1,561                 |

|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-4   | 6.040% | 12/15/31      | 3,980               | 4,066                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.020% | 9/15/28       | 4,250               | 4,295                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.160% | 12/17/29      | 2,450               | 2,505                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-5   | 6.430% | 2/18/31       | 4,400               | 4,555                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-6   | 5.930% | 7/17/28       | 2,850               | 2,880                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2023-6   | 5.980% | 4/16/29       | 650                 | 661                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-1   | 5.250% | 4/17/28       | 1,200               | 1,205                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-1   | 5.230% | 12/15/28      | 900                 | 905                   |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-2   | 5.630% | 11/15/28      | 12,500              | 12,617                |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-2   | 5.780% | 7/16/29       | 9,000               | 9,147                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-3   | 5.630% | 1/16/29       | 6,780               | 6,865                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-4   | 4.850% | 1/16/29       | 3,000               | 3,008                 |
| <sup>2</sup> Santander Drive Auto Receivables Trust Series 2024-5   | 4.620% | 11/15/28      | 1,500               | 1,498                 |
| <sup>2</sup> SG Commercial Mortgage Securities Trust Series 2016-C5 | 3.055% | 10/10/48      | 5,975               | 5,774                 |
| <sup>2</sup> Synchrony Card Funding LLC Series 2022-A1              | 3.370% | 4/15/28       | 10,725              | 10,684                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2023-A1              | 5.540% | 7/15/29       | 5,275               | 5,348                 |
| <sup>2</sup> Synchrony Card Funding LLC Series 2023-A2              | 5.740% | 10/15/29      | 11,050              | 11,260                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2024-A1              | 5.040% | 3/15/30       | 13,500              | 13,606                |
| <sup>2</sup> Synchrony Card Funding LLC Series 2024-A2              | 4.930% | 7/15/30       | 16,300              | 16,405                |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-A      | 0.390% | 6/15/26       | 371                 | 369                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-B      | 0.530% | 10/15/26      | 1,849               | 1,823                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-C      | 0.430% | 1/15/26       | 413                 | 412                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-C      | 0.720% | 1/15/27       | 1,300               | 1,272                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-D      | 0.710% | 4/15/26       | 502                 | 498                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2021-D      | 1.020% | 3/15/27       | 950                 | 925                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-B      | 2.930% | 9/15/26       | 1,557               | 1,548                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-B      | 3.110% | 8/16/27       | 875                 | 861                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-C      | 3.760% | 4/15/27       | 2,265               | 2,258                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2022-C      | 3.770% | 2/15/28       | 525                 | 519                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-A      | 4.630% | 9/15/27       | 2,643               | 2,645                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-A      | 4.420% | 8/15/28       | 1,075               | 1,072                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-B      | 4.710% | 2/15/28       | 3,350               | 3,360                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-B      | 4.660% | 9/15/28       | 1,300               | 1,301                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-C      | 5.160% | 4/17/28       | 3,525               | 3,553                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-C      | 5.010% | 2/15/29       | 825                 | 834                   |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-D      | 5.540% | 8/15/28       | 3,400               | 3,450                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2023-D      | 5.490% | 3/15/29       | 2,650               | 2,705                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-A      | 4.830% | 10/16/28      | 5,750               | 5,780                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-A      | 4.770% | 4/16/29       | 1,350               | 1,353                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-B      | 5.330% | 1/16/29       | 16,000              | 16,218                |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-B      | 5.280% | 7/16/29       | 8,750               | 8,894                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-C      | 4.880% | 3/15/29       | 9,000               | 9,063                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-C      | 4.830% | 11/15/29      | 4,200               | 4,216                 |
| <sup>2</sup> Toyota Auto Receivables Owner Trust Series 2024-D      | 4.430% | 4/15/30       | 2,000               | 1,983                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C1           | 3.460% | 6/15/50       | 7,950               | 7,643                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C1           | 3.724% | 6/15/50       | 3,400               | 3,250                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C2           | 3.487% | 8/15/50       | 5,850               | 5,607                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C2           | 3.740% | 8/15/50       | 1,550               | 1,482                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C3           | 3.426% | 8/15/50       | 7,325               | 6,994                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C3           | 3.739% | 8/15/50       | 2,900               | 2,757                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.301% | 10/15/50      | 4,282               | 4,072                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.563% | 10/15/50      | 5,875               | 5,551                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C4           | 3.836% | 10/15/50      | 2,594               | 2,423                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C5           | 3.474% | 11/15/50      | 3,950               | 3,727                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C7           | 3.679% | 12/15/50      | 5,700               | 5,480                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2017-C7           | 4.061% | 12/15/50      | 3,000               | 2,829                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C8           | 3.720% | 2/15/51       | 4,901               | 4,731                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C8           | 3.983% | 2/15/51       | 2,500               | 2,411                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C8           | 4.215% | 2/15/51       | 3,250               | 3,105                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C9           | 4.117% | 3/15/51       | 12,275              | 11,814                |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C10          | 4.313% | 5/15/51       | 8,250               | 7,999                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C11          | 4.241% | 6/15/51       | 1,550               | 1,496                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C12          | 4.296% | 8/15/51       | 10,265              | 9,952                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C12          | 4.587% | 8/15/51       | 4,000               | 3,745                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C13          | 4.334% | 10/15/51      | 9,825               | 9,477                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C13          | 4.585% | 10/15/51      | 1,750               | 1,678                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C14          | 4.448% | 12/15/51      | 10,250              | 9,864                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2018-C15          | 4.341% | 12/15/51      | 9,375               | 9,048                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2019-C16          | 3.605% | 4/15/52       | 4,200               | 3,906                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2019-C16          | 3.887% | 4/15/52       | 1,250               | 1,156                 |

|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
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| <sup>2</sup> UBS Commercial Mortgage Trust Series 2019-C17          | 2.921% | 10/15/52      | 4,910               | 4,401                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2019-C18          | 3.035% | 12/15/52      | 2,850               | 2,561                 |
| <sup>2</sup> UBS Commercial Mortgage Trust Series 2019-C18          | 3.378% | 12/15/52      | 1,700               | 1,525                 |
| <sup>2</sup> Verizon Master Trust Series 2022-2                     | 1.530% | 7/20/28       | 7,050               | 7,039                 |
| <sup>2</sup> Verizon Master Trust Series 2022-4                     | 3.400% | 11/20/28      | 9,800               | 9,758                 |
| <sup>2</sup> Verizon Master Trust Series 2022-6                     | 3.670% | 1/22/29       | 5,925               | 5,898                 |
| <sup>2</sup> Verizon Master Trust Series 2023-1                     | 4.490% | 1/22/29       | 10,700              | 10,703                |
| <sup>2</sup> Verizon Master Trust Series 2023-2                     | 4.890% | 4/13/28       | 4,550               | 4,553                 |
| <sup>2</sup> Verizon Master Trust Series 2023-4                     | 5.160% | 6/20/29       | 9,870               | 9,963                 |
| <sup>2</sup> Verizon Master Trust Series 2023-5                     | 5.610% | 9/8/28        | 2,200               | 2,218                 |
| <sup>2</sup> Verizon Master Trust Series 2023-7                     | 5.670% | 11/20/29      | 2,850               | 2,908                 |
| <sup>2</sup> Verizon Master Trust Series 2024-1                     | 5.000% | 12/20/28      | 2,900               | 2,915                 |
| <sup>2</sup> Verizon Master Trust Series 2024-3                     | 5.540% | 4/22/30       | 5,000               | 5,089                 |
| <sup>2</sup> Verizon Master Trust Series 2024-4                     | 5.210% | 6/20/29       | 4,500               | 4,542                 |
| <sup>2</sup> Verizon Master Trust Series 2024-6                     | 4.170% | 8/20/30       | 10,000              | 9,904                 |
| <sup>2</sup> Verizon Master Trust Series 2024-8                     | 4.620% | 11/20/30      | 1,500               | 1,499                 |
| <sup>2</sup> Volkswagen Auto Lease Trust Series 2023-A              | 5.810% | 10/20/26      | 6,640               | 6,696                 |
| <sup>2</sup> Volkswagen Auto Lease Trust Series 2023-A              | 5.800% | 4/20/28       | 2,660               | 2,694                 |
| <sup>2</sup> Volkswagen Auto Lease Trust Series 2024-A              | 5.210% | 6/21/27       | 6,500               | 6,561                 |
| <sup>2</sup> Volkswagen Auto Lease Trust Series 2024-A              | 5.200% | 12/20/28      | 5,750               | 5,805                 |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2021-1      | 1.020% | 6/22/26       | 763                 | 759                   |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2021-1      | 1.260% | 10/20/28      | 850                 | 836                   |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2023-1      | 5.020% | 6/20/28       | 2,625               | 2,640                 |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2023-1      | 5.010% | 1/22/30       | 725                 | 730                   |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2023-2      | 5.480% | 12/20/28      | 2,850               | 2,897                 |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2023-2      | 5.570% | 4/22/30       | 2,200               | 2,247                 |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2024-1      | 4.630% | 7/20/29       | 3,000               | 3,006                 |
| <sup>2</sup> Volkswagen Auto Loan Enhanced Trust Series 2024-1      | 4.670% | 6/20/31       | 1,150               | 1,150                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C26  | 3.580% | 2/15/48       | 1,212               | 1,209                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C28  | 3.540% | 5/15/48       | 5,832               | 5,799                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C28  | 3.872% | 5/15/48       | 1,040               | 1,032                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C29  | 3.637% | 6/15/48       | 765                 | 760                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C30  | 3.411% | 9/15/58       | 889                 | 885                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C30  | 3.664% | 9/15/58       | 3,015               | 2,990                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-C31  | 3.695% | 11/15/48      | 2,861               | 2,833                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-LC20 | 3.719% | 4/15/50       | 1,900               | 1,855                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-LC22 | 4.207% | 9/15/58       | 1,775               | 1,755                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-NXS1 | 3.148% | 5/15/48       | 1,500               | 1,494                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-NXS2 | 3.767% | 7/15/58       | 5,000               | 4,958                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-P2   | 3.656% | 12/15/48      | 388                 | 386                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-P2   | 3.809% | 12/15/48      | 1,800               | 1,781                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2015-SG1  | 3.789% | 9/15/48       | 6,205               | 6,152                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.652% | 8/15/49       | 8,875               | 8,523                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.814% | 8/15/49       | 1,200               | 1,124                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C32  | 3.324% | 1/15/59       | 232                 | 231                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C32  | 3.560% | 1/15/59       | 4,200               | 4,140                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C33  | 3.426% | 3/15/59       | 1,450               | 1,427                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C34  | 3.096% | 6/15/49       | 2,900               | 2,810                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C36  | 2.807% | 11/15/59      | 1,899               | 1,841                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C36  | 3.065% | 11/15/59      | 1,450               | 1,399                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-C37  | 3.794% | 12/15/49      | 2,900               | 2,837                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.825% | 10/15/49      | 820                 | 810                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.942% | 10/15/49      | 6,529               | 6,317                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-LC25 | 3.640% | 12/15/59      | 1,020               | 994                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2016-NXS6 | 2.918% | 11/15/49      | 455                 | 439                   |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C38  | 3.453% | 7/15/50       | 16,405              | 15,765                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C38  | 3.665% | 7/15/50       | 4,556               | 4,330                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C39  | 3.418% | 9/15/50       | 7,175               | 6,843                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C39  | 3.702% | 9/15/50       | 3,900               | 3,676                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40  | 3.317% | 10/15/50      | 3,925               | 3,770                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40  | 3.581% | 10/15/50      | 5,900               | 5,673                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C40  | 3.854% | 10/15/50      | 1,575               | 1,481                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C41  | 3.472% | 11/15/50      | 10,150              | 9,709                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-C42  | 3.330% | 12/15/50      | 4,815               | 4,612                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-RB1  | 3.635% | 3/15/50       | 10,000              | 9,566                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2017-RC1  | 3.631% | 1/15/60       | 15,275              | 14,877                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C43  | 4.012% | 3/15/51       | 12,250              | 11,828                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C43  | 4.152% | 3/15/51       | 2,125               | 2,030                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C44  | 4.212% | 5/15/51       | 8,200               | 7,948                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C45  | 4.184% | 6/15/51       | 12,975              | 12,597                |



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| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C46          | 4.152% | 8/15/51       | 10,575              | 10,171                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C47          | 4.442% | 9/15/61       | 17,050              | 16,691                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2018-C48          | 4.302% | 1/15/52       | 5,175               | 5,032                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C49          | 4.023% | 3/15/52       | 10,675              | 10,263                |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C50          | 3.729% | 5/15/52       | 6,075               | 5,706                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C51          | 3.311% | 6/15/52       | 8,750               | 7,979                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C52          | 2.892% | 8/15/52       | 1,610               | 1,456                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C52          | 3.143% | 8/15/52       | 3,775               | 3,367                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C53          | 3.040% | 10/15/52      | 8,225               | 7,502                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2019-C54          | 3.146% | 12/15/52      | 4,985               | 4,538                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C55          | 2.725% | 2/15/53       | 8,735               | 7,777                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C56          | 2.448% | 6/15/53       | 1,565               | 1,366                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2020-C58          | 2.092% | 7/15/53       | 1,990               | 1,676                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2021-C59          | 2.626% | 4/15/54       | 4,650               | 3,933                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-5C1          | 5.928% | 7/15/57       | 6,100               | 6,286                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-5C1          | 6.520% | 7/15/57       | 2,500               | 2,597                 |
| <sup>2</sup> Wells Fargo Commercial Mortgage Trust Series 2024-C63          | 5.309% | 8/15/57       | 4,500               | 4,517                 |
| <sup>2</sup> WF Card Issuance Trust Series 2024-A1                          | 4.940% | 2/15/29       | 9,750               | 9,843                 |
| <sup>2</sup> WF Card Issuance Trust Series 2024-A2                          | 4.290% | 10/15/29      | 5,500               | 5,463                 |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2013-C14                | 3.488% | 6/15/46       | 269                 | 260                   |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C22                | 4.371% | 9/15/57       | 1,200               | 1,071                 |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C23                | 3.917% | 10/15/57      | 39                  | 39                    |
| <sup>2</sup> WFRBS Commercial Mortgage Trust Series 2014-C23                | 4.210% | 10/15/57      | 800                 | 772                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-A                | 0.480% | 9/15/26       | 517                 | 515                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-B                | 0.420% | 6/15/26       | 221                 | 220                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-C                | 0.440% | 8/17/26       | 539                 | 536                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-C                | 0.640% | 9/15/27       | 1,500               | 1,468                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-D                | 0.810% | 10/15/26      | 773                 | 767                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2021-D                | 1.100% | 11/15/27      | 2,600               | 2,529                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-A                | 1.660% | 5/17/27       | 1,560               | 1,542                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-A                | 1.900% | 3/15/28       | 425                 | 412                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-B                | 3.250% | 7/15/27       | 2,020               | 2,008                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-B                | 3.440% | 3/15/28       | 1,300               | 1,283                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-C                | 3.660% | 10/15/27      | 1,686               | 1,678                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2022-C                | 3.680% | 9/15/28       | 1,075               | 1,062                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-A                | 4.830% | 5/15/28       | 4,895               | 4,903                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-A                | 4.660% | 5/15/29       | 1,325               | 1,326                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-B                | 4.660% | 5/15/28       | 3,525               | 3,529                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-B                | 4.680% | 5/15/29       | 3,450               | 3,450                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-C                | 5.150% | 11/15/28      | 2,200               | 2,216                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-C                | 5.030% | 11/15/29      | 450                 | 453                   |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-D                | 5.790% | 2/15/29       | 2,200               | 2,239                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2023-D                | 5.850% | 8/15/29       | 1,000               | 1,027                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-A                | 4.860% | 3/15/29       | 4,900               | 4,922                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-A                | 4.840% | 10/15/29      | 1,500               | 1,500                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-B                | 5.270% | 9/17/29       | 3,500               | 3,544                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-B                | 5.230% | 7/15/30       | 2,500               | 2,536                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-C                | 4.430% | 12/17/29      | 2,475               | 2,466                 |
| <sup>2</sup> World Omni Auto Receivables Trust Series 2024-C                | 4.440% | 5/15/30       | 2,000               | 1,981                 |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2023-A | 5.070% | 9/15/26       | 3,000               | 3,005                 |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2023-A | 5.040% | 7/17/28       | 650                 | 652                   |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2024-A | 5.260% | 10/15/27      | 5,000               | 5,057                 |
| <sup>2</sup> World Omni Automobile Lease Securitization Trust Series 2024-A | 5.250% | 9/17/29       | 3,600               | 3,641                 |
| <sup>2</sup> World Omni Select Auto Trust Series 2023-A                     | 5.650% | 7/17/28       | 4,325               | 4,356                 |
| <sup>2</sup> World Omni Select Auto Trust Series 2023-A                     | 6.000% | 1/16/29       | 2,150               | 2,181                 |

**Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,708,066)****6,307,540****Corporate Bonds (25.7%)****Communications (2.1%)**

|                         |        |          |        |        |
|-------------------------|--------|----------|--------|--------|
| Alphabet Inc.           | 0.800% | 8/15/27  | 7,403  | 6,771  |
| Alphabet Inc.           | 1.100% | 8/15/30  | 45,155 | 37,549 |
| Alphabet Inc.           | 1.900% | 8/15/40  | 15,000 | 9,782  |
| Alphabet Inc.           | 2.050% | 8/15/50  | 34,687 | 19,204 |
| Alphabet Inc.           | 2.250% | 8/15/60  | 18,000 | 9,719  |
| America Movil SAB de CV | 3.625% | 4/22/29  | 7,600  | 7,144  |
| America Movil SAB de CV | 2.875% | 5/7/30   | 6,200  | 5,530  |
| America Movil SAB de CV | 4.700% | 7/21/32  | 7,800  | 7,449  |
| America Movil SAB de CV | 6.375% | 3/1/35   | 8,615  | 9,110  |
| America Movil SAB de CV | 6.125% | 11/15/37 | 2,850  | 2,925  |

|                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| America Movil SAB de CV                                  | 6.125% | 3/30/40       | 19,236              | 19,683                |
| America Movil SAB de CV                                  | 4.375% | 7/16/42       | 10,725              | 8,969                 |
| America Movil SAB de CV                                  | 4.375% | 4/22/49       | 22,780              | 18,553                |
| AppLovin Corp.                                           | 5.125% | 12/1/29       | 11,250              | 11,213                |
| AppLovin Corp.                                           | 5.375% | 12/1/31       | 8,900               | 8,904                 |
| AppLovin Corp.                                           | 5.500% | 12/1/34       | 10,550              | 10,453                |
| AppLovin Corp.                                           | 5.950% | 12/1/54       | 8,750               | 8,624                 |
| AT&T Inc.                                                | 3.875% | 1/15/26       | 13,100              | 12,984                |
| AT&T Inc.                                                | 1.700% | 3/25/26       | 30,900              | 29,815                |
| AT&T Inc.                                                | 3.800% | 2/15/27       | 17,926              | 17,579                |
| AT&T Inc.                                                | 4.250% | 3/1/27        | 11,658              | 11,546                |
| AT&T Inc.                                                | 2.300% | 6/1/27        | 22,330              | 21,078                |
| AT&T Inc.                                                | 1.650% | 2/1/28        | 37,901              | 34,456                |
| <sup>2</sup> AT&T Inc.                                   | 4.100% | 2/15/28       | 15,722              | 15,379                |
| AT&T Inc.                                                | 4.350% | 3/1/29        | 24,783              | 24,253                |
| <sup>2</sup> AT&T Inc.                                   | 4.300% | 2/15/30       | 33,231              | 32,155                |
| AT&T Inc.                                                | 2.250% | 2/1/32        | 21,900              | 18,086                |
| AT&T Inc.                                                | 2.550% | 12/1/33       | 51,120              | 41,145                |
| AT&T Inc.                                                | 5.400% | 2/15/34       | 13,051              | 13,105                |
| AT&T Inc.                                                | 4.500% | 5/15/35       | 26,975              | 24,940                |
| AT&T Inc.                                                | 5.250% | 3/1/37        | 11,000              | 10,736                |
| AT&T Inc.                                                | 4.900% | 8/15/37       | 15,625              | 14,715                |
| AT&T Inc.                                                | 4.850% | 3/1/39        | 19,600              | 18,152                |
| AT&T Inc.                                                | 3.500% | 6/1/41        | 78,597              | 60,145                |
| AT&T Inc.                                                | 4.300% | 12/15/42      | 16,890              | 14,031                |
| AT&T Inc.                                                | 4.650% | 6/1/44        | 14,105              | 11,986                |
| AT&T Inc.                                                | 4.350% | 6/15/45       | 15,749              | 12,915                |
| AT&T Inc.                                                | 4.750% | 5/15/46       | 56,750              | 49,220                |
| AT&T Inc.                                                | 4.500% | 3/9/48        | 20,763              | 17,092                |
| AT&T Inc.                                                | 4.550% | 3/9/49        | 17,065              | 14,150                |
| AT&T Inc.                                                | 5.150% | 2/15/50       | 5,000               | 4,479                 |
| AT&T Inc.                                                | 3.650% | 6/1/51        | 35,445              | 24,964                |
| AT&T Inc.                                                | 3.500% | 9/15/53       | 79,945              | 53,788                |
| AT&T Inc.                                                | 3.550% | 9/15/55       | 84,975              | 57,214                |
| AT&T Inc.                                                | 3.800% | 12/1/57       | 89,516              | 61,874                |
| AT&T Inc.                                                | 3.650% | 9/15/59       | 93,613              | 61,970                |
| AT&T Inc.                                                | 3.850% | 6/1/60        | 22,790              | 15,775                |
| Baidu Inc.                                               | 1.720% | 4/9/26        | 9,000               | 8,654                 |
| Baidu Inc.                                               | 1.625% | 2/23/27       | 2,033               | 1,905                 |
| Baidu Inc.                                               | 3.625% | 7/6/27        | 5,375               | 5,235                 |
| Baidu Inc.                                               | 4.375% | 3/29/28       | 4,025               | 3,951                 |
| Baidu Inc.                                               | 4.875% | 11/14/28      | 4,365               | 4,347                 |
| Baidu Inc.                                               | 3.425% | 4/7/30        | 4,436               | 4,098                 |
| Baidu Inc.                                               | 2.375% | 10/9/30       | 5,000               | 4,328                 |
| Baidu Inc.                                               | 2.375% | 8/23/31       | 9,375               | 7,896                 |
| Bell Telephone Co. of Canada or Bell Canada              | 5.100% | 5/11/33       | 34,460              | 33,472                |
| Bell Telephone Co. of Canada or Bell Canada              | 5.200% | 2/15/34       | 22,430              | 21,866                |
| Bell Telephone Co. of Canada or Bell Canada              | 4.464% | 4/1/48        | 6,000               | 4,849                 |
| <sup>2</sup> Bell Telephone Co. of Canada or Bell Canada | 3.650% | 3/17/51       | 5,000               | 3,451                 |
| <sup>2</sup> Bell Telephone Co. of Canada or Bell Canada | 3.200% | 2/15/52       | 5,500               | 3,482                 |
| Bell Telephone Co. of Canada or Bell Canada              | 5.550% | 2/15/54       | 13,529              | 12,684                |
| Booking Holdings Inc.                                    | 3.650% | 3/15/25       | 7,850               | 7,824                 |
| Booking Holdings Inc.                                    | 3.600% | 6/1/26        | 11,245              | 11,100                |
| Booking Holdings Inc.                                    | 3.550% | 3/15/28       | 170                 | 164                   |
| Booking Holdings Inc.                                    | 4.625% | 4/13/30       | 35,200              | 34,864                |
| British Telecommunications plc                           | 5.125% | 12/4/28       | 4,200               | 4,208                 |
| British Telecommunications plc                           | 9.625% | 12/15/30      | 28,483              | 34,491                |
| Charter Communications Operating LLC                     | 6.150% | 11/10/26      | 34,470              | 35,124                |
| Charter Communications Operating LLC                     | 3.750% | 2/15/28       | 26,330              | 25,073                |
| Charter Communications Operating LLC                     | 4.200% | 3/15/28       | 12,250              | 11,839                |
| Charter Communications Operating LLC                     | 2.250% | 1/15/29       | 13,000              | 11,458                |
| Charter Communications Operating LLC                     | 5.050% | 3/30/29       | 15,917              | 15,605                |
| Charter Communications Operating LLC                     | 6.100% | 6/1/29        | 25,245              | 25,724                |
| Charter Communications Operating LLC                     | 2.800% | 4/1/31        | 23,655              | 19,958                |
| Charter Communications Operating LLC                     | 2.300% | 2/1/32        | 15,200              | 12,029                |
| Charter Communications Operating LLC                     | 4.400% | 4/1/33        | 9,700               | 8,655                 |
| Charter Communications Operating LLC                     | 6.650% | 2/1/34        | 9,900               | 10,188                |
| Charter Communications Operating LLC                     | 6.550% | 6/1/34        | 25,500              | 26,062                |
| Charter Communications Operating LLC                     | 6.384% | 10/23/35      | 13,400              | 13,370                |
| Charter Communications Operating LLC                     | 3.500% | 6/1/41        | 10,000              | 6,850                 |



|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Charter Communications Operating LLC      | 3.500% | 3/1/42        | 21,125              | 14,352                |
| Charter Communications Operating LLC      | 6.484% | 10/23/45      | 43,400              | 40,964                |
| Charter Communications Operating LLC      | 5.375% | 5/1/47        | 32,344              | 26,400                |
| Charter Communications Operating LLC      | 5.750% | 4/1/48        | 34,750              | 29,717                |
| Charter Communications Operating LLC      | 5.125% | 7/1/49        | 20,300              | 15,950                |
| Charter Communications Operating LLC      | 4.800% | 3/1/50        | 54,055              | 40,563                |
| Charter Communications Operating LLC      | 3.700% | 4/1/51        | 36,550              | 22,905                |
| Charter Communications Operating LLC      | 3.900% | 6/1/52        | 24,000              | 15,419                |
| Charter Communications Operating LLC      | 3.850% | 4/1/61        | 23,000              | 13,861                |
| Charter Communications Operating LLC      | 4.400% | 12/1/61       | 17,200              | 11,407                |
| Charter Communications Operating LLC      | 3.950% | 6/30/62       | 15,010              | 9,123                 |
| Charter Communications Operating LLC      | 5.500% | 4/1/63        | 5,675               | 4,501                 |
| Comcast Corp.                             | 3.150% | 3/1/26        | 20,090              | 19,782                |
| Comcast Corp.                             | 2.350% | 1/15/27       | 31,886              | 30,469                |
| Comcast Corp.                             | 3.300% | 2/1/27        | 19,195              | 18,683                |
| Comcast Corp.                             | 3.300% | 4/1/27        | 6,000               | 5,828                 |
| Comcast Corp.                             | 3.150% | 2/15/28       | 21,300              | 20,280                |
| Comcast Corp.                             | 3.550% | 5/1/28        | 7,027               | 6,746                 |
| Comcast Corp.                             | 4.150% | 10/15/28      | 76,776              | 74,889                |
| Comcast Corp.                             | 4.550% | 1/15/29       | 10,611              | 10,503                |
| Comcast Corp.                             | 5.100% | 6/1/29        | 12,550              | 12,664                |
| Comcast Corp.                             | 2.650% | 2/1/30        | 21,500              | 19,253                |
| Comcast Corp.                             | 3.400% | 4/1/30        | 26,955              | 24,980                |
| Comcast Corp.                             | 4.250% | 10/15/30      | 16,075              | 15,495                |
| Comcast Corp.                             | 1.950% | 1/15/31       | 15,866              | 13,267                |
| Comcast Corp.                             | 1.500% | 2/15/31       | 10,100              | 8,221                 |
| Comcast Corp.                             | 5.500% | 11/15/32      | 15,000              | 15,349                |
| Comcast Corp.                             | 4.250% | 1/15/33       | 23,285              | 21,713                |
| Comcast Corp.                             | 7.050% | 3/15/33       | 2,200               | 2,449                 |
| Comcast Corp.                             | 4.800% | 5/15/33       | 23,659              | 22,983                |
| Comcast Corp.                             | 5.300% | 6/1/34        | 15,055              | 15,026                |
| Comcast Corp.                             | 4.200% | 8/15/34       | 9,900               | 9,057                 |
| Comcast Corp.                             | 5.650% | 6/15/35       | 6,890               | 7,030                 |
| Comcast Corp.                             | 4.400% | 8/15/35       | 12,305              | 11,319                |
| Comcast Corp.                             | 6.500% | 11/15/35      | 2,791               | 3,030                 |
| Comcast Corp.                             | 3.200% | 7/15/36       | 9,475               | 7,639                 |
| Comcast Corp.                             | 6.450% | 3/15/37       | 8,723               | 9,346                 |
| Comcast Corp.                             | 3.900% | 3/1/38        | 11,000              | 9,235                 |
| Comcast Corp.                             | 4.600% | 10/15/38      | 31,065              | 28,051                |
| Comcast Corp.                             | 3.250% | 11/1/39       | 6,000               | 4,548                 |
| Comcast Corp.                             | 3.750% | 4/1/40        | 20,050              | 16,110                |
| Comcast Corp.                             | 4.650% | 7/15/42       | 16,000              | 13,947                |
| Comcast Corp.                             | 4.600% | 8/15/45       | 14,092              | 12,073                |
| Comcast Corp.                             | 3.400% | 7/15/46       | 35,239              | 24,741                |
| Comcast Corp.                             | 4.000% | 8/15/47       | 12,675              | 9,663                 |
| Comcast Corp.                             | 3.969% | 11/1/47       | 20,736              | 15,739                |
| Comcast Corp.                             | 4.000% | 3/1/48        | 21,848              | 16,585                |
| Comcast Corp.                             | 4.700% | 10/15/48      | 12,286              | 10,531                |
| Comcast Corp.                             | 3.999% | 11/1/49       | 18,846              | 14,230                |
| Comcast Corp.                             | 3.450% | 2/1/50        | 15,950              | 10,906                |
| Comcast Corp.                             | 2.800% | 1/15/51       | 17,225              | 10,224                |
| Comcast Corp.                             | 2.887% | 11/1/51       | 82,756              | 49,796                |
| Comcast Corp.                             | 2.450% | 8/15/52       | 14,475              | 7,829                 |
| Comcast Corp.                             | 4.049% | 11/1/52       | 16,145              | 12,104                |
| Comcast Corp.                             | 5.350% | 5/15/53       | 18,622              | 17,196                |
| Comcast Corp.                             | 2.937% | 11/1/56       | 97,291              | 56,618                |
| Comcast Corp.                             | 4.950% | 10/15/58      | 11,739              | 10,147                |
| Comcast Corp.                             | 2.650% | 8/15/62       | 9,925               | 5,180                 |
| Comcast Corp.                             | 2.987% | 11/1/63       | 37,622              | 21,174                |
| Comcast Corp.                             | 5.500% | 5/15/64       | 14,020              | 13,068                |
| Deutsche Telekom International Finance BV | 8.750% | 6/15/30       | 47,657              | 55,384                |
| Deutsche Telekom International Finance BV | 9.250% | 6/1/32        | 1,000               | 1,240                 |
| Discovery Communications LLC              | 3.450% | 3/15/25       | 7,161               | 7,129                 |
| Discovery Communications LLC              | 4.900% | 3/11/26       | 9,000               | 8,979                 |
| Discovery Communications LLC              | 3.950% | 3/20/28       | 28,714              | 27,186                |
| Discovery Communications LLC              | 4.125% | 5/15/29       | 19,874              | 18,532                |
| Discovery Communications LLC              | 3.625% | 5/15/30       | 8,650               | 7,691                 |
| Discovery Communications LLC              | 5.000% | 9/20/37       | 5,350               | 4,445                 |
| Discovery Communications LLC              | 6.350% | 6/1/40        | 8,215               | 7,586                 |
| Electronic Arts Inc.                      | 4.800% | 3/1/26        | 3,090               | 3,091                 |

|                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|
| Electronic Arts Inc.           | 1.850% | 2/15/31       | 2,594               | 2,153                 |
| Electronic Arts Inc.           | 2.950% | 2/15/51       | 6,500               | 4,067                 |
| Expedia Group Inc.             | 5.000% | 2/15/26       | 8,955               | 8,973                 |
| Expedia Group Inc.             | 4.625% | 8/1/27        | 16,500              | 16,431                |
| Expedia Group Inc.             | 3.800% | 2/15/28       | 15,208              | 14,672                |
| Expedia Group Inc.             | 3.250% | 2/15/30       | 14,355              | 13,227                |
| Expedia Group Inc.             | 2.950% | 3/15/31       | 6,642               | 5,846                 |
| FactSet Research Systems Inc.  | 2.900% | 3/1/27        | 2,000               | 1,921                 |
| FactSet Research Systems Inc.  | 3.450% | 3/1/32        | 5,500               | 4,856                 |
| Fox Corp.                      | 4.709% | 1/25/29       | 21,325              | 21,069                |
| Fox Corp.                      | 3.500% | 4/8/30        | 6,648               | 6,174                 |
| Fox Corp.                      | 6.500% | 10/13/33      | 14,406              | 15,157                |
| Fox Corp.                      | 5.476% | 1/25/39       | 15,500              | 14,723                |
| Fox Corp.                      | 5.576% | 1/25/49       | 16,820              | 15,575                |
| Grupo Televisa SAB             | 8.500% | 3/11/32       | 275                 | 301                   |
| Grupo Televisa SAB             | 6.625% | 1/15/40       | 6,845               | 6,174                 |
| Grupo Televisa SAB             | 5.000% | 5/13/45       | 22,660              | 16,391                |
| Grupo Televisa SAB             | 6.125% | 1/31/46       | 4,800               | 4,040                 |
| Grupo Televisa SAB             | 5.250% | 5/24/49       | 7,000               | 5,187                 |
| Interpublic Group of Cos. Inc. | 4.650% | 10/1/28       | 2,855               | 2,828                 |
| Interpublic Group of Cos. Inc. | 4.750% | 3/30/30       | 5,300               | 5,228                 |
| Interpublic Group of Cos. Inc. | 2.400% | 3/1/31        | 6,300               | 5,361                 |
| Interpublic Group of Cos. Inc. | 3.375% | 3/1/41        | 5,000               | 3,692                 |
| Interpublic Group of Cos. Inc. | 5.400% | 10/1/48       | 4,300               | 4,043                 |
| Koninklijke KPN NV             | 8.375% | 10/1/30       | 5,000               | 5,761                 |
| Meta Platforms Inc.            | 3.500% | 8/15/27       | 10,000              | 9,769                 |
| Meta Platforms Inc.            | 4.600% | 5/15/28       | 15,800              | 15,813                |
| Meta Platforms Inc.            | 4.300% | 8/15/29       | 11,414              | 11,262                |
| Meta Platforms Inc.            | 4.800% | 5/15/30       | 23,828              | 24,000                |
| Meta Platforms Inc.            | 4.550% | 8/15/31       | 21,404              | 21,039                |
| Meta Platforms Inc.            | 3.850% | 8/15/32       | 42,250              | 39,260                |
| Meta Platforms Inc.            | 4.950% | 5/15/33       | 9,000               | 9,006                 |
| Meta Platforms Inc.            | 4.750% | 8/15/34       | 53,147              | 51,732                |
| Meta Platforms Inc.            | 4.450% | 8/15/52       | 31,150              | 26,183                |
| Meta Platforms Inc.            | 5.600% | 5/15/53       | 26,527              | 26,475                |
| Meta Platforms Inc.            | 5.400% | 8/15/54       | 46,990              | 45,480                |
| Meta Platforms Inc.            | 4.650% | 8/15/62       | 15,700              | 13,288                |
| Meta Platforms Inc.            | 5.750% | 5/15/63       | 18,569              | 18,685                |
| Meta Platforms Inc.            | 5.550% | 8/15/64       | 42,613              | 41,580                |
| NBCUniversal Media LLC         | 4.450% | 1/15/43       | 12,500              | 10,633                |
| Netflix Inc.                   | 4.375% | 11/15/26      | 21,587              | 21,524                |
| Netflix Inc.                   | 4.875% | 4/15/28       | 30,152              | 30,270                |
| Netflix Inc.                   | 5.875% | 11/15/28      | 17,153              | 17,766                |
| Netflix Inc.                   | 6.375% | 5/15/29       | 12,394              | 13,122                |
| 7 Netflix Inc.                 | 5.375% | 11/15/29      | 6,600               | 6,723                 |
| 7 Netflix Inc.                 | 4.875% | 6/15/30       | 9,000               | 8,956                 |
| Netflix Inc.                   | 4.900% | 8/15/34       | 2,445               | 2,398                 |
| Netflix Inc.                   | 5.400% | 8/15/54       | 7,800               | 7,596                 |
| Omnicom Group Inc.             | 3.600% | 4/15/26       | 14,726              | 14,518                |
| Omnicom Group Inc.             | 2.450% | 4/30/30       | 9,663               | 8,484                 |
| Omnicom Group Inc.             | 4.200% | 6/1/30        | 4,900               | 4,703                 |
| Omnicom Group Inc.             | 2.600% | 8/1/31        | 8,000               | 6,830                 |
| Omnicom Group Inc.             | 5.300% | 11/1/34       | 6,900               | 6,796                 |
| Orange SA                      | 9.000% | 3/1/31        | 23,215              | 27,671                |
| Orange SA                      | 5.375% | 1/13/42       | 11,690              | 11,189                |
| Orange SA                      | 5.500% | 2/6/44        | 9,815               | 9,500                 |
| Paramount Global               | 2.900% | 1/15/27       | 9,448               | 9,032                 |
| Paramount Global               | 3.375% | 2/15/28       | 4,150               | 3,905                 |
| Paramount Global               | 3.700% | 6/1/28        | 12,745              | 12,018                |
| Paramount Global               | 4.200% | 6/1/29        | 4,000               | 3,774                 |
| Paramount Global               | 7.875% | 7/30/30       | 20,000              | 21,660                |
| Paramount Global               | 4.950% | 1/15/31       | 22,500              | 21,017                |
| Paramount Global               | 4.200% | 5/19/32       | 10,670              | 9,398                 |
| Paramount Global               | 5.500% | 5/15/33       | 14,122              | 13,259                |
| Paramount Global               | 6.875% | 4/30/36       | 24,485              | 24,859                |
| Paramount Global               | 5.900% | 10/15/40      | 5,625               | 4,944                 |
| Paramount Global               | 4.850% | 7/1/42        | 12,165              | 9,604                 |
| Paramount Global               | 4.375% | 3/15/43       | 37,228              | 27,098                |
| Paramount Global               | 5.850% | 9/1/43        | 35,346              | 30,456                |
| Paramount Global               | 5.250% | 4/1/44        | 800                 | 625                   |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Paramount Global                   | 4.900% | 8/15/44       | 10,115              | 7,671                 |
| Paramount Global                   | 4.600% | 1/15/45       | 12,430              | 9,146                 |
| Rogers Communications Inc.         | 2.900% | 11/15/26      | 1,500               | 1,449                 |
| Rogers Communications Inc.         | 5.000% | 2/15/29       | 20,580              | 20,450                |
| Rogers Communications Inc.         | 3.800% | 3/15/32       | 21,100              | 18,964                |
| Rogers Communications Inc.         | 5.300% | 2/15/34       | 2,485               | 2,421                 |
| Rogers Communications Inc.         | 7.500% | 8/15/38       | 300                 | 341                   |
| Rogers Communications Inc.         | 4.500% | 3/15/42       | 16,100              | 13,571                |
| Rogers Communications Inc.         | 4.500% | 3/15/43       | 7,615               | 6,314                 |
| Rogers Communications Inc.         | 5.450% | 10/1/43       | 13,000              | 12,163                |
| Rogers Communications Inc.         | 5.000% | 3/15/44       | 10,000              | 8,851                 |
| Rogers Communications Inc.         | 4.300% | 2/15/48       | 7,850               | 6,129                 |
| Rogers Communications Inc.         | 4.350% | 5/1/49        | 10,900              | 8,529                 |
| Rogers Communications Inc.         | 3.700% | 11/15/49      | 6,151               | 4,292                 |
| Rogers Communications Inc.         | 4.550% | 3/15/52       | 27,050              | 21,578                |
| Sprint Capital Corp.               | 6.875% | 11/15/28      | 23,417              | 24,838                |
| Sprint Capital Corp.               | 8.750% | 3/15/32       | 47,884              | 57,233                |
| Sprint LLC                         | 7.625% | 3/1/26        | 10,000              | 10,225                |
| Take-Two Interactive Software Inc. | 5.000% | 3/28/26       | 14,500              | 14,544                |
| Take-Two Interactive Software Inc. | 3.700% | 4/14/27       | 4,000               | 3,903                 |
| Take-Two Interactive Software Inc. | 4.950% | 3/28/28       | 7,300               | 7,294                 |
| Take-Two Interactive Software Inc. | 4.000% | 4/14/32       | 3,540               | 3,268                 |
| TCI Communications Inc.            | 7.875% | 2/15/26       | 4,775               | 4,942                 |
| TCI Communications Inc.            | 7.125% | 2/15/28       | 725                 | 774                   |
| Telefonica Emisiones SA            | 4.103% | 3/8/27        | 15,575              | 15,326                |
| Telefonica Emisiones SA            | 7.045% | 6/20/36       | 20,699              | 22,736                |
| Telefonica Emisiones SA            | 4.665% | 3/6/38        | 12,770              | 11,329                |
| Telefonica Emisiones SA            | 5.213% | 3/8/47        | 6,427               | 5,706                 |
| Telefonica Emisiones SA            | 4.895% | 3/6/48        | 13,753              | 11,640                |
| Telefonica Emisiones SA            | 5.520% | 3/1/49        | 14,095              | 12,974                |
| Telefonica Europe BV               | 8.250% | 9/15/30       | 8,362               | 9,539                 |
| TELUS Corp.                        | 2.800% | 2/16/27       | 8,525               | 8,164                 |
| TELUS Corp.                        | 3.400% | 5/13/32       | 10,700              | 9,435                 |
| TELUS Corp.                        | 4.600% | 11/16/48      | 5,000               | 4,069                 |
| TELUS Corp.                        | 4.300% | 6/15/49       | 5,995               | 4,620                 |
| Tencent Music Entertainment Group  | 2.000% | 9/3/30        | 5,630               | 4,734                 |
| Thomson Reuters Corp.              | 3.350% | 5/15/26       | 5,310               | 5,214                 |
| Thomson Reuters Corp.              | 5.500% | 8/15/35       | 3,075               | 3,077                 |
| Thomson Reuters Corp.              | 5.850% | 4/15/40       | 4,111               | 4,165                 |
| Thomson Reuters Corp.              | 5.650% | 11/23/43      | 2,750               | 2,655                 |
| Time Warner Cable Enterprises LLC  | 8.375% | 7/15/33       | 2,964               | 3,326                 |
| Time Warner Cable LLC              | 6.550% | 5/1/37        | 20,905              | 20,132                |
| Time Warner Cable LLC              | 7.300% | 7/1/38        | 8,000               | 8,142                 |
| Time Warner Cable LLC              | 6.750% | 6/15/39       | 14,979              | 14,676                |
| Time Warner Cable LLC              | 5.875% | 11/15/40      | 5,510               | 4,920                 |
| Time Warner Cable LLC              | 5.500% | 9/1/41        | 12,070              | 10,249                |
| Time Warner Cable LLC              | 4.500% | 9/15/42       | 13,586              | 10,122                |
| T-Mobile USA Inc.                  | 1.500% | 2/15/26       | 10,073              | 9,715                 |
| T-Mobile USA Inc.                  | 2.250% | 2/15/26       | 10,939              | 10,633                |
| T-Mobile USA Inc.                  | 2.625% | 4/15/26       | 5,717               | 5,573                 |
| T-Mobile USA Inc.                  | 3.750% | 4/15/27       | 53,247              | 52,014                |
| T-Mobile USA Inc.                  | 5.375% | 4/15/27       | 3,811               | 3,820                 |
| T-Mobile USA Inc.                  | 4.750% | 2/1/28        | 12,640              | 12,559                |
| T-Mobile USA Inc.                  | 2.050% | 2/15/28       | 23,929              | 21,973                |
| T-Mobile USA Inc.                  | 4.950% | 3/15/28       | 7,665               | 7,666                 |
| T-Mobile USA Inc.                  | 4.800% | 7/15/28       | 49,000              | 48,722                |
| T-Mobile USA Inc.                  | 4.850% | 1/15/29       | 5,473               | 5,443                 |
| T-Mobile USA Inc.                  | 2.625% | 2/15/29       | 7,655               | 6,963                 |
| T-Mobile USA Inc.                  | 2.400% | 3/15/29       | 7,663               | 6,900                 |
| T-Mobile USA Inc.                  | 3.375% | 4/15/29       | 12,145              | 11,341                |
| T-Mobile USA Inc.                  | 4.200% | 10/1/29       | 15,608              | 15,099                |
| T-Mobile USA Inc.                  | 3.875% | 4/15/30       | 130,890             | 123,147               |
| T-Mobile USA Inc.                  | 2.550% | 2/15/31       | 32,874              | 28,258                |
| T-Mobile USA Inc.                  | 2.875% | 2/15/31       | 10,328              | 9,055                 |
| T-Mobile USA Inc.                  | 3.500% | 4/15/31       | 28,535              | 25,864                |
| T-Mobile USA Inc.                  | 2.250% | 11/15/31      | 10,000              | 8,303                 |
| T-Mobile USA Inc.                  | 2.700% | 3/15/32       | 12,446              | 10,523                |
| T-Mobile USA Inc.                  | 5.200% | 1/15/33       | 13,712              | 13,570                |
| T-Mobile USA Inc.                  | 5.050% | 7/15/33       | 36,783              | 35,977                |
| T-Mobile USA Inc.                  | 5.150% | 4/15/34       | 11,311              | 11,107                |

|                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|--------|---------------|---------------------|-----------------------|
| T-Mobile USA Inc.                        | 4.375% | 4/15/40       | 32,252              | 27,894                |
| T-Mobile USA Inc.                        | 3.000% | 2/15/41       | 26,664              | 18,982                |
| T-Mobile USA Inc.                        | 4.500% | 4/15/50       | 48,880              | 40,064                |
| T-Mobile USA Inc.                        | 3.300% | 2/15/51       | 42,337              | 27,886                |
| T-Mobile USA Inc.                        | 3.400% | 10/15/52      | 34,567              | 23,022                |
| T-Mobile USA Inc.                        | 5.650% | 1/15/53       | 13,235              | 12,782                |
| T-Mobile USA Inc.                        | 5.750% | 1/15/54       | 13,263              | 12,938                |
| T-Mobile USA Inc.                        | 5.250% | 6/15/55       | 5,500               | 4,994                 |
| T-Mobile USA Inc.                        | 3.600% | 11/15/60      | 37,833              | 24,946                |
| T-Mobile USA Inc.                        | 5.800% | 9/15/62       | 3,915               | 3,778                 |
| TWDC Enterprises 18 Corp.                | 3.000% | 2/13/26       | 15,626              | 15,379                |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 1.850% | 7/30/26       | 20,720              | 19,888                |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 2.950% | 6/15/27       | 250                 | 241                   |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 7.000% | 3/1/32        | 5,223               | 5,827                 |
| TWDC Enterprises 18 Corp.                | 4.375% | 8/16/41       | 4,310               | 3,723                 |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 4.125% | 12/1/41       | 11,701              | 9,786                 |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 3.700% | 12/1/42       | 8,195               | 6,422                 |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 4.125% | 6/1/44        | 6,000               | 4,928                 |
| <sup>2</sup> TWDC Enterprises 18 Corp.   | 3.000% | 7/30/46       | 3,000               | 2,008                 |
| Uber Technologies Inc.                   | 4.300% | 1/15/30       | 34,150              | 33,045                |
| Uber Technologies Inc.                   | 4.800% | 9/15/34       | 19,900              | 18,984                |
| Uber Technologies Inc.                   | 5.350% | 9/15/54       | 23,725              | 21,892                |
| VeriSign Inc.                            | 2.700% | 6/15/31       | 6,000               | 5,150                 |
| Verizon Communications Inc.              | 4.125% | 3/16/27       | 17,625              | 17,422                |
| Verizon Communications Inc.              | 3.000% | 3/22/27       | 13,721              | 13,249                |
| Verizon Communications Inc.              | 2.100% | 3/22/28       | 58,246              | 53,549                |
| Verizon Communications Inc.              | 4.329% | 9/21/28       | 47,971              | 47,078                |
| Verizon Communications Inc.              | 4.016% | 12/3/29       | 41,471              | 39,797                |
| Verizon Communications Inc.              | 3.150% | 3/22/30       | 37,595              | 34,393                |
| Verizon Communications Inc.              | 1.500% | 9/18/30       | 7,500               | 6,221                 |
| Verizon Communications Inc.              | 1.680% | 10/30/30      | 16,168              | 13,445                |
| Verizon Communications Inc.              | 1.750% | 1/20/31       | 22,075              | 18,186                |
| Verizon Communications Inc.              | 2.550% | 3/21/31       | 45,000              | 38,761                |
| Verizon Communications Inc.              | 2.355% | 3/15/32       | 39,350              | 32,602                |
| Verizon Communications Inc.              | 5.050% | 5/9/33        | 10,611              | 10,487                |
| Verizon Communications Inc.              | 4.500% | 8/10/33       | 36,244              | 34,171                |
| Verizon Communications Inc.              | 4.400% | 11/1/34       | 52,731              | 48,788                |
| <sup>7</sup> Verizon Communications Inc. | 4.780% | 2/15/35       | 36,200              | 34,482                |
| Verizon Communications Inc.              | 4.272% | 1/15/36       | 14,971              | 13,455                |
| Verizon Communications Inc.              | 5.250% | 3/16/37       | 12,739              | 12,441                |
| Verizon Communications Inc.              | 4.812% | 3/15/39       | 17,935              | 16,517                |
| Verizon Communications Inc.              | 2.650% | 11/20/40      | 105,406             | 71,980                |
| Verizon Communications Inc.              | 3.400% | 3/22/41       | 36,825              | 27,845                |
| Verizon Communications Inc.              | 2.850% | 9/3/41        | 10,600              | 7,335                 |
| Verizon Communications Inc.              | 4.750% | 11/1/41       | 6,200               | 5,561                 |
| Verizon Communications Inc.              | 3.850% | 11/1/42       | 5,000               | 3,928                 |
| Verizon Communications Inc.              | 6.550% | 9/15/43       | 10,000              | 10,963                |
| Verizon Communications Inc.              | 4.125% | 8/15/46       | 14,730              | 11,674                |
| Verizon Communications Inc.              | 4.862% | 8/21/46       | 24,004              | 21,395                |
| Verizon Communications Inc.              | 4.522% | 9/15/48       | 17,555              | 14,616                |
| Verizon Communications Inc.              | 4.000% | 3/22/50       | 13,350              | 10,131                |
| Verizon Communications Inc.              | 2.875% | 11/20/50      | 48,400              | 29,603                |
| Verizon Communications Inc.              | 3.550% | 3/22/51       | 63,000              | 44,385                |
| Verizon Communications Inc.              | 5.500% | 2/23/54       | 8,987               | 8,581                 |
| Verizon Communications Inc.              | 2.987% | 10/30/56      | 51,505              | 30,548                |
| Verizon Communications Inc.              | 3.000% | 11/20/60      | 21,000              | 12,127                |
| Verizon Communications Inc.              | 3.700% | 3/22/61       | 43,300              | 29,318                |
| Vodafone Group plc                       | 6.150% | 2/27/37       | 3,770               | 3,954                 |
| Vodafone Group plc                       | 5.250% | 5/30/48       | 5,333               | 4,926                 |
| Vodafone Group plc                       | 4.875% | 6/19/49       | 18,749              | 16,098                |
| Vodafone Group plc                       | 4.250% | 9/17/50       | 22,915              | 17,755                |
| Vodafone Group plc                       | 5.625% | 2/10/53       | 22,910              | 21,752                |
| Vodafone Group plc                       | 5.750% | 6/28/54       | 35,348              | 34,105                |
| Vodafone Group plc                       | 5.125% | 6/19/59       | 2,231               | 1,932                 |
| Vodafone Group plc                       | 5.750% | 2/10/63       | 5,000               | 4,722                 |
| Vodafone Group plc                       | 5.875% | 6/28/64       | 12,810              | 12,370                |
| Walt Disney Co.                          | 1.750% | 1/13/26       | 19,250              | 18,725                |
| Walt Disney Co.                          | 3.375% | 11/15/26      | 11,225              | 10,994                |
| Walt Disney Co.                          | 3.700% | 3/23/27       | 12,000              | 11,805                |
| Walt Disney Co.                          | 2.200% | 1/13/28       | 7,400               | 6,909                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| Walt Disney Co.                           | 2.000% | 9/1/29        | 41,467              | 36,853                |
| Walt Disney Co.                           | 3.800% | 3/22/30       | 9,585               | 9,172                 |
| Walt Disney Co.                           | 2.650% | 1/13/31       | 16,038              | 14,173                |
| Walt Disney Co.                           | 6.550% | 3/15/33       | 7,415               | 8,148                 |
| Walt Disney Co.                           | 6.200% | 12/15/34      | 9,795               | 10,662                |
| Walt Disney Co.                           | 6.400% | 12/15/35      | 12,647              | 13,886                |
| Walt Disney Co.                           | 6.150% | 3/1/37        | 14,708              | 15,607                |
| Walt Disney Co.                           | 4.625% | 3/23/40       | 7,010               | 6,463                 |
| Walt Disney Co.                           | 3.500% | 5/13/40       | 26,033              | 20,832                |
| Walt Disney Co.                           | 5.400% | 10/1/43       | 6,633               | 6,488                 |
| Walt Disney Co.                           | 4.750% | 9/15/44       | 20,211              | 18,104                |
| Walt Disney Co.                           | 4.950% | 10/15/45      | 2,050               | 1,873                 |
| Walt Disney Co.                           | 4.750% | 11/15/46      | 11,268              | 9,998                 |
| Walt Disney Co.                           | 2.750% | 9/1/49        | 23,900              | 14,875                |
| Walt Disney Co.                           | 4.700% | 3/23/50       | 12,145              | 10,775                |
| Walt Disney Co.                           | 3.600% | 1/13/51       | 35,761              | 26,202                |
| Walt Disney Co.                           | 3.800% | 5/13/60       | 13,033              | 9,439                 |
| Warnermedia Holdings Inc.                 | 3.755% | 3/15/27       | 42,000              | 40,462                |
| Warnermedia Holdings Inc.                 | 4.054% | 3/15/29       | 16,090              | 14,966                |
| Warnermedia Holdings Inc.                 | 4.279% | 3/15/32       | 31,000              | 27,303                |
| Warnermedia Holdings Inc.                 | 5.050% | 3/15/42       | 30,508              | 24,462                |
| Warnermedia Holdings Inc.                 | 5.141% | 3/15/52       | 117,050             | 87,044                |
| Warnermedia Holdings Inc.                 | 5.391% | 3/15/62       | 55,748              | 40,979                |
| Weibo Corp.                               | 3.375% | 7/8/30        | 8,565               | 7,663                 |
|                                           |        |               |                     | <b>6,348,118</b>      |
| <b>Consumer Discretionary (1.7%)</b>      |        |               |                     |                       |
| Alibaba Group Holding Ltd.                | 3.400% | 12/6/27       | 28,935              | 27,906                |
| <sup>7</sup> Alibaba Group Holding Ltd.   | 4.875% | 5/26/30       | 11,700              | 11,594                |
| Alibaba Group Holding Ltd.                | 2.125% | 2/9/31        | 16,378              | 13,789                |
| Alibaba Group Holding Ltd.                | 4.500% | 11/28/34      | 7,710               | 7,135                 |
| <sup>7</sup> Alibaba Group Holding Ltd.   | 5.250% | 5/26/35       | 13,500              | 13,224                |
| Alibaba Group Holding Ltd.                | 4.000% | 12/6/37       | 10,760              | 9,185                 |
| Alibaba Group Holding Ltd.                | 2.700% | 2/9/41        | 12,140              | 8,240                 |
| Alibaba Group Holding Ltd.                | 4.200% | 12/6/47       | 19,225              | 15,318                |
| Alibaba Group Holding Ltd.                | 3.150% | 2/9/51        | 18,144              | 11,717                |
| <sup>7</sup> Alibaba Group Holding Ltd.   | 5.625% | 11/26/54      | 5,875               | 5,706                 |
| Alibaba Group Holding Ltd.                | 4.400% | 12/6/57       | 11,575              | 9,189                 |
| Alibaba Group Holding Ltd.                | 3.250% | 2/9/61        | 12,254              | 7,592                 |
| Amazon.com Inc.                           | 1.000% | 5/12/26       | 34,000              | 32,526                |
| Amazon.com Inc.                           | 3.300% | 4/13/27       | 27,085              | 26,437                |
| Amazon.com Inc.                           | 1.200% | 6/3/27        | 24,193              | 22,426                |
| Amazon.com Inc.                           | 3.150% | 8/22/27       | 35,883              | 34,691                |
| Amazon.com Inc.                           | 4.550% | 12/1/27       | 15,000              | 15,085                |
| Amazon.com Inc.                           | 1.650% | 5/12/28       | 19,000              | 17,307                |
| Amazon.com Inc.                           | 3.450% | 4/13/29       | 25,000              | 23,972                |
| Amazon.com Inc.                           | 4.650% | 12/1/29       | 23,915              | 24,064                |
| Amazon.com Inc.                           | 1.500% | 6/3/30        | 10,000              | 8,480                 |
| Amazon.com Inc.                           | 2.100% | 5/12/31       | 42,500              | 36,271                |
| Amazon.com Inc.                           | 3.600% | 4/13/32       | 30,885              | 28,553                |
| Amazon.com Inc.                           | 4.700% | 12/1/32       | 35,740              | 35,551                |
| Amazon.com Inc.                           | 4.800% | 12/5/34       | 11,870              | 11,818                |
| Amazon.com Inc.                           | 3.875% | 8/22/37       | 58,621              | 51,779                |
| Amazon.com Inc.                           | 2.875% | 5/12/41       | 54,500              | 40,000                |
| Amazon.com Inc.                           | 4.950% | 12/5/44       | 19,336              | 18,421                |
| Amazon.com Inc.                           | 4.050% | 8/22/47       | 34,630              | 28,450                |
| Amazon.com Inc.                           | 2.500% | 6/3/50        | 39,200              | 23,322                |
| Amazon.com Inc.                           | 3.100% | 5/12/51       | 33,540              | 22,511                |
| Amazon.com Inc.                           | 3.950% | 4/13/52       | 17,220              | 13,538                |
| Amazon.com Inc.                           | 4.250% | 8/22/57       | 12,425              | 10,136                |
| Amazon.com Inc.                           | 2.700% | 6/3/60        | 23,550              | 13,467                |
| Amazon.com Inc.                           | 3.250% | 5/12/61       | 23,500              | 15,283                |
| Amazon.com Inc.                           | 4.100% | 4/13/62       | 7,890               | 6,173                 |
| <sup>2</sup> American Honda Finance Corp. | 4.950% | 1/9/26        | 7,500               | 7,513                 |
| American Honda Finance Corp.              | 4.750% | 1/12/26       | 15,000              | 15,013                |
| <sup>2</sup> American Honda Finance Corp. | 5.250% | 7/7/26        | 18,500              | 18,639                |
| <sup>2</sup> American Honda Finance Corp. | 2.300% | 9/9/26        | 3,700               | 3,562                 |
| <sup>2</sup> American Honda Finance Corp. | 4.400% | 10/5/26       | 13,550              | 13,502                |
| <sup>2</sup> American Honda Finance Corp. | 2.350% | 1/8/27        | 4,300               | 4,106                 |
| American Honda Finance Corp.              | 4.900% | 3/12/27       | 18,000              | 18,048                |



|   |                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | American Honda Finance Corp.       | 4.900% | 7/9/27        | 5,650               | 5,672                 |
| 2 | American Honda Finance Corp.       | 4.450% | 10/22/27      | 11,200              | 11,119                |
| 2 | American Honda Finance Corp.       | 2.000% | 3/24/28       | 7,700               | 7,035                 |
| 2 | American Honda Finance Corp.       | 5.125% | 7/7/28        | 12,938              | 13,022                |
|   | American Honda Finance Corp.       | 5.650% | 11/15/28      | 7,265               | 7,451                 |
| 2 | American Honda Finance Corp.       | 2.250% | 1/12/29       | 2,650               | 2,387                 |
|   | American Honda Finance Corp.       | 4.900% | 3/13/29       | 17,000              | 16,942                |
| 2 | American Honda Finance Corp.       | 4.400% | 9/5/29        | 9,850               | 9,581                 |
|   | American Honda Finance Corp.       | 4.600% | 4/17/30       | 14,900              | 14,631                |
| 2 | American Honda Finance Corp.       | 1.800% | 1/13/31       | 11,400              | 9,405                 |
| 2 | American Honda Finance Corp.       | 5.050% | 7/10/31       | 7,200               | 7,115                 |
| 2 | American Honda Finance Corp.       | 4.850% | 10/23/31      | 13,100              | 12,823                |
| 2 | American Honda Finance Corp.       | 4.900% | 1/10/34       | 15,667              | 15,031                |
| 2 | American University                | 3.672% | 4/1/49        | 4,830               | 3,692                 |
|   | Aptiv Swiss Holdings Ltd.          | 4.350% | 3/15/29       | 1,400               | 1,359                 |
|   | Aptiv Swiss Holdings Ltd.          | 3.250% | 3/1/32        | 7,315               | 6,308                 |
|   | Aptiv Swiss Holdings Ltd.          | 5.150% | 9/13/34       | 7,900               | 7,470                 |
|   | Aptiv Swiss Holdings Ltd.          | 4.400% | 10/1/46       | 1,825               | 1,374                 |
|   | Aptiv Swiss Holdings Ltd.          | 5.400% | 3/15/49       | 3,890               | 3,338                 |
|   | Aptiv Swiss Holdings Ltd.          | 3.100% | 12/1/51       | 14,080              | 8,211                 |
|   | Aptiv Swiss Holdings Ltd.          | 4.150% | 5/1/52        | 9,775               | 6,932                 |
|   | Aptiv Swiss Holdings Ltd.          | 5.750% | 9/13/54       | 23,250              | 20,858                |
|   | Aptiv Swiss Holdings Ltd.          | 6.875% | 12/15/54      | 3,850               | 3,752                 |
|   | AutoNation Inc.                    | 3.800% | 11/15/27      | 6,075               | 5,873                 |
|   | AutoNation Inc.                    | 2.400% | 8/1/31        | 2,900               | 2,391                 |
|   | AutoNation Inc.                    | 3.850% | 3/1/32        | 13,000              | 11,654                |
|   | AutoZone Inc.                      | 3.125% | 4/21/26       | 5,200               | 5,094                 |
|   | AutoZone Inc.                      | 5.050% | 7/15/26       | 5,610               | 5,642                 |
|   | AutoZone Inc.                      | 3.750% | 6/1/27        | 5,600               | 5,471                 |
|   | AutoZone Inc.                      | 4.500% | 2/1/28        | 7,000               | 6,936                 |
|   | AutoZone Inc.                      | 6.250% | 11/1/28       | 10,500              | 10,981                |
|   | AutoZone Inc.                      | 3.750% | 4/18/29       | 9,657               | 9,206                 |
|   | AutoZone Inc.                      | 5.100% | 7/15/29       | 8,750               | 8,793                 |
|   | AutoZone Inc.                      | 4.000% | 4/15/30       | 15,250              | 14,526                |
|   | AutoZone Inc.                      | 1.650% | 1/15/31       | 10,138              | 8,331                 |
|   | AutoZone Inc.                      | 4.750% | 8/1/32        | 9,000               | 8,704                 |
|   | AutoZone Inc.                      | 4.750% | 2/1/33        | 5,000               | 4,798                 |
|   | AutoZone Inc.                      | 5.200% | 8/1/33        | 4,000               | 3,940                 |
|   | AutoZone Inc.                      | 6.550% | 11/1/33       | 5,275               | 5,677                 |
|   | AutoZone Inc.                      | 5.400% | 7/15/34       | 2,170               | 2,157                 |
|   | Best Buy Co. Inc.                  | 4.450% | 10/1/28       | 16,000              | 15,732                |
|   | BorgWarner Inc.                    | 2.650% | 7/1/27        | 1,000               | 951                   |
|   | BorgWarner Inc.                    | 5.400% | 8/15/34       | 2,000               | 1,967                 |
|   | BorgWarner Inc.                    | 4.375% | 3/15/45       | 12,489              | 10,156                |
| 2 | Brown University                   | 2.924% | 9/1/50        | 6,815               | 4,503                 |
|   | Brunswick Corp.                    | 5.850% | 3/18/29       | 3,000               | 3,047                 |
|   | Brunswick Corp.                    | 2.400% | 8/18/31       | 9,580               | 7,837                 |
|   | Brunswick Corp.                    | 5.100% | 4/1/52        | 4,375               | 3,396                 |
| 2 | California Endowment               | 2.498% | 4/1/51        | 3,776               | 2,234                 |
|   | California Institute of Technology | 4.321% | 8/1/45        | 1,606               | 1,392                 |
|   | California Institute of Technology | 4.700% | 11/1/11       | 5,575               | 4,570                 |
|   | California Institute of Technology | 3.650% | 9/1/19        | 5,204               | 3,304                 |
| 2 | Case Western Reserve University    | 5.405% | 6/1/22        | 3,775               | 3,525                 |
|   | Choice Hotels International Inc.   | 3.700% | 12/1/29       | 3,000               | 2,785                 |
|   | Choice Hotels International Inc.   | 3.700% | 1/15/31       | 1,650               | 1,484                 |
|   | Choice Hotels International Inc.   | 5.850% | 8/1/34        | 5,000               | 5,007                 |
|   | Claremont McKenna College          | 3.775% | 1/1/22        | 3,475               | 2,249                 |
|   | Cornell University                 | 4.835% | 6/15/34       | 5,950               | 5,837                 |
|   | Darden Restaurants Inc.            | 3.850% | 5/1/27        | 4,275               | 4,180                 |
|   | Darden Restaurants Inc.            | 4.350% | 10/15/27      | 5,950               | 5,869                 |
|   | Darden Restaurants Inc.            | 4.550% | 10/15/29      | 4,600               | 4,485                 |
|   | Darden Restaurants Inc.            | 4.550% | 2/15/48       | 3,850               | 3,094                 |
|   | Dick's Sporting Goods Inc.         | 3.150% | 1/15/32       | 7,200               | 6,306                 |
|   | Dick's Sporting Goods Inc.         | 4.100% | 1/15/52       | 5,000               | 3,647                 |
|   | DR Horton Inc.                     | 1.400% | 10/15/27      | 2,000               | 1,828                 |
| 2 | Duke University                    | 2.682% | 10/1/44       | 5,500               | 3,874                 |
| 2 | Duke University                    | 2.757% | 10/1/50       | 3,575               | 2,286                 |
| 2 | Duke University                    | 2.832% | 10/1/55       | 10,675              | 6,615                 |
|   | eBay Inc.                          | 1.900% | 3/11/25       | 15,879              | 15,786                |
|   | eBay Inc.                          | 1.400% | 5/10/26       | 7,900               | 7,560                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| eBay Inc.                         | 3.600% | 6/5/27        | 10,250              | 9,993                 |
| eBay Inc.                         | 2.700% | 3/11/30       | 25,295              | 22,687                |
| eBay Inc.                         | 2.600% | 5/10/31       | 7,900               | 6,810                 |
| eBay Inc.                         | 6.300% | 11/22/32      | 5,000               | 5,314                 |
| eBay Inc.                         | 4.000% | 7/15/42       | 7,336               | 5,830                 |
| eBay Inc.                         | 3.650% | 5/10/51       | 10,325              | 7,341                 |
| <sup>2</sup> Emory University     | 2.143% | 9/1/30        | 6,300               | 5,479                 |
| <sup>2</sup> Emory University     | 2.969% | 9/1/50        | 4,300               | 2,843                 |
| Ferguson Enterprises Inc.         | 5.000% | 10/3/34       | 8,700               | 8,315                 |
| <sup>2</sup> Ford Foundation      | 2.415% | 6/1/50        | 2,745               | 1,608                 |
| <sup>2</sup> Ford Foundation      | 2.815% | 6/1/70        | 8,638               | 4,853                 |
| Ford Motor Co.                    | 4.346% | 12/8/26       | 15,000              | 14,768                |
| Ford Motor Co.                    | 9.625% | 4/22/30       | 1,800               | 2,079                 |
| Ford Motor Co.                    | 3.250% | 2/12/32       | 28,671              | 23,852                |
| Ford Motor Co.                    | 6.100% | 8/19/32       | 10,875              | 10,821                |
| Ford Motor Co.                    | 4.750% | 1/15/43       | 47,323              | 37,236                |
| Ford Motor Co.                    | 7.400% | 11/1/46       | 1,805               | 1,902                 |
| Ford Motor Co.                    | 5.291% | 12/8/46       | 1,007               | 862                   |
| Ford Motor Credit Co. LLC         | 6.950% | 3/6/26        | 15,000              | 15,263                |
| Ford Motor Credit Co. LLC         | 4.542% | 8/1/26        | 8,161               | 8,069                 |
| Ford Motor Credit Co. LLC         | 2.700% | 8/10/26       | 8,736               | 8,389                 |
| Ford Motor Credit Co. LLC         | 5.125% | 11/5/26       | 24,300              | 24,278                |
| Ford Motor Credit Co. LLC         | 4.271% | 1/9/27        | 19,148              | 18,754                |
| Ford Motor Credit Co. LLC         | 5.800% | 3/5/27        | 11,330              | 11,429                |
| Ford Motor Credit Co. LLC         | 5.850% | 5/17/27       | 9,375               | 9,471                 |
| Ford Motor Credit Co. LLC         | 4.950% | 5/28/27       | 15,331              | 15,194                |
| Ford Motor Credit Co. LLC         | 4.125% | 8/17/27       | 12,268              | 11,871                |
| Ford Motor Credit Co. LLC         | 3.815% | 11/2/27       | 3,161               | 3,028                 |
| Ford Motor Credit Co. LLC         | 7.350% | 11/4/27       | 9,543               | 9,984                 |
| Ford Motor Credit Co. LLC         | 2.900% | 2/16/28       | 15,661              | 14,448                |
| Ford Motor Credit Co. LLC         | 6.800% | 5/12/28       | 16,321              | 16,866                |
| Ford Motor Credit Co. LLC         | 6.798% | 11/7/28       | 30,000              | 31,087                |
| Ford Motor Credit Co. LLC         | 2.900% | 2/10/29       | 13,161              | 11,778                |
| Ford Motor Credit Co. LLC         | 5.800% | 3/8/29        | 9,300               | 9,299                 |
| Ford Motor Credit Co. LLC         | 5.113% | 5/3/29        | 34,423              | 33,498                |
| Ford Motor Credit Co. LLC         | 5.303% | 9/6/29        | 33,475              | 32,807                |
| Ford Motor Credit Co. LLC         | 7.350% | 3/6/30        | 13,737              | 14,545                |
| Ford Motor Credit Co. LLC         | 7.200% | 6/10/30       | 2,347               | 2,470                 |
| Ford Motor Credit Co. LLC         | 4.000% | 11/13/30      | 27,409              | 24,668                |
| Ford Motor Credit Co. LLC         | 6.050% | 3/5/31        | 8,582               | 8,560                 |
| Ford Motor Credit Co. LLC         | 3.625% | 6/17/31       | 19,651              | 16,983                |
| Ford Motor Credit Co. LLC         | 6.054% | 11/5/31       | 100,400             | 99,597                |
| Ford Motor Credit Co. LLC         | 7.122% | 11/7/33       | 32,353              | 33,770                |
| Ford Motor Credit Co. LLC         | 6.125% | 3/8/34        | 9,050               | 8,844                 |
| Fortune Brands Innovations Inc.   | 3.250% | 9/15/29       | 5,802               | 5,362                 |
| Fortune Brands Innovations Inc.   | 4.000% | 3/25/32       | 2,250               | 2,074                 |
| Fortune Brands Innovations Inc.   | 5.875% | 6/1/33        | 13,000              | 13,316                |
| Fortune Brands Innovations Inc.   | 4.500% | 3/25/52       | 4,750               | 3,726                 |
| General Motors Co.                | 4.200% | 10/1/27       | 6,794               | 6,663                 |
| General Motors Co.                | 6.800% | 10/1/27       | 8,603               | 8,982                 |
| General Motors Co.                | 5.000% | 10/1/28       | 19,371              | 19,270                |
| General Motors Co.                | 5.400% | 10/15/29      | 5,705               | 5,740                 |
| General Motors Co.                | 5.000% | 4/1/35        | 21,254              | 19,879                |
| General Motors Co.                | 6.600% | 4/1/36        | 11,936              | 12,518                |
| General Motors Co.                | 5.150% | 4/1/38        | 9,579               | 8,807                 |
| General Motors Co.                | 6.250% | 10/2/43       | 20,970              | 20,762                |
| General Motors Co.                | 5.200% | 4/1/45        | 15,582              | 13,483                |
| General Motors Co.                | 6.750% | 4/1/46        | 12,747              | 13,318                |
| General Motors Co.                | 5.400% | 4/1/48        | 5,275               | 4,630                 |
| General Motors Co.                | 5.950% | 4/1/49        | 15,604              | 14,743                |
| General Motors Financial Co. Inc. | 1.250% | 1/8/26        | 10,000              | 9,633                 |
| General Motors Financial Co. Inc. | 5.250% | 3/1/26        | 9,535               | 9,562                 |
| General Motors Financial Co. Inc. | 5.400% | 4/6/26        | 11,985              | 12,055                |
| General Motors Financial Co. Inc. | 1.500% | 6/10/26       | 8,660               | 8,253                 |
| General Motors Financial Co. Inc. | 4.000% | 10/6/26       | 28,102              | 27,700                |
| General Motors Financial Co. Inc. | 4.350% | 1/17/27       | 18,050              | 17,838                |
| General Motors Financial Co. Inc. | 5.000% | 4/9/27        | 9,134               | 9,139                 |
| General Motors Financial Co. Inc. | 5.400% | 5/8/27        | 22,500              | 22,734                |
| General Motors Financial Co. Inc. | 5.350% | 7/15/27       | 16,000              | 16,155                |
| General Motors Financial Co. Inc. | 2.700% | 8/20/27       | 8,000               | 7,557                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| General Motors Financial Co. Inc.         | 3.850% | 1/5/28        | 7,207               | 6,961                 |
| General Motors Financial Co. Inc.         | 2.400% | 4/10/28       | 19,000              | 17,454                |
| General Motors Financial Co. Inc.         | 5.800% | 6/23/28       | 17,452              | 17,804                |
| General Motors Financial Co. Inc.         | 2.400% | 10/15/28      | 2,363               | 2,142                 |
| General Motors Financial Co. Inc.         | 5.800% | 1/7/29        | 25,000              | 25,499                |
| General Motors Financial Co. Inc.         | 5.650% | 1/17/29       | 3,731               | 3,785                 |
| General Motors Financial Co. Inc.         | 4.300% | 4/6/29        | 18,130              | 17,491                |
| General Motors Financial Co. Inc.         | 5.550% | 7/15/29       | 35,750              | 36,141                |
| General Motors Financial Co. Inc.         | 4.900% | 10/6/29       | 5,400               | 5,315                 |
| General Motors Financial Co. Inc.         | 3.600% | 6/21/30       | 5,300               | 4,857                 |
| General Motors Financial Co. Inc.         | 2.350% | 1/8/31        | 3,067               | 2,570                 |
| General Motors Financial Co. Inc.         | 5.750% | 2/8/31        | 7,250               | 7,338                 |
| General Motors Financial Co. Inc.         | 2.700% | 6/10/31       | 29,885              | 25,312                |
| General Motors Financial Co. Inc.         | 5.600% | 6/18/31       | 9,800               | 9,835                 |
| General Motors Financial Co. Inc.         | 3.100% | 1/12/32       | 10,833              | 9,264                 |
| General Motors Financial Co. Inc.         | 6.400% | 1/9/33        | 16,000              | 16,580                |
| General Motors Financial Co. Inc.         | 6.100% | 1/7/34        | 4,750               | 4,820                 |
| General Motors Financial Co. Inc.         | 5.950% | 4/4/34        | 15,000              | 15,070                |
| General Motors Financial Co. Inc.         | 5.450% | 9/6/34        | 8,250               | 8,005                 |
| Genuine Parts Co.                         | 6.500% | 11/1/28       | 4,532               | 4,759                 |
| Genuine Parts Co.                         | 4.950% | 8/15/29       | 19,800              | 19,728                |
| Genuine Parts Co.                         | 1.875% | 11/1/30       | 6,000               | 5,004                 |
| Genuine Parts Co.                         | 6.875% | 11/1/33       | 7,500               | 8,227                 |
| <sup>2</sup> George Washington University | 4.300% | 9/15/44       | 3,944               | 3,383                 |
| George Washington University              | 4.868% | 9/15/45       | 1,742               | 1,605                 |
| <sup>2</sup> George Washington University | 4.126% | 9/15/48       | 11,456              | 9,357                 |
| <sup>2</sup> Georgetown University        | 4.315% | 4/1/49        | 4,837               | 4,011                 |
| <sup>2</sup> Georgetown University        | 2.943% | 4/1/50        | 8,380               | 5,417                 |
| Georgetown University                     | 5.115% | 4/1/53        | 1,500               | 1,426                 |
| <sup>2</sup> Georgetown University        | 5.215% | 10/1/18       | 2,694               | 2,367                 |
| GXO Logistics Inc.                        | 1.650% | 7/15/26       | 4,000               | 3,802                 |
| GXO Logistics Inc.                        | 6.250% | 5/6/29        | 4,000               | 4,097                 |
| GXO Logistics Inc.                        | 2.650% | 7/15/31       | 7,000               | 5,875                 |
| GXO Logistics Inc.                        | 6.500% | 5/6/34        | 5,715               | 5,857                 |
| Harley-Davidson Inc.                      | 4.625% | 7/28/45       | 7,485               | 6,035                 |
| Hasbro Inc.                               | 3.550% | 11/19/26      | 5,000               | 4,885                 |
| Hasbro Inc.                               | 3.900% | 11/19/29      | 9,500               | 8,927                 |
| Hasbro Inc.                               | 6.050% | 5/14/34       | 2,500               | 2,508                 |
| Hasbro Inc.                               | 6.350% | 3/15/40       | 4,625               | 4,676                 |
| Hasbro Inc.                               | 5.100% | 5/15/44       | 5,413               | 4,686                 |
| Home Depot Inc.                           | 3.000% | 4/1/26        | 17,400              | 17,091                |
| Home Depot Inc.                           | 5.150% | 6/25/26       | 15,000              | 15,148                |
| Home Depot Inc.                           | 2.125% | 9/15/26       | 18,853              | 18,139                |
| Home Depot Inc.                           | 4.950% | 9/30/26       | 5,500               | 5,549                 |
| Home Depot Inc.                           | 2.500% | 4/15/27       | 24,813              | 23,741                |
| Home Depot Inc.                           | 2.800% | 9/14/27       | 5,480               | 5,249                 |
| Home Depot Inc.                           | 0.900% | 3/15/28       | 5,000               | 4,463                 |
| Home Depot Inc.                           | 1.500% | 9/15/28       | 4,000               | 3,575                 |
| Home Depot Inc.                           | 4.900% | 4/15/29       | 4,000               | 4,035                 |
| Home Depot Inc.                           | 2.950% | 6/15/29       | 26,455              | 24,588                |
| Home Depot Inc.                           | 4.750% | 6/25/29       | 15,100              | 15,125                |
| Home Depot Inc.                           | 2.700% | 4/15/30       | 43,495              | 39,150                |
| Home Depot Inc.                           | 1.375% | 3/15/31       | 12,200              | 9,875                 |
| Home Depot Inc.                           | 4.850% | 6/25/31       | 10,200              | 10,190                |
| Home Depot Inc.                           | 1.875% | 9/15/31       | 15,900              | 13,135                |
| Home Depot Inc.                           | 3.250% | 4/15/32       | 25,000              | 22,299                |
| Home Depot Inc.                           | 4.500% | 9/15/32       | 10,000              | 9,726                 |
| Home Depot Inc.                           | 5.875% | 12/16/36      | 41,031              | 43,211                |
| Home Depot Inc.                           | 3.300% | 4/15/40       | 23,650              | 18,393                |
| Home Depot Inc.                           | 4.200% | 4/1/43        | 11,712              | 9,876                 |
| Home Depot Inc.                           | 4.400% | 3/15/45       | 16,095              | 13,735                |
| Home Depot Inc.                           | 4.250% | 4/1/46        | 13,280              | 11,036                |
| Home Depot Inc.                           | 3.900% | 6/15/47       | 23,205              | 18,131                |
| Home Depot Inc.                           | 4.500% | 12/6/48       | 20,173              | 17,197                |
| Home Depot Inc.                           | 3.125% | 12/15/49      | 32,080              | 21,448                |
| Home Depot Inc.                           | 3.350% | 4/15/50       | 32,512              | 22,676                |
| Home Depot Inc.                           | 2.375% | 3/15/51       | 9,550               | 5,378                 |
| Home Depot Inc.                           | 2.750% | 9/15/51       | 13,630              | 8,295                 |
| Home Depot Inc.                           | 3.625% | 4/15/52       | 22,048              | 15,956                |
| Home Depot Inc.                           | 4.950% | 9/15/52       | 6,500               | 5,910                 |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Home Depot Inc.                       | 5.300% | 6/25/54       | 20,500              | 19,630                |
| Home Depot Inc.                       | 3.500% | 9/15/56       | 8,195               | 5,688                 |
| Home Depot Inc.                       | 5.400% | 6/25/64       | 713                 | 682                   |
| Honda Motor Co. Ltd.                  | 2.534% | 3/10/27       | 3,000               | 2,866                 |
| Honda Motor Co. Ltd.                  | 2.967% | 3/10/32       | 12,000              | 10,400                |
| <sup>2</sup> Howard University        | 5.209% | 10/1/52       | 3,100               | 2,686                 |
| Hyatt Hotels Corp.                    | 4.850% | 3/15/26       | 3,629               | 3,626                 |
| Hyatt Hotels Corp.                    | 5.750% | 1/30/27       | 4,000               | 4,061                 |
| Hyatt Hotels Corp.                    | 4.375% | 9/15/28       | 6,805               | 6,613                 |
| Hyatt Hotels Corp.                    | 5.250% | 6/30/29       | 9,625               | 9,632                 |
| Hyatt Hotels Corp.                    | 5.750% | 4/23/30       | 8,200               | 8,385                 |
| Hyatt Hotels Corp.                    | 5.375% | 12/15/31      | 8,750               | 8,707                 |
| Hyatt Hotels Corp.                    | 5.500% | 6/30/34       | 5,800               | 5,747                 |
| JD.com Inc.                           | 3.875% | 4/29/26       | 10,884              | 10,734                |
| JD.com Inc.                           | 3.375% | 1/14/30       | 8,025               | 7,410                 |
| JD.com Inc.                           | 4.125% | 1/14/50       | 3,250               | 2,540                 |
| <sup>2</sup> Johns Hopkins University | 4.705% | 7/1/32        | 7,000               | 6,874                 |
| <sup>2</sup> Johns Hopkins University | 4.083% | 7/1/53        | 5,300               | 4,288                 |
| <sup>2</sup> Johns Hopkins University | 2.813% | 1/1/60        | 325                 | 195                   |
| Las Vegas Sands Corp.                 | 3.500% | 8/18/26       | 15,000              | 14,609                |
| Las Vegas Sands Corp.                 | 5.900% | 6/1/27        | 20,011              | 20,299                |
| Las Vegas Sands Corp.                 | 3.900% | 8/8/29        | 5,000               | 4,646                 |
| Las Vegas Sands Corp.                 | 6.000% | 8/15/29       | 6,000               | 6,072                 |
| Las Vegas Sands Corp.                 | 6.200% | 8/15/34       | 9,150               | 9,199                 |
| Lear Corp.                            | 3.800% | 9/15/27       | 3,256               | 3,161                 |
| Lear Corp.                            | 4.250% | 5/15/29       | 6,850               | 6,591                 |
| Lear Corp.                            | 3.500% | 5/30/30       | 3,800               | 3,469                 |
| Lear Corp.                            | 2.600% | 1/15/32       | 4,650               | 3,870                 |
| Lear Corp.                            | 5.250% | 5/15/49       | 9,990               | 8,576                 |
| Lear Corp.                            | 3.550% | 1/15/52       | 4,650               | 3,057                 |
| Leggett & Platt Inc.                  | 3.500% | 11/15/27      | 12,475              | 11,782                |
| Leggett & Platt Inc.                  | 3.500% | 11/15/51      | 8,925               | 5,409                 |
| Leland Stanford Junior University     | 1.289% | 6/1/27        | 1,075               | 991                   |
| Leland Stanford Junior University     | 3.647% | 5/1/48        | 11,840              | 9,154                 |
| Leland Stanford Junior University     | 2.413% | 6/1/50        | 4,795               | 2,843                 |
| Lennar Corp.                          | 5.250% | 6/1/26        | 11,888              | 11,945                |
| Lennar Corp.                          | 5.000% | 6/15/27       | 5,000               | 5,011                 |
| Lennar Corp.                          | 4.750% | 11/29/27      | 15,000              | 14,954                |
| Lowe's Cos. Inc.                      | 4.800% | 4/1/26        | 13,000              | 13,021                |
| Lowe's Cos. Inc.                      | 2.500% | 4/15/26       | 17,425              | 16,991                |
| Lowe's Cos. Inc.                      | 3.350% | 4/1/27        | 5,250               | 5,101                 |
| Lowe's Cos. Inc.                      | 3.100% | 5/3/27        | 12,618              | 12,202                |
| Lowe's Cos. Inc.                      | 1.300% | 4/15/28       | 8,725               | 7,800                 |
| Lowe's Cos. Inc.                      | 1.700% | 9/15/28       | 7,730               | 6,913                 |
| Lowe's Cos. Inc.                      | 6.500% | 3/15/29       | 267                 | 284                   |
| Lowe's Cos. Inc.                      | 3.650% | 4/5/29        | 30,780              | 29,303                |
| Lowe's Cos. Inc.                      | 4.500% | 4/15/30       | 5,255               | 5,154                 |
| Lowe's Cos. Inc.                      | 1.700% | 10/15/30      | 10,000              | 8,350                 |
| Lowe's Cos. Inc.                      | 2.625% | 4/1/31        | 26,500              | 23,008                |
| Lowe's Cos. Inc.                      | 3.750% | 4/1/32        | 27,250              | 24,932                |
| Lowe's Cos. Inc.                      | 5.000% | 4/15/33       | 10,000              | 9,844                 |
| Lowe's Cos. Inc.                      | 5.150% | 7/1/33        | 3,000               | 2,981                 |
| Lowe's Cos. Inc.                      | 5.000% | 4/15/40       | 6,775               | 6,325                 |
| Lowe's Cos. Inc.                      | 2.800% | 9/15/41       | 26,033              | 17,814                |
| Lowe's Cos. Inc.                      | 4.650% | 4/15/42       | 2,500               | 2,185                 |
| Lowe's Cos. Inc.                      | 4.250% | 9/15/44       | 541                 | 426                   |
| Lowe's Cos. Inc.                      | 3.700% | 4/15/46       | 7,525               | 5,550                 |
| Lowe's Cos. Inc.                      | 4.050% | 5/3/47        | 19,622              | 15,187                |
| Lowe's Cos. Inc.                      | 4.550% | 4/5/49        | 9,520               | 7,845                 |
| Lowe's Cos. Inc.                      | 5.125% | 4/15/50       | 4,000               | 3,578                 |
| Lowe's Cos. Inc.                      | 3.500% | 4/1/51        | 13,000              | 8,852                 |
| Lowe's Cos. Inc.                      | 4.250% | 4/1/52        | 26,045              | 20,281                |
| Lowe's Cos. Inc.                      | 5.625% | 4/15/53       | 6,592               | 6,336                 |
| Lowe's Cos. Inc.                      | 5.750% | 7/1/53        | 5,066               | 4,955                 |
| Lowe's Cos. Inc.                      | 4.450% | 4/1/62        | 11,650              | 8,992                 |
| Lowe's Cos. Inc.                      | 5.850% | 4/1/63        | 2,560               | 2,495                 |
| Magna International Inc.              | 5.050% | 3/14/29       | 12,500              | 12,552                |
| Magna International Inc.              | 2.450% | 6/15/30       | 5,000               | 4,391                 |
| Magna International Inc.              | 5.500% | 3/21/33       | 5,500               | 5,568                 |
| Marriott International Inc.           | 3.750% | 3/15/25       | 7,409               | 7,388                 |

|   |                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Marriott International Inc.             | 3.125% | 6/15/26       | 10,235              | 10,004                |
|   | Marriott International Inc.             | 5.550% | 10/15/28      | 18,830              | 19,232                |
| 2 | Marriott International Inc.             | 4.650% | 12/1/28       | 15,073              | 14,963                |
|   | Marriott International Inc.             | 4.900% | 4/15/29       | 16,000              | 15,973                |
|   | Marriott International Inc.             | 4.875% | 5/15/29       | 8,500               | 8,465                 |
|   | Marriott International Inc.             | 4.800% | 3/15/30       | 6,150               | 6,103                 |
| 2 | Marriott International Inc.             | 4.625% | 6/15/30       | 14,100              | 13,838                |
| 2 | Marriott International Inc.             | 2.850% | 4/15/31       | 15,500              | 13,537                |
| 2 | Marriott International Inc.             | 3.500% | 10/15/32      | 7,971               | 7,029                 |
| 2 | Marriott International Inc.             | 2.750% | 10/15/33      | 5,000               | 4,108                 |
|   | Marriott International Inc.             | 5.300% | 5/15/34       | 7,000               | 6,944                 |
|   | Marriott International Inc.             | 5.350% | 3/15/35       | 9,250               | 9,118                 |
|   | Masco Corp.                             | 3.500% | 11/15/27      | 8,550               | 8,240                 |
|   | Masco Corp.                             | 1.500% | 2/15/28       | 5,000               | 4,505                 |
|   | Masco Corp.                             | 2.000% | 10/1/30       | 3,175               | 2,670                 |
|   | Masco Corp.                             | 2.000% | 2/15/31       | 9,000               | 7,528                 |
|   | Masco Corp.                             | 4.500% | 5/15/47       | 3,546               | 2,901                 |
|   | Masco Corp.                             | 3.125% | 2/15/51       | 7,500               | 4,717                 |
| 2 | Massachusetts Institute of Technology   | 3.959% | 7/1/38        | 145                 | 128                   |
| 2 | Massachusetts Institute of Technology   | 2.989% | 7/1/50        | 5,580               | 3,759                 |
| 2 | Massachusetts Institute of Technology   | 2.294% | 7/1/51        | 1,012               | 579                   |
|   | Massachusetts Institute of Technology   | 3.067% | 4/1/52        | 5,300               | 3,589                 |
|   | Massachusetts Institute of Technology   | 5.600% | 7/1/11        | 8,431               | 8,467                 |
|   | Massachusetts Institute of Technology   | 4.678% | 7/1/14        | 14,957              | 12,632                |
|   | Massachusetts Institute of Technology   | 3.885% | 7/1/16        | 2,265               | 1,588                 |
|   | Mattel Inc.                             | 5.450% | 11/1/41       | 3,596               | 3,219                 |
| 2 | McDonald's Corp.                        | 3.700% | 1/30/26       | 17,615              | 17,477                |
| 2 | McDonald's Corp.                        | 3.500% | 3/1/27        | 8,960               | 8,755                 |
| 2 | McDonald's Corp.                        | 3.500% | 7/1/27        | 9,000               | 8,768                 |
| 2 | McDonald's Corp.                        | 3.800% | 4/1/28        | 11,475              | 11,167                |
|   | McDonald's Corp.                        | 4.800% | 8/14/28       | 12,000              | 12,015                |
| 2 | McDonald's Corp.                        | 5.000% | 5/17/29       | 6,200               | 6,239                 |
| 2 | McDonald's Corp.                        | 2.625% | 9/1/29        | 17,110              | 15,580                |
| 2 | McDonald's Corp.                        | 2.125% | 3/1/30        | 16,996              | 14,840                |
| 2 | McDonald's Corp.                        | 3.600% | 7/1/30        | 18,716              | 17,540                |
|   | McDonald's Corp.                        | 4.950% | 8/14/33       | 7,000               | 6,941                 |
| 2 | McDonald's Corp.                        | 4.700% | 12/9/35       | 12,900              | 12,301                |
| 2 | McDonald's Corp.                        | 6.300% | 3/1/38        | 8,053               | 8,643                 |
| 2 | McDonald's Corp.                        | 5.700% | 2/1/39        | 7,793               | 7,913                 |
| 2 | McDonald's Corp.                        | 3.700% | 2/15/42       | 5,375               | 4,206                 |
| 2 | McDonald's Corp.                        | 3.625% | 5/1/43        | 4,300               | 3,290                 |
| 2 | McDonald's Corp.                        | 4.600% | 5/26/45       | 13,860              | 11,999                |
| 2 | McDonald's Corp.                        | 4.875% | 12/9/45       | 23,000              | 20,605                |
| 2 | McDonald's Corp.                        | 4.450% | 3/1/47        | 4,551               | 3,823                 |
| 2 | McDonald's Corp.                        | 4.450% | 9/1/48        | 3,736               | 3,114                 |
| 2 | McDonald's Corp.                        | 3.625% | 9/1/49        | 1,337               | 962                   |
| 2 | McDonald's Corp.                        | 4.200% | 4/1/50        | 10,000              | 7,909                 |
| 2 | McDonald's Corp.                        | 5.150% | 9/9/52        | 27,060              | 24,714                |
|   | MDC Holdings Inc.                       | 3.850% | 1/15/30       | 9,000               | 8,443                 |
|   | MDC Holdings Inc.                       | 2.500% | 1/15/31       | 4,100               | 3,548                 |
|   | MDC Holdings Inc.                       | 6.000% | 1/15/43       | 3,000               | 2,989                 |
| 7 | Mercedes-Benz Finance North America LLC | 2.625% | 3/10/30       | 1,000               | 883                   |
|   | Mercedes-Benz Finance North America LLC | 8.500% | 1/18/31       | 8,820               | 10,309                |
| 7 | Mercedes-Benz Finance North America LLC | 2.450% | 3/2/31        | 4,000               | 3,411                 |
|   | Mohawk Industries Inc.                  | 5.850% | 9/18/28       | 4,000               | 4,112                 |
|   | Mohawk Industries Inc.                  | 3.625% | 5/15/30       | 5,625               | 5,194                 |
|   | NIKE Inc.                               | 2.400% | 3/27/25       | 9,125               | 9,076                 |
|   | NIKE Inc.                               | 2.375% | 11/1/26       | 11,270              | 10,863                |
|   | NIKE Inc.                               | 2.750% | 3/27/27       | 7,374               | 7,105                 |
|   | NIKE Inc.                               | 2.850% | 3/27/30       | 15,075              | 13,729                |
|   | NIKE Inc.                               | 3.250% | 3/27/40       | 11,500              | 8,869                 |
|   | NIKE Inc.                               | 3.625% | 5/1/43        | 3,025               | 2,365                 |
|   | NIKE Inc.                               | 3.875% | 11/1/45       | 2,575               | 2,030                 |
|   | NIKE Inc.                               | 3.375% | 11/1/46       | 13,325              | 9,618                 |
|   | NIKE Inc.                               | 3.375% | 3/27/50       | 8,025               | 5,651                 |
| 2 | Northeastern University                 | 2.894% | 10/1/50       | 3,140               | 2,078                 |
| 2 | Northwestern University                 | 4.643% | 12/1/44       | 9,550               | 8,736                 |
| 2 | Northwestern University                 | 2.640% | 12/1/50       | 3,000               | 1,886                 |
| 2 | Northwestern University                 | 3.662% | 12/1/57       | 2,100               | 1,544                 |
|   | NVR Inc.                                | 3.000% | 5/15/30       | 9,072               | 8,178                 |



|                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| O'Reilly Automotive Inc.                            | 3.550% | 3/15/26       | 1,525               | 1,504                 |
| O'Reilly Automotive Inc.                            | 5.750% | 11/20/26      | 3,500               | 3,560                 |
| O'Reilly Automotive Inc.                            | 3.600% | 9/1/27        | 24,495              | 23,769                |
| O'Reilly Automotive Inc.                            | 4.350% | 6/1/28        | 1,675               | 1,645                 |
| O'Reilly Automotive Inc.                            | 3.900% | 6/1/29        | 11,216              | 10,746                |
| O'Reilly Automotive Inc.                            | 4.200% | 4/1/30        | 17,950              | 17,277                |
| O'Reilly Automotive Inc.                            | 1.750% | 3/15/31       | 3,125               | 2,561                 |
| O'Reilly Automotive Inc.                            | 4.700% | 6/15/32       | 10,000              | 9,662                 |
| O'Reilly Automotive Inc.                            | 5.000% | 8/19/34       | 9,545               | 9,254                 |
| Owens Corning                                       | 3.400% | 8/15/26       | 2,025               | 1,981                 |
| Owens Corning                                       | 5.500% | 6/15/27       | 2,500               | 2,543                 |
| Owens Corning                                       | 3.950% | 8/15/29       | 4,100               | 3,909                 |
| Owens Corning                                       | 3.875% | 6/1/30        | 4,275               | 4,024                 |
| Owens Corning                                       | 5.700% | 6/15/34       | 9,255               | 9,400                 |
| Owens Corning                                       | 7.000% | 12/1/36       | 1,787               | 1,988                 |
| Owens Corning                                       | 4.300% | 7/15/47       | 8,075               | 6,418                 |
| Owens Corning                                       | 4.400% | 1/30/48       | 4,100               | 3,289                 |
| Owens Corning                                       | 5.950% | 6/15/54       | 10,200              | 10,091                |
| <sup>2</sup> President & Fellows of Harvard College | 4.609% | 2/15/35       | 12,700              | 12,328                |
| President & Fellows of Harvard College              | 4.875% | 10/15/40      | 3,680               | 3,525                 |
| President & Fellows of Harvard College              | 3.150% | 7/15/46       | 6,300               | 4,536                 |
| President & Fellows of Harvard College              | 2.517% | 10/15/50      | 6,565               | 3,974                 |
| President & Fellows of Harvard College              | 3.745% | 11/15/52      | 5,300               | 4,076                 |
| President & Fellows of Harvard College              | 3.300% | 7/15/56       | 3,300               | 2,266                 |
| PulteGroup Inc.                                     | 5.000% | 1/15/27       | 6,780               | 6,784                 |
| PulteGroup Inc.                                     | 6.375% | 5/15/33       | 10,340              | 10,903                |
| PulteGroup Inc.                                     | 6.000% | 2/15/35       | 2,000               | 2,043                 |
| Ralph Lauren Corp.                                  | 2.950% | 6/15/30       | 8,000               | 7,247                 |
| <sup>2</sup> Rockefeller Foundation                 | 2.492% | 10/1/50       | 10,100              | 6,121                 |
| Ross Stores Inc.                                    | 1.875% | 4/15/31       | 10,000              | 8,246                 |
| Sands China Ltd.                                    | 3.800% | 1/8/26        | 13,375              | 13,126                |
| Sands China Ltd.                                    | 2.300% | 3/8/27        | 7,600               | 7,071                 |
| Sands China Ltd.                                    | 5.400% | 8/8/28        | 22,800              | 22,532                |
| Sands China Ltd.                                    | 2.850% | 3/8/29        | 7,100               | 6,326                 |
| Sands China Ltd.                                    | 4.375% | 6/18/30       | 7,600               | 7,083                 |
| Sands China Ltd.                                    | 3.250% | 8/8/31        | 6,525               | 5,578                 |
| Snap-on Inc.                                        | 3.250% | 3/1/27        | 4,475               | 4,345                 |
| Snap-on Inc.                                        | 4.100% | 3/1/48        | 4,600               | 3,678                 |
| Snap-on Inc.                                        | 3.100% | 5/1/50        | 5,225               | 3,454                 |
| Stanley Black & Decker Inc.                         | 3.400% | 3/1/26        | 4,724               | 4,645                 |
| Stanley Black & Decker Inc.                         | 4.250% | 11/15/28      | 1,025               | 1,001                 |
| Stanley Black & Decker Inc.                         | 2.300% | 3/15/30       | 13,300              | 11,530                |
| Stanley Black & Decker Inc.                         | 5.200% | 9/1/40        | 2,950               | 2,777                 |
| Stanley Black & Decker Inc.                         | 4.850% | 11/15/48      | 5,248               | 4,466                 |
| Stanley Black & Decker Inc.                         | 2.750% | 11/15/50      | 10,000              | 5,738                 |
| Starbucks Corp.                                     | 4.750% | 2/15/26       | 5,000               | 5,012                 |
| Starbucks Corp.                                     | 2.450% | 6/15/26       | 20,813              | 20,188                |
| Starbucks Corp.                                     | 4.850% | 2/8/27        | 11,300              | 11,345                |
| Starbucks Corp.                                     | 2.000% | 3/12/27       | 10,000              | 9,446                 |
| Starbucks Corp.                                     | 3.500% | 3/1/28        | 5,575               | 5,378                 |
| Starbucks Corp.                                     | 4.000% | 11/15/28      | 1,350               | 1,308                 |
| Starbucks Corp.                                     | 3.550% | 8/15/29       | 9,951               | 9,421                 |
| Starbucks Corp.                                     | 2.250% | 3/12/30       | 12,000              | 10,514                |
| Starbucks Corp.                                     | 2.550% | 11/15/30      | 25,718              | 22,518                |
| Starbucks Corp.                                     | 4.900% | 2/15/31       | 5,050               | 5,041                 |
| Starbucks Corp.                                     | 3.000% | 2/14/32       | 10,000              | 8,738                 |
| Starbucks Corp.                                     | 4.800% | 2/15/33       | 13,000              | 12,676                |
| Starbucks Corp.                                     | 5.000% | 2/15/34       | 7,050               | 6,898                 |
| Starbucks Corp.                                     | 4.300% | 6/15/45       | 2,535               | 2,051                 |
| Starbucks Corp.                                     | 3.750% | 12/1/47       | 6,000               | 4,378                 |
| Starbucks Corp.                                     | 4.500% | 11/15/48      | 13,801              | 11,408                |
| Starbucks Corp.                                     | 4.450% | 8/15/49       | 8,000               | 6,542                 |
| <sup>2</sup> Tapestry Inc.                          | 4.125% | 7/15/27       | 1,496               | 1,466                 |
| Tapestry Inc.                                       | 5.100% | 3/11/30       | 2,250               | 2,226                 |
| Tapestry Inc.                                       | 3.050% | 3/15/32       | 2,000               | 1,703                 |
| Tapestry Inc.                                       | 5.500% | 3/11/35       | 12,150              | 11,809                |
| Thomas Jefferson University                         | 3.847% | 11/1/57       | 3,679               | 2,725                 |
| TJX Cos. Inc.                                       | 2.250% | 9/15/26       | 23,275              | 22,436                |
| TJX Cos. Inc.                                       | 1.150% | 5/15/28       | 7,550               | 6,736                 |
| TJX Cos. Inc.                                       | 3.875% | 4/15/30       | 8,000               | 7,624                 |

|                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| TJX Cos. Inc.                                                        | 1.600% | 5/15/31       | 5,600               | 4,581                 |
| TJX Cos. Inc.                                                        | 4.500% | 4/15/50       | 5,000               | 4,320                 |
| Toll Brothers Finance Corp.                                          | 4.350% | 2/15/28       | 14,000              | 13,690                |
| Toll Brothers Finance Corp.                                          | 3.800% | 11/1/29       | 1,000               | 941                   |
| Toyota Motor Corp.                                                   | 1.339% | 3/25/26       | 13,800              | 13,279                |
| Toyota Motor Corp.                                                   | 5.275% | 7/13/26       | 3,070               | 3,105                 |
| Toyota Motor Corp.                                                   | 5.118% | 7/13/28       | 5,400               | 5,462                 |
| Toyota Motor Corp.                                                   | 3.669% | 7/20/28       | 6,598               | 6,411                 |
| Toyota Motor Corp.                                                   | 2.760% | 7/2/29        | 7,000               | 6,448                 |
| Toyota Motor Corp.                                                   | 2.362% | 3/25/31       | 5,000               | 4,318                 |
| Toyota Motor Corp.                                                   | 5.123% | 7/13/33       | 2,000               | 2,021                 |
| Toyota Motor Credit Corp.                                            | 3.950% | 6/30/25       | 5,000               | 4,981                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.800% | 1/5/26        | 8,000               | 8,025                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 0.800% | 1/9/26        | 7,000               | 6,738                 |
| Toyota Motor Credit Corp.                                            | 5.200% | 5/15/26       | 12,500              | 12,610                |
| Toyota Motor Credit Corp.                                            | 4.450% | 5/18/26       | 8,633               | 8,625                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 1.125% | 6/18/26       | 11,000              | 10,479                |
| Toyota Motor Credit Corp.                                            | 4.550% | 8/7/26        | 6,000               | 6,002                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 5.000% | 8/14/26       | 5,500               | 5,541                 |
| Toyota Motor Credit Corp.                                            | 5.400% | 11/20/26      | 10,210              | 10,367                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 3.200% | 1/11/27       | 7,032               | 6,846                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 1.900% | 1/13/27       | 800                 | 759                   |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 5.000% | 3/19/27       | 8,350               | 8,421                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 1.150% | 8/13/27       | 9,277               | 8,499                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.350% | 10/8/27       | 8,750               | 8,689                 |
| Toyota Motor Credit Corp.                                            | 5.450% | 11/10/27      | 6,975               | 7,137                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 3.050% | 1/11/28       | 11,475              | 10,948                |
| Toyota Motor Credit Corp.                                            | 4.625% | 1/12/28       | 15,000              | 14,967                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 1.900% | 4/6/28        | 7,700               | 7,043                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 5.250% | 9/11/28       | 11,500              | 11,673                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.650% | 1/5/29        | 7,500               | 7,456                 |
| Toyota Motor Credit Corp.                                            | 3.650% | 1/8/29        | 6,960               | 6,660                 |
| Toyota Motor Credit Corp.                                            | 5.050% | 5/16/29       | 10,500              | 10,575                |
| Toyota Motor Credit Corp.                                            | 4.550% | 8/9/29        | 3,400               | 3,355                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 2.150% | 2/13/30       | 9,575               | 8,391                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 3.375% | 4/1/30        | 10,000              | 9,262                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.550% | 5/17/30       | 17,945              | 17,658                |
| Toyota Motor Credit Corp.                                            | 5.550% | 11/20/30      | 10,000              | 10,300                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 1.650% | 1/10/31       | 5,000               | 4,123                 |
| Toyota Motor Credit Corp.                                            | 5.100% | 3/21/31       | 20,000              | 20,096                |
| Toyota Motor Credit Corp.                                            | 1.900% | 9/12/31       | 16,000              | 13,131                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.600% | 10/10/31      | 23,250              | 22,602                |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 2.400% | 1/13/32       | 2,000               | 1,679                 |
| Toyota Motor Credit Corp.                                            | 4.700% | 1/12/33       | 5,000               | 4,862                 |
| <sup>2</sup> Toyota Motor Credit Corp.                               | 4.800% | 1/5/34        | 13,500              | 13,112                |
| Tractor Supply Co.                                                   | 1.750% | 11/1/30       | 5,750               | 4,805                 |
| Tractor Supply Co.                                                   | 5.250% | 5/15/33       | 3,500               | 3,495                 |
| <sup>2</sup> Trustees of Boston College                              | 3.129% | 7/1/52        | 4,050               | 2,769                 |
| <sup>2</sup> Trustees of Boston University                           | 4.061% | 10/1/48       | 3,035               | 2,509                 |
| <sup>2</sup> Trustees of Columbia University in the City of New York | 4.355% | 10/1/35       | 4,000               | 3,773                 |
| Trustees of Princeton University                                     | 5.700% | 3/1/39        | 5,830               | 6,072                 |
| <sup>2</sup> Trustees of Princeton University                        | 2.516% | 7/1/50        | 7,575               | 4,698                 |
| Trustees of Princeton University                                     | 4.201% | 3/1/52        | 3,300               | 2,780                 |
| <sup>2</sup> Trustees of the University of Pennsylvania              | 2.396% | 10/1/50       | 3,750               | 2,217                 |
| Trustees of the University of Pennsylvania                           | 4.674% | 9/1/12        | 4,798               | 4,000                 |
| Trustees of the University of Pennsylvania                           | 3.610% | 2/15/19       | 60                  | 39                    |
| <sup>2</sup> University of Chicago                                   | 2.547% | 4/1/50        | 8,050               | 5,116                 |
| <sup>2</sup> University of Chicago                                   | 4.003% | 10/1/53       | 5,300               | 4,301                 |
| <sup>2</sup> University of Miami                                     | 4.063% | 4/1/52        | 5,550               | 4,450                 |
| <sup>2</sup> University of Notre Dame du Lac                         | 3.438% | 2/15/45       | 8,925               | 6,760                 |
| <sup>2</sup> University of Notre Dame du Lac                         | 3.394% | 2/15/48       | 2,710               | 2,002                 |
| <sup>2</sup> University of Southern California                       | 3.028% | 10/1/39       | 9,251               | 7,323                 |
| <sup>2</sup> University of Southern California                       | 3.841% | 10/1/47       | 9,550               | 7,613                 |
| <sup>2</sup> University of Southern California                       | 2.945% | 10/1/51       | 12,400              | 8,091                 |
| University of Southern California                                    | 4.976% | 10/1/53       | 3,200               | 2,985                 |
| University of Southern California                                    | 5.250% | 10/1/11       | 2,250               | 2,090                 |
| <sup>2</sup> University of Southern California                       | 3.226% | 10/1/20       | 1,975               | 1,135                 |
| <sup>2</sup> Washington University                                   | 3.524% | 4/15/54       | 5,620               | 4,070                 |
| Washington University                                                | 4.349% | 4/15/22       | 5,760               | 4,422                 |
| Whirlpool Corp.                                                      | 4.750% | 2/26/29       | 16,200              | 15,969                |

|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Whirlpool Corp.                            | 2.400% | 5/15/31       | 2,850               | 2,344                 |
| Whirlpool Corp.                            | 4.700% | 5/14/32       | 3,000               | 2,796                 |
| Whirlpool Corp.                            | 5.500% | 3/1/33        | 6,500               | 6,345                 |
| Whirlpool Corp.                            | 4.500% | 6/1/46        | 4,435               | 3,417                 |
| Whirlpool Corp.                            | 4.600% | 5/15/50       | 3,500               | 2,640                 |
| <sup>2</sup> William Marsh Rice University | 3.574% | 5/15/45       | 8,510               | 6,736                 |
| <sup>2</sup> Yale University               | 1.482% | 4/15/30       | 5,300               | 4,508                 |
| <sup>2</sup> Yale University               | 2.402% | 4/15/50       | 8,065               | 4,799                 |
|                                            |        |               |                     | <b>5,187,188</b>      |

**Consumer Staples (1.6%)**

|                                      |        |          |         |         |
|--------------------------------------|--------|----------|---------|---------|
| Ahold Finance USA LLC                | 6.875% | 5/1/29   | 4,325   | 4,649   |
| Altria Group Inc.                    | 4.400% | 2/14/26  | 28,775  | 28,646  |
| Altria Group Inc.                    | 2.625% | 9/16/26  | 11,294  | 10,908  |
| Altria Group Inc.                    | 6.200% | 11/1/28  | 8,250   | 8,576   |
| Altria Group Inc.                    | 4.800% | 2/14/29  | 20,275  | 20,044  |
| Altria Group Inc.                    | 3.400% | 5/6/30   | 9,000   | 8,262   |
| Altria Group Inc.                    | 2.450% | 2/4/32   | 12,350  | 10,154  |
| Altria Group Inc.                    | 6.875% | 11/1/33  | 5,000   | 5,418   |
| Altria Group Inc.                    | 5.800% | 2/14/39  | 14,860  | 14,673  |
| Altria Group Inc.                    | 3.400% | 2/4/41   | 25,500  | 18,393  |
| Altria Group Inc.                    | 4.250% | 8/9/42   | 10,376  | 8,255   |
| Altria Group Inc.                    | 4.500% | 5/2/43   | 16,209  | 13,218  |
| Altria Group Inc.                    | 5.375% | 1/31/44  | 2,457   | 2,289   |
| Altria Group Inc.                    | 3.875% | 9/16/46  | 23,289  | 16,788  |
| Altria Group Inc.                    | 5.950% | 2/14/49  | 27,928  | 27,332  |
| Altria Group Inc.                    | 4.450% | 5/6/50   | 9,990   | 7,718   |
| Altria Group Inc.                    | 3.700% | 2/4/51   | 17,557  | 11,935  |
| Altria Group Inc.                    | 6.200% | 2/14/59  | 2,521   | 2,464   |
| <sup>2</sup> Anheuser-Busch Cos. LLC | 4.700% | 2/1/36   | 82,511  | 78,183  |
| <sup>2</sup> Anheuser-Busch Cos. LLC | 4.900% | 2/1/46   | 164,181 | 149,336 |
| Anheuser-Busch InBev Finance Inc.    | 4.700% | 2/1/36   | 9,575   | 9,041   |
| Anheuser-Busch InBev Finance Inc.    | 4.900% | 2/1/46   | 21,742  | 19,665  |
| Anheuser-Busch InBev Worldwide Inc.  | 4.750% | 1/23/29  | 66,642  | 66,653  |
| Anheuser-Busch InBev Worldwide Inc.  | 3.500% | 6/1/30   | 33,870  | 31,731  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.000% | 6/15/34  | 10,725  | 10,593  |
| Anheuser-Busch InBev Worldwide Inc.  | 8.200% | 1/15/39  | 7,575   | 9,502   |
| Anheuser-Busch InBev Worldwide Inc.  | 5.450% | 1/23/39  | 24,281  | 24,313  |
| Anheuser-Busch InBev Worldwide Inc.  | 8.000% | 11/15/39 | 1,500   | 1,862   |
| Anheuser-Busch InBev Worldwide Inc.  | 4.950% | 1/15/42  | 8,776   | 8,131   |
| Anheuser-Busch InBev Worldwide Inc.  | 4.439% | 10/6/48  | 40,307  | 34,038  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.550% | 1/23/49  | 46,448  | 45,815  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.800% | 1/23/59  | 23,650  | 24,141  |
| Archer-Daniels-Midland Co.           | 2.500% | 8/11/26  | 8,750   | 8,463   |
| Archer-Daniels-Midland Co.           | 2.900% | 3/1/32   | 14,837  | 12,817  |
| Archer-Daniels-Midland Co.           | 5.935% | 10/1/32  | 530     | 559     |
| Archer-Daniels-Midland Co.           | 5.375% | 9/15/35  | 2,395   | 2,417   |
| Archer-Daniels-Midland Co.           | 3.750% | 9/15/47  | 5,750   | 4,282   |
| Archer-Daniels-Midland Co.           | 4.500% | 3/15/49  | 13,325  | 11,187  |
| Archer-Daniels-Midland Co.           | 2.700% | 9/15/51  | 5,000   | 2,995   |
| Avery Dennison Corp.                 | 4.875% | 12/6/28  | 6,887   | 6,866   |
| Avery Dennison Corp.                 | 2.650% | 4/30/30  | 8,200   | 7,272   |
| Avery Dennison Corp.                 | 5.750% | 3/15/33  | 13,000  | 13,339  |
| BAT Capital Corp.                    | 3.215% | 9/6/26   | 10,933  | 10,653  |
| BAT Capital Corp.                    | 4.700% | 4/2/27   | 26,873  | 26,759  |
| BAT Capital Corp.                    | 3.557% | 8/15/27  | 20,619  | 19,948  |
| BAT Capital Corp.                    | 2.259% | 3/25/28  | 35,625  | 32,732  |
| BAT Capital Corp.                    | 3.462% | 9/6/29   | 7,693   | 7,162   |
| BAT Capital Corp.                    | 4.906% | 4/2/30   | 11,805  | 11,656  |
| BAT Capital Corp.                    | 6.343% | 8/2/30   | 11,000  | 11,559  |
| BAT Capital Corp.                    | 5.834% | 2/20/31  | 10,000  | 10,220  |
| BAT Capital Corp.                    | 2.726% | 3/25/31  | 24,000  | 20,715  |
| BAT Capital Corp.                    | 4.742% | 3/16/32  | 10,000  | 9,620   |
| BAT Capital Corp.                    | 6.421% | 8/2/33   | 13,905  | 14,681  |
| BAT Capital Corp.                    | 6.000% | 2/20/34  | 10,003  | 10,271  |
| BAT Capital Corp.                    | 4.390% | 8/15/37  | 29,975  | 25,852  |
| BAT Capital Corp.                    | 7.079% | 8/2/43   | 12,000  | 12,928  |
| BAT Capital Corp.                    | 4.540% | 8/15/47  | 23,406  | 18,448  |
| BAT Capital Corp.                    | 4.758% | 9/6/49   | 4,175   | 3,376   |
| BAT Capital Corp.                    | 5.282% | 4/2/50   | 8,450   | 7,386   |

|                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------|--------|---------------|---------------------|-----------------------|
| BAT Capital Corp.             | 5.650% | 3/16/52       | 6,250               | 5,701                 |
| BAT Capital Corp.             | 7.081% | 8/2/53        | 15,000              | 16,450                |
| BAT International Finance plc | 1.668% | 3/25/26       | 21,509              | 20,700                |
| BAT International Finance plc | 4.448% | 3/16/28       | 10,500              | 10,325                |
| BAT International Finance plc | 5.931% | 2/2/29        | 11,000              | 11,325                |
| Brown-Forman Corp.            | 4.750% | 4/15/33       | 12,000              | 11,699                |
| Brown-Forman Corp.            | 4.500% | 7/15/45       | 3,895               | 3,396                 |
| Bunge Ltd. Finance Corp.      | 3.250% | 8/15/26       | 7,368               | 7,197                 |
| Bunge Ltd. Finance Corp.      | 3.750% | 9/25/27       | 3,750               | 3,652                 |
| Bunge Ltd. Finance Corp.      | 4.100% | 1/7/28        | 12,055              | 11,798                |
| Bunge Ltd. Finance Corp.      | 2.750% | 5/14/31       | 12,250              | 10,582                |
| Bunge Ltd. Finance Corp.      | 4.650% | 9/17/34       | 11,400              | 10,764                |
| Campbell's Co.                | 3.950% | 3/15/25       | 6,660               | 6,644                 |
| Campbell's Co.                | 3.300% | 3/19/25       | 9,125               | 9,090                 |
| Campbell's Co.                | 5.300% | 3/20/26       | 5,000               | 5,032                 |
| Campbell's Co.                | 5.200% | 3/19/27       | 6,000               | 6,056                 |
| Campbell's Co.                | 4.150% | 3/15/28       | 11,950              | 11,657                |
| Campbell's Co.                | 5.200% | 3/21/29       | 6,800               | 6,855                 |
| Campbell's Co.                | 2.375% | 4/24/30       | 5,450               | 4,772                 |
| Campbell's Co.                | 5.400% | 3/21/34       | 11,383              | 11,336                |
| Campbell's Co.                | 4.750% | 3/23/35       | 13,025              | 12,279                |
| Campbell's Co.                | 4.800% | 3/15/48       | 4,300               | 3,704                 |
| Campbell's Co.                | 3.125% | 4/24/50       | 6,998               | 4,502                 |
| Campbell's Co.                | 5.250% | 10/13/54      | 3,000               | 2,714                 |
| Church & Dwight Co. Inc.      | 3.150% | 8/1/27        | 3,575               | 3,458                 |
| Church & Dwight Co. Inc.      | 3.950% | 8/1/47        | 3,350               | 2,574                 |
| Church & Dwight Co. Inc.      | 5.000% | 6/15/52       | 8,000               | 7,217                 |
| Clorox Co.                    | 3.100% | 10/1/27       | 6,100               | 5,846                 |
| Clorox Co.                    | 3.900% | 5/15/28       | 3,500               | 3,399                 |
| Clorox Co.                    | 1.800% | 5/15/30       | 9,313               | 7,922                 |
| Coca-Cola Co.                 | 3.375% | 3/25/27       | 3,029               | 2,966                 |
| Coca-Cola Co.                 | 2.900% | 5/25/27       | 1,875               | 1,813                 |
| Coca-Cola Co.                 | 1.450% | 6/1/27        | 17,848              | 16,663                |
| Coca-Cola Co.                 | 1.500% | 3/5/28        | 6,500               | 5,916                 |
| Coca-Cola Co.                 | 1.000% | 3/15/28       | 8,000               | 7,177                 |
| Coca-Cola Co.                 | 2.125% | 9/6/29        | 6,200               | 5,554                 |
| Coca-Cola Co.                 | 3.450% | 3/25/30       | 10,125              | 9,554                 |
| Coca-Cola Co.                 | 1.650% | 6/1/30        | 25,093              | 21,391                |
| Coca-Cola Co.                 | 2.000% | 3/5/31        | 20,000              | 17,043                |
| Coca-Cola Co.                 | 1.375% | 3/15/31       | 18,000              | 14,730                |
| Coca-Cola Co.                 | 2.250% | 1/5/32        | 12,600              | 10,709                |
| Coca-Cola Co.                 | 5.000% | 5/13/34       | 7,500               | 7,486                 |
| Coca-Cola Co.                 | 4.650% | 8/14/34       | 16,358              | 15,909                |
| Coca-Cola Co.                 | 4.125% | 3/25/40       | 3,880               | 3,333                 |
| Coca-Cola Co.                 | 2.500% | 6/1/40        | 12,100              | 8,464                 |
| Coca-Cola Co.                 | 2.875% | 5/5/41        | 6,000               | 4,359                 |
| Coca-Cola Co.                 | 4.200% | 3/25/50       | 5,775               | 4,770                 |
| Coca-Cola Co.                 | 2.600% | 6/1/50        | 21,475              | 12,941                |
| Coca-Cola Co.                 | 3.000% | 3/5/51        | 8,100               | 5,334                 |
| Coca-Cola Co.                 | 2.500% | 3/15/51       | 27,325              | 15,980                |
| Coca-Cola Co.                 | 5.300% | 5/13/54       | 9,325               | 9,000                 |
| Coca-Cola Co.                 | 5.200% | 1/14/55       | 22,850              | 21,697                |
| Coca-Cola Co.                 | 2.750% | 6/1/60        | 2,800               | 1,634                 |
| Coca-Cola Co.                 | 5.400% | 5/13/64       | 19,825              | 19,023                |
| Coca-Cola Consolidated Inc.   | 5.250% | 6/1/29        | 8,350               | 8,451                 |
| Coca-Cola Consolidated Inc.   | 5.450% | 6/1/34        | 3,392               | 3,415                 |
| Coca-Cola Femsa SAB de CV     | 2.750% | 1/22/30       | 13,600              | 12,187                |
| Coca-Cola Femsa SAB de CV     | 1.850% | 9/1/32        | 4,275               | 3,346                 |
| Coca-Cola Femsa SAB de CV     | 5.250% | 11/26/43      | 10,800              | 10,237                |
| Colgate-Palmolive Co.         | 3.100% | 8/15/27       | 5,000               | 4,837                 |
| Colgate-Palmolive Co.         | 4.600% | 3/1/28        | 10,000              | 10,059                |
| Colgate-Palmolive Co.         | 3.250% | 8/15/32       | 7,000               | 6,277                 |
| Colgate-Palmolive Co.         | 4.600% | 3/1/33        | 5,500               | 5,417                 |
| Colgate-Palmolive Co.         | 4.000% | 8/15/45       | 4,045               | 3,368                 |
| Conagra Brands Inc.           | 5.300% | 10/1/26       | 7,309               | 7,381                 |
| Conagra Brands Inc.           | 1.375% | 11/1/27       | 19,822              | 18,000                |
| Conagra Brands Inc.           | 7.000% | 10/1/28       | 700                 | 742                   |
| Conagra Brands Inc.           | 4.850% | 11/1/28       | 5,450               | 5,419                 |
| Conagra Brands Inc.           | 8.250% | 9/15/30       | 4,010               | 4,583                 |
| Conagra Brands Inc.           | 5.300% | 11/1/38       | 21,530              | 20,246                |

|                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------|--------|---------------|---------------------|-----------------------|
| Conagra Brands Inc.       | 5.400% | 11/1/48       | 4,317               | 3,912                 |
| Constellation Brands Inc. | 5.000% | 2/2/26        | 3,000               | 2,996                 |
| Constellation Brands Inc. | 3.700% | 12/6/26       | 17,788              | 17,482                |
| Constellation Brands Inc. | 3.500% | 5/9/27        | 13,275              | 12,893                |
| Constellation Brands Inc. | 4.350% | 5/9/27        | 5,636               | 5,579                 |
| Constellation Brands Inc. | 3.600% | 2/15/28       | 7,070               | 6,789                 |
| Constellation Brands Inc. | 4.800% | 1/15/29       | 7,500               | 7,447                 |
| Constellation Brands Inc. | 3.150% | 8/1/29        | 9,700               | 8,933                 |
| Constellation Brands Inc. | 2.875% | 5/1/30        | 5,808               | 5,189                 |
| Constellation Brands Inc. | 2.250% | 8/1/31        | 4,235               | 3,519                 |
| Constellation Brands Inc. | 4.750% | 5/9/32        | 5,000               | 4,806                 |
| Constellation Brands Inc. | 4.900% | 5/1/33        | 18,000              | 17,380                |
| Constellation Brands Inc. | 4.500% | 5/9/47        | 7,883               | 6,526                 |
| Constellation Brands Inc. | 4.100% | 2/15/48       | 4,550               | 3,539                 |
| Constellation Brands Inc. | 5.250% | 11/15/48      | 4,375               | 3,995                 |
| Constellation Brands Inc. | 3.750% | 5/1/50        | 7,925               | 5,803                 |
| Costco Wholesale Corp.    | 3.000% | 5/18/27       | 16,532              | 16,053                |
| Costco Wholesale Corp.    | 1.375% | 6/20/27       | 32,824              | 30,502                |
| Costco Wholesale Corp.    | 1.600% | 4/20/30       | 42,373              | 36,247                |
| Costco Wholesale Corp.    | 1.750% | 4/20/32       | 20,850              | 16,955                |
| Delhaize America LLC      | 9.000% | 4/15/31       | 1,930               | 2,272                 |
| Diageo Capital plc        | 5.300% | 10/24/27      | 7,080               | 7,202                 |
| Diageo Capital plc        | 3.875% | 5/18/28       | 1,000               | 974                   |
| Diageo Capital plc        | 2.000% | 4/29/30       | 8,460               | 7,302                 |
| Diageo Capital plc        | 2.125% | 4/29/32       | 9,824               | 8,016                 |
| Diageo Capital plc        | 5.500% | 1/24/33       | 14,000              | 14,253                |
| Diageo Capital plc        | 5.625% | 10/5/33       | 10,325              | 10,597                |
| Diageo Capital plc        | 5.875% | 9/30/36       | 1,500               | 1,578                 |
| Diageo Capital plc        | 3.875% | 4/29/43       | 17,969              | 14,352                |
| Diageo Investment Corp.   | 7.450% | 4/15/35       | 1,450               | 1,684                 |
| Diageo Investment Corp.   | 4.250% | 5/11/42       | 1,512               | 1,286                 |
| Dollar General Corp.      | 3.875% | 4/15/27       | 6,525               | 6,378                 |
| Dollar General Corp.      | 4.625% | 11/1/27       | 6,722               | 6,675                 |
| Dollar General Corp.      | 4.125% | 5/1/28        | 4,475               | 4,347                 |
| Dollar General Corp.      | 5.200% | 7/5/28        | 2,331               | 2,338                 |
| Dollar General Corp.      | 3.500% | 4/3/30        | 4,464               | 4,094                 |
| Dollar General Corp.      | 5.000% | 11/1/32       | 5,000               | 4,795                 |
| Dollar General Corp.      | 5.450% | 7/5/33        | 10,000              | 9,827                 |
| Dollar General Corp.      | 4.125% | 4/3/50        | 15,932              | 11,712                |
| Dollar Tree Inc.          | 4.200% | 5/15/28       | 11,270              | 10,953                |
| Dollar Tree Inc.          | 2.650% | 12/1/31       | 5,000               | 4,218                 |
| Dollar Tree Inc.          | 3.375% | 12/1/51       | 4,175               | 2,647                 |
| Estee Lauder Cos. Inc.    | 3.150% | 3/15/27       | 6,431               | 6,228                 |
| Estee Lauder Cos. Inc.    | 4.375% | 5/15/28       | 5,000               | 4,938                 |
| Estee Lauder Cos. Inc.    | 2.375% | 12/1/29       | 6,000               | 5,347                 |
| Estee Lauder Cos. Inc.    | 2.600% | 4/15/30       | 15,600              | 13,842                |
| Estee Lauder Cos. Inc.    | 1.950% | 3/15/31       | 11,000              | 9,133                 |
| Estee Lauder Cos. Inc.    | 4.650% | 5/15/33       | 7,362               | 7,028                 |
| Estee Lauder Cos. Inc.    | 6.000% | 5/15/37       | 8,000               | 8,203                 |
| Estee Lauder Cos. Inc.    | 4.375% | 6/15/45       | 4,375               | 3,565                 |
| Estee Lauder Cos. Inc.    | 4.150% | 3/15/47       | 5,880               | 4,633                 |
| Estee Lauder Cos. Inc.    | 3.125% | 12/1/49       | 3,902               | 2,498                 |
| Estee Lauder Cos. Inc.    | 5.150% | 5/15/53       | 1,512               | 1,411                 |
| Flowers Foods Inc.        | 3.500% | 10/1/26       | 3,500               | 3,417                 |
| Flowers Foods Inc.        | 2.400% | 3/15/31       | 11,381              | 9,635                 |
| General Mills Inc.        | 4.700% | 1/30/27       | 2,175               | 2,174                 |
| General Mills Inc.        | 3.200% | 2/10/27       | 12,065              | 11,714                |
| General Mills Inc.        | 4.200% | 4/17/28       | 32,580              | 31,900                |
| General Mills Inc.        | 4.875% | 1/30/30       | 7,250               | 7,203                 |
| General Mills Inc.        | 2.875% | 4/15/30       | 6,891               | 6,196                 |
| General Mills Inc.        | 2.250% | 10/14/31      | 4,300               | 3,591                 |
| General Mills Inc.        | 4.950% | 3/29/33       | 14,987              | 14,611                |
| General Mills Inc.        | 5.250% | 1/30/35       | 8,200               | 8,068                 |
| General Mills Inc.        | 5.400% | 6/15/40       | 5,050               | 4,875                 |
| General Mills Inc.        | 3.000% | 2/1/51        | 6,265               | 3,950                 |
| Haleon US Capital LLC     | 3.375% | 3/24/27       | 29,175              | 28,324                |
| Haleon US Capital LLC     | 3.375% | 3/24/29       | 11,650              | 10,949                |
| Haleon US Capital LLC     | 3.625% | 3/24/32       | 29,500              | 26,702                |
| Haleon US Capital LLC     | 4.000% | 3/24/52       | 12,625              | 9,730                 |
| Hershey Co.               | 2.300% | 8/15/26       | 500                 | 483                   |



|                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------|--------|---------------|---------------------|-----------------------|
| Hershey Co.              | 4.250% | 5/4/28        | 6,427               | 6,364                 |
| Hershey Co.              | 2.450% | 11/15/29      | 5,381               | 4,854                 |
| Hershey Co.              | 1.700% | 6/1/30        | 2,145               | 1,826                 |
| Hershey Co.              | 4.500% | 5/4/33        | 6,670               | 6,478                 |
| Hershey Co.              | 3.375% | 8/15/46       | 300                 | 216                   |
| Hershey Co.              | 3.125% | 11/15/49      | 2,035               | 1,353                 |
| Hershey Co.              | 2.650% | 6/1/50        | 2,595               | 1,551                 |
| Hormel Foods Corp.       | 4.800% | 3/30/27       | 6,000               | 6,028                 |
| Hormel Foods Corp.       | 1.700% | 6/3/28        | 14,000              | 12,682                |
| Hormel Foods Corp.       | 1.800% | 6/11/30       | 8,575               | 7,309                 |
| Hormel Foods Corp.       | 3.050% | 6/3/51        | 10,002              | 6,485                 |
| Ingredion Inc.           | 3.200% | 10/1/26       | 5,041               | 4,903                 |
| Ingredion Inc.           | 2.900% | 6/1/30        | 8,075               | 7,248                 |
| Ingredion Inc.           | 3.900% | 6/1/50        | 1,650               | 1,215                 |
| J M Smucker Co.          | 3.500% | 3/15/25       | 6,034               | 6,013                 |
| J M Smucker Co.          | 3.375% | 12/15/27      | 4,220               | 4,088                 |
| J M Smucker Co.          | 5.900% | 11/15/28      | 4,259               | 4,412                 |
| J M Smucker Co.          | 2.375% | 3/15/30       | 7,875               | 6,951                 |
| J M Smucker Co.          | 2.125% | 3/15/32       | 1,628               | 1,324                 |
| J M Smucker Co.          | 6.200% | 11/15/33      | 12,000              | 12,661                |
| J M Smucker Co.          | 4.250% | 3/15/35       | 4,750               | 4,301                 |
| J M Smucker Co.          | 6.500% | 11/15/43      | 13,270              | 14,133                |
| J M Smucker Co.          | 6.500% | 11/15/53      | 14,800              | 15,873                |
| JBS USA Holding Lux Sarl | 2.500% | 1/15/27       | 11,500              | 10,920                |
| JBS USA Holding Lux Sarl | 5.125% | 2/1/28        | 10,000              | 9,949                 |
| JBS USA Holding Lux Sarl | 3.000% | 2/2/29        | 3,057               | 2,791                 |
| JBS USA Holding Lux Sarl | 5.500% | 1/15/30       | 8,000               | 7,990                 |
| JBS USA Holding Lux Sarl | 3.750% | 12/1/31       | 7,000               | 6,224                 |
| JBS USA Holding Lux Sarl | 3.000% | 5/15/32       | 3,000               | 2,499                 |
| JBS USA Holding Lux Sarl | 5.750% | 4/1/33        | 17,191              | 17,126                |
| JBS USA Holding Lux Sarl | 6.750% | 3/15/34       | 17,401              | 18,414                |
| JBS USA Holding Lux Sarl | 4.375% | 2/2/52        | 24,625              | 18,400                |
| JBS USA Holding Lux Sarl | 6.500% | 12/1/52       | 22,700              | 22,920                |
| JBS USA Holding Lux Sarl | 7.250% | 11/15/53      | 11,016              | 12,124                |
| Kellanova                | 3.250% | 4/1/26        | 5,025               | 4,941                 |
| Kellanova                | 3.400% | 11/15/27      | 10,475              | 10,105                |
| Kellanova                | 4.300% | 5/15/28       | 4,850               | 4,770                 |
| Kellanova                | 2.100% | 6/1/30        | 4,850               | 4,217                 |
| 2 Kellanova              | 7.450% | 4/1/31        | 8,000               | 8,920                 |
| Kellanova                | 4.500% | 4/1/46        | 7,650               | 6,427                 |
| Kellanova                | 5.750% | 5/16/54       | 3,250               | 3,238                 |
| Kenvue Inc.              | 5.500% | 3/22/25       | 8,000               | 8,012                 |
| Kenvue Inc.              | 5.350% | 3/22/26       | 8,000               | 8,075                 |
| Kenvue Inc.              | 5.050% | 3/22/28       | 10,500              | 10,623                |
| Kenvue Inc.              | 5.000% | 3/22/30       | 12,000              | 12,078                |
| Kenvue Inc.              | 4.900% | 3/22/33       | 32,255              | 31,698                |
| Kenvue Inc.              | 5.100% | 3/22/43       | 14,000              | 13,382                |
| Kenvue Inc.              | 5.050% | 3/22/53       | 16,000              | 14,813                |
| Kenvue Inc.              | 5.200% | 3/22/63       | 8,200               | 7,543                 |
| 2 Keurig Dr Pepper Inc.  | 2.550% | 9/15/26       | 5,500               | 5,314                 |
| Keurig Dr Pepper Inc.    | 5.100% | 3/15/27       | 6,800               | 6,861                 |
| Keurig Dr Pepper Inc.    | 3.430% | 6/15/27       | 8,500               | 8,249                 |
| Keurig Dr Pepper Inc.    | 5.050% | 3/15/29       | 9,490               | 9,513                 |
| Keurig Dr Pepper Inc.    | 3.950% | 4/15/29       | 17,535              | 16,817                |
| Keurig Dr Pepper Inc.    | 3.200% | 5/1/30        | 23,750              | 21,706                |
| 2 Keurig Dr Pepper Inc.  | 2.250% | 3/15/31       | 3,000               | 2,537                 |
| 2 Keurig Dr Pepper Inc.  | 5.200% | 3/15/31       | 8,450               | 8,524                 |
| Keurig Dr Pepper Inc.    | 4.050% | 4/15/32       | 11,000              | 10,285                |
| Keurig Dr Pepper Inc.    | 5.300% | 3/15/34       | 13,060              | 13,037                |
| Keurig Dr Pepper Inc.    | 4.500% | 11/15/45      | 5,525               | 4,609                 |
| Keurig Dr Pepper Inc.    | 4.420% | 12/15/46      | 4,000               | 3,270                 |
| Keurig Dr Pepper Inc.    | 3.800% | 5/1/50        | 7,100               | 5,208                 |
| Keurig Dr Pepper Inc.    | 3.350% | 3/15/51       | 3,750               | 2,508                 |
| Keurig Dr Pepper Inc.    | 4.500% | 4/15/52       | 16,000              | 13,155                |
| Kimberly-Clark Corp.     | 2.750% | 2/15/26       | 3,625               | 3,554                 |
| Kimberly-Clark Corp.     | 1.050% | 9/15/27       | 1,750               | 1,599                 |
| Kimberly-Clark Corp.     | 3.950% | 11/1/28       | 3,575               | 3,493                 |
| Kimberly-Clark Corp.     | 3.200% | 4/25/29       | 7,875               | 7,428                 |
| Kimberly-Clark Corp.     | 3.100% | 3/26/30       | 6,060               | 5,602                 |
| Kimberly-Clark Corp.     | 2.000% | 11/2/31       | 7,200               | 6,060                 |

|                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------|--------|---------------|---------------------|-----------------------|
| Kimberly-Clark Corp.          | 6.625% | 8/1/37        | 300                 | 338                   |
| Kimberly-Clark Corp.          | 5.300% | 3/1/41        | 8,275               | 8,087                 |
| Kimberly-Clark Corp.          | 3.900% | 5/4/47        | 2,774               | 2,166                 |
| Kimberly-Clark Corp.          | 2.875% | 2/7/50        | 4,105               | 2,651                 |
| Koninklijke Ahold Delhaize NV | 5.700% | 10/1/40       | 2,123               | 2,086                 |
| Kraft Heinz Foods Co.         | 3.000% | 6/1/26        | 13,150              | 12,833                |
| Kraft Heinz Foods Co.         | 3.875% | 5/15/27       | 16,218              | 15,890                |
| Kraft Heinz Foods Co.         | 3.750% | 4/1/30        | 4,050               | 3,825                 |
| Kraft Heinz Foods Co.         | 5.000% | 7/15/35       | 10,900              | 10,550                |
| Kraft Heinz Foods Co.         | 6.875% | 1/26/39       | 8,000               | 8,816                 |
| Kraft Heinz Foods Co.         | 6.500% | 2/9/40        | 6,875               | 7,277                 |
| Kraft Heinz Foods Co.         | 5.000% | 6/4/42        | 16,625              | 14,940                |
| Kraft Heinz Foods Co.         | 5.200% | 7/15/45       | 17,050              | 15,429                |
| Kraft Heinz Foods Co.         | 4.375% | 6/1/46        | 41,586              | 33,581                |
| Kraft Heinz Foods Co.         | 4.875% | 10/1/49       | 16,500              | 14,119                |
| Kraft Heinz Foods Co.         | 5.500% | 6/1/50        | 10,450              | 9,788                 |
| Kroger Co.                    | 3.500% | 2/1/26        | 3,127               | 3,087                 |
| Kroger Co.                    | 2.650% | 10/15/26      | 4,107               | 3,962                 |
| Kroger Co.                    | 4.500% | 1/15/29       | 1,435               | 1,416                 |
| 2 Kroger Co.                  | 7.700% | 6/1/29        | 4,025               | 4,426                 |
| Kroger Co.                    | 8.000% | 9/15/29       | 6,150               | 6,876                 |
| Kroger Co.                    | 2.200% | 5/1/30        | 5,031               | 4,362                 |
| Kroger Co.                    | 1.700% | 1/15/31       | 5,550               | 4,571                 |
| Kroger Co.                    | 7.500% | 4/1/31        | 1,125               | 1,262                 |
| Kroger Co.                    | 5.000% | 9/15/34       | 33,730              | 32,675                |
| Kroger Co.                    | 6.900% | 4/15/38       | 3,327               | 3,662                 |
| Kroger Co.                    | 5.400% | 7/15/40       | 4,010               | 3,856                 |
| Kroger Co.                    | 5.000% | 4/15/42       | 4,524               | 4,089                 |
| Kroger Co.                    | 5.150% | 8/1/43        | 2,350               | 2,151                 |
| Kroger Co.                    | 3.875% | 10/15/46      | 14,619              | 10,933                |
| Kroger Co.                    | 4.450% | 2/1/47        | 17,409              | 14,309                |
| Kroger Co.                    | 4.650% | 1/15/48       | 3,191               | 2,674                 |
| Kroger Co.                    | 3.950% | 1/15/50       | 7,745               | 5,805                 |
| Kroger Co.                    | 5.500% | 9/15/54       | 26,912              | 25,284                |
| Kroger Co.                    | 5.650% | 9/15/64       | 22,089              | 20,756                |
| McCormick & Co. Inc.          | 0.900% | 2/15/26       | 6,000               | 5,749                 |
| McCormick & Co. Inc.          | 3.400% | 8/15/27       | 10,500              | 10,169                |
| McCormick & Co. Inc.          | 2.500% | 4/15/30       | 4,100               | 3,621                 |
| McCormick & Co. Inc.          | 1.850% | 2/15/31       | 9,390               | 7,771                 |
| McCormick & Co. Inc.          | 4.950% | 4/15/33       | 5,000               | 4,877                 |
| McCormick & Co. Inc.          | 4.700% | 10/15/34      | 6,250               | 5,881                 |
| McCormick & Co. Inc.          | 4.200% | 8/15/47       | 1,820               | 1,474                 |
| Mead Johnson Nutrition Co.    | 5.900% | 11/1/39       | 6,160               | 6,322                 |
| Mead Johnson Nutrition Co.    | 4.600% | 6/1/44        | 8,835               | 7,670                 |
| Molson Coors Beverage Co.     | 3.000% | 7/15/26       | 27,194              | 26,517                |
| Molson Coors Beverage Co.     | 5.000% | 5/1/42        | 10,925              | 9,999                 |
| Molson Coors Beverage Co.     | 4.200% | 7/15/46       | 25,025              | 19,978                |
| Mondelez International Inc.   | 2.625% | 3/17/27       | 6,000               | 5,739                 |
| Mondelez International Inc.   | 4.125% | 5/7/28        | 7,500               | 7,351                 |
| Mondelez International Inc.   | 4.750% | 2/20/29       | 5,450               | 5,430                 |
| Mondelez International Inc.   | 2.750% | 4/13/30       | 9,006               | 8,058                 |
| Mondelez International Inc.   | 1.500% | 2/4/31        | 5,100               | 4,153                 |
| Mondelez International Inc.   | 3.000% | 3/17/32       | 7,750               | 6,724                 |
| Mondelez International Inc.   | 1.875% | 10/15/32      | 14,245              | 11,436                |
| Mondelez International Inc.   | 4.750% | 8/28/34       | 6,050               | 5,783                 |
| Mondelez International Inc.   | 2.625% | 9/4/50        | 15,275              | 8,914                 |
| PepsiCo Inc.                  | 2.250% | 3/19/25       | 12,188              | 12,125                |
| PepsiCo Inc.                  | 2.850% | 2/24/26       | 15,866              | 15,591                |
| PepsiCo Inc.                  | 2.375% | 10/6/26       | 37,221              | 35,952                |
| PepsiCo Inc.                  | 5.125% | 11/10/26      | 5,000               | 5,062                 |
| PepsiCo Inc.                  | 2.625% | 3/19/27       | 17,500              | 16,858                |
| PepsiCo Inc.                  | 3.000% | 10/15/27      | 37,525              | 36,126                |
| PepsiCo Inc.                  | 4.450% | 5/15/28       | 10,675              | 10,662                |
| PepsiCo Inc.                  | 7.000% | 3/1/29        | 3,527               | 3,836                 |
| PepsiCo Inc.                  | 2.625% | 7/29/29       | 12,309              | 11,281                |
| PepsiCo Inc.                  | 2.750% | 3/19/30       | 27,510              | 24,982                |
| PepsiCo Inc.                  | 1.625% | 5/1/30        | 16,520              | 14,075                |
| PepsiCo Inc.                  | 1.400% | 2/25/31       | 10,000              | 8,162                 |
| PepsiCo Inc.                  | 1.950% | 10/21/31      | 19,900              | 16,537                |
| PepsiCo Inc.                  | 3.900% | 7/18/32       | 10,681              | 9,977                 |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| PepsiCo Inc.                     | 5.500% | 1/15/40       | 6,500               | 6,574                 |
| PepsiCo Inc.                     | 3.500% | 3/19/40       | 9,500               | 7,637                 |
| PepsiCo Inc.                     | 2.625% | 10/21/41      | 6,353               | 4,392                 |
| PepsiCo Inc.                     | 4.000% | 3/5/42        | 4,800               | 3,983                 |
| PepsiCo Inc.                     | 3.600% | 8/13/42       | 4,100               | 3,204                 |
| PepsiCo Inc.                     | 4.250% | 10/22/44      | 3,525               | 2,986                 |
| PepsiCo Inc.                     | 4.450% | 4/14/46       | 6,925               | 5,980                 |
| PepsiCo Inc.                     | 3.450% | 10/6/46       | 15,075              | 11,075                |
| PepsiCo Inc.                     | 3.375% | 7/29/49       | 14,020              | 10,028                |
| PepsiCo Inc.                     | 2.875% | 10/15/49      | 9,400               | 6,103                 |
| PepsiCo Inc.                     | 3.625% | 3/19/50       | 16,308              | 12,122                |
| PepsiCo Inc.                     | 2.750% | 10/21/51      | 10,500              | 6,520                 |
| PepsiCo Inc.                     | 4.200% | 7/18/52       | 10,760              | 8,748                 |
| PepsiCo Inc.                     | 4.650% | 2/15/53       | 5,000               | 4,362                 |
| PepsiCo Inc.                     | 5.250% | 7/17/54       | 11,100              | 10,694                |
| PepsiCo Inc.                     | 3.875% | 3/19/60       | 2,000               | 1,497                 |
| Philip Morris International Inc. | 4.875% | 2/13/26       | 7,500               | 7,522                 |
| Philip Morris International Inc. | 2.750% | 2/25/26       | 17,069              | 16,706                |
| Philip Morris International Inc. | 0.875% | 5/1/26        | 9,362               | 8,911                 |
| Philip Morris International Inc. | 4.750% | 2/12/27       | 9,000               | 9,020                 |
| Philip Morris International Inc. | 3.125% | 8/17/27       | 11,934              | 11,506                |
| Philip Morris International Inc. | 4.375% | 11/1/27       | 4,450               | 4,412                 |
| Philip Morris International Inc. | 5.125% | 11/17/27      | 15,000              | 15,177                |
| Philip Morris International Inc. | 4.875% | 2/15/28       | 15,497              | 15,529                |
| Philip Morris International Inc. | 5.250% | 9/7/28        | 5,000               | 5,072                 |
| Philip Morris International Inc. | 4.875% | 2/13/29       | 8,735               | 8,727                 |
| Philip Morris International Inc. | 4.625% | 11/1/29       | 9,250               | 9,123                 |
| Philip Morris International Inc. | 5.625% | 11/17/29      | 15,200              | 15,653                |
| Philip Morris International Inc. | 5.125% | 2/15/30       | 27,345              | 27,495                |
| Philip Morris International Inc. | 2.100% | 5/1/30        | 8,250               | 7,128                 |
| Philip Morris International Inc. | 5.500% | 9/7/30        | 13,494              | 13,809                |
| Philip Morris International Inc. | 1.750% | 11/1/30       | 10,199              | 8,512                 |
| Philip Morris International Inc. | 5.125% | 2/13/31       | 16,000              | 16,007                |
| Philip Morris International Inc. | 4.750% | 11/1/31       | 9,000               | 8,800                 |
| Philip Morris International Inc. | 5.750% | 11/17/32      | 30,000              | 30,820                |
| Philip Morris International Inc. | 5.375% | 2/15/33       | 23,707              | 23,744                |
| Philip Morris International Inc. | 5.625% | 9/7/33        | 11,472              | 11,649                |
| Philip Morris International Inc. | 5.250% | 2/13/34       | 28,047              | 27,736                |
| Philip Morris International Inc. | 4.900% | 11/1/34       | 2,500               | 2,403                 |
| Philip Morris International Inc. | 6.375% | 5/16/38       | 7,600               | 8,163                 |
| Philip Morris International Inc. | 4.375% | 11/15/41      | 20,418              | 17,331                |
| Philip Morris International Inc. | 4.500% | 3/20/42       | 8,995               | 7,757                 |
| Philip Morris International Inc. | 3.875% | 8/21/42       | 15,802              | 12,494                |
| Philip Morris International Inc. | 4.125% | 3/4/43        | 11,290              | 9,144                 |
| Philip Morris International Inc. | 4.875% | 11/15/43      | 5,750               | 5,138                 |
| Philip Morris International Inc. | 4.250% | 11/10/44      | 8,935               | 7,285                 |
| Pilgrim's Pride Corp.            | 4.250% | 4/15/31       | 4,800               | 4,413                 |
| Pilgrim's Pride Corp.            | 3.500% | 3/1/32        | 9,613               | 8,285                 |
| Pilgrim's Pride Corp.            | 6.250% | 7/1/33        | 13,000              | 13,257                |
| Pilgrim's Pride Corp.            | 6.875% | 5/15/34       | 5,500               | 5,855                 |
| Procter & Gamble Co.             | 2.700% | 2/2/26        | 15,050              | 14,773                |
| Procter & Gamble Co.             | 2.450% | 11/3/26       | 11,110              | 10,743                |
| Procter & Gamble Co.             | 2.800% | 3/25/27       | 9,395               | 9,086                 |
| Procter & Gamble Co.             | 2.850% | 8/11/27       | 6,575               | 6,329                 |
| Procter & Gamble Co.             | 4.350% | 1/29/29       | 12,700              | 12,636                |
| Procter & Gamble Co.             | 3.000% | 3/25/30       | 30,127              | 27,788                |
| Procter & Gamble Co.             | 1.200% | 10/29/30      | 15,351              | 12,670                |
| Procter & Gamble Co.             | 4.050% | 1/26/33       | 10,000              | 9,531                 |
| Procter & Gamble Co.             | 4.550% | 1/29/34       | 25,500              | 24,796                |
| Procter & Gamble Co.             | 5.800% | 8/15/34       | 7,000               | 7,437                 |
| Procter & Gamble Co.             | 5.550% | 3/5/37        | 4,500               | 4,711                 |
| Procter & Gamble Co.             | 3.550% | 3/25/40       | 4,373               | 3,619                 |
| Procter & Gamble Co.             | 3.500% | 10/25/47      | 3,075               | 2,328                 |
| Procter & Gamble Co.             | 3.600% | 3/25/50       | 14,606              | 11,193                |
| Reynolds American Inc.           | 5.700% | 8/15/35       | 15,788              | 15,798                |
| Reynolds American Inc.           | 7.250% | 6/15/37       | 4,800               | 5,264                 |
| 2 Reynolds American Inc.         | 8.125% | 5/1/40        | 2,239               | 2,591                 |
| 2 Reynolds American Inc.         | 7.000% | 8/4/41        | 2,040               | 2,141                 |
| Reynolds American Inc.           | 6.150% | 9/15/43       | 8,575               | 8,482                 |
| Reynolds American Inc.           | 5.850% | 8/15/45       | 23,590              | 22,434                |

|                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------|--------|---------------|---------------------|-----------------------|
| Sysco Corp.              | 3.300% | 7/15/26       | 8,450               | 8,276                 |
| Sysco Corp.              | 3.250% | 7/15/27       | 14,864              | 14,337                |
| Sysco Corp.              | 5.750% | 1/17/29       | 6,000               | 6,177                 |
| Sysco Corp.              | 2.400% | 2/15/30       | 1,815               | 1,601                 |
| Sysco Corp.              | 5.950% | 4/1/30        | 5,058               | 5,266                 |
| Sysco Corp.              | 2.450% | 12/14/31      | 2,000               | 1,679                 |
| Sysco Corp.              | 6.000% | 1/17/34       | 7,250               | 7,597                 |
| Sysco Corp.              | 6.600% | 4/1/40        | 8,415               | 9,071                 |
| Sysco Corp.              | 4.500% | 4/1/46        | 8,950               | 7,408                 |
| Sysco Corp.              | 4.450% | 3/15/48       | 7,425               | 6,055                 |
| Sysco Corp.              | 3.300% | 2/15/50       | 9,262               | 6,244                 |
| Sysco Corp.              | 6.600% | 4/1/50        | 11,472              | 12,581                |
| Sysco Corp.              | 3.150% | 12/14/51      | 12,700              | 8,185                 |
| Target Corp.             | 2.500% | 4/15/26       | 10,690              | 10,429                |
| Target Corp.             | 1.950% | 1/15/27       | 7,500               | 7,136                 |
| Target Corp.             | 3.375% | 4/15/29       | 11,850              | 11,244                |
| Target Corp.             | 2.350% | 2/15/30       | 6,730               | 5,977                 |
| Target Corp.             | 2.650% | 9/15/30       | 13,093              | 11,665                |
| Target Corp.             | 4.500% | 9/15/32       | 14,500              | 14,010                |
| Target Corp.             | 4.400% | 1/15/33       | 8,500               | 8,132                 |
| Target Corp.             | 4.500% | 9/15/34       | 13,600              | 12,917                |
| Target Corp.             | 6.500% | 10/15/37      | 5,208               | 5,709                 |
| Target Corp.             | 7.000% | 1/15/38       | 3,725               | 4,255                 |
| Target Corp.             | 4.000% | 7/1/42        | 2,000               | 1,669                 |
| Target Corp.             | 3.625% | 4/15/46       | 10,000              | 7,478                 |
| Target Corp.             | 3.900% | 11/15/47      | 1,500               | 1,167                 |
| Target Corp.             | 2.950% | 1/15/52       | 8,176               | 5,210                 |
| Target Corp.             | 4.800% | 1/15/53       | 2,160               | 1,926                 |
| Tyson Foods Inc.         | 4.000% | 3/1/26        | 26,044              | 25,845                |
| Tyson Foods Inc.         | 3.550% | 6/2/27        | 16,175              | 15,694                |
| Tyson Foods Inc.         | 4.350% | 3/1/29        | 17,500              | 17,003                |
| Tyson Foods Inc.         | 5.400% | 3/15/29       | 4,000               | 4,044                 |
| Tyson Foods Inc.         | 5.700% | 3/15/34       | 14,000              | 14,161                |
| Tyson Foods Inc.         | 4.875% | 8/15/34       | 4,000               | 3,816                 |
| Tyson Foods Inc.         | 5.150% | 8/15/44       | 625                 | 569                   |
| Tyson Foods Inc.         | 4.550% | 6/2/47        | 2,125               | 1,744                 |
| Tyson Foods Inc.         | 5.100% | 9/28/48       | 18,635              | 16,564                |
| Unilever Capital Corp.   | 3.375% | 3/22/25       | 1,706               | 1,700                 |
| Unilever Capital Corp.   | 2.000% | 7/28/26       | 6,200               | 5,975                 |
| Unilever Capital Corp.   | 2.900% | 5/5/27        | 23,000              | 22,195                |
| Unilever Capital Corp.   | 4.250% | 8/12/27       | 5,000               | 4,969                 |
| Unilever Capital Corp.   | 4.875% | 9/8/28        | 7,500               | 7,558                 |
| Unilever Capital Corp.   | 2.125% | 9/6/29        | 23,366              | 20,795                |
| Unilever Capital Corp.   | 1.375% | 9/14/30       | 2,500               | 2,074                 |
| Unilever Capital Corp.   | 1.750% | 8/12/31       | 5,900               | 4,880                 |
| Unilever Capital Corp.   | 5.900% | 11/15/32      | 8,600               | 9,124                 |
| Unilever Capital Corp.   | 5.000% | 12/8/33       | 6,500               | 6,489                 |
| Unilever Capital Corp.   | 4.625% | 8/12/34       | 12,000              | 11,544                |
| 2 Unilever Capital Corp. | 2.625% | 8/12/51       | 12,457              | 7,556                 |
| Walmart Inc.             | 4.000% | 4/15/26       | 3,000               | 2,986                 |
| Walmart Inc.             | 3.050% | 7/8/26        | 16,447              | 16,124                |
| Walmart Inc.             | 1.050% | 9/17/26       | 7,500               | 7,095                 |
| Walmart Inc.             | 3.950% | 9/9/27        | 11,000              | 10,883                |
| Walmart Inc.             | 3.900% | 4/15/28       | 3,000               | 2,947                 |
| Walmart Inc.             | 3.700% | 6/26/28       | 14,146              | 13,833                |
| Walmart Inc.             | 3.250% | 7/8/29        | 21,465              | 20,357                |
| Walmart Inc.             | 2.375% | 9/24/29       | 13,623              | 12,408                |
| Walmart Inc.             | 4.000% | 4/15/30       | 2,500               | 2,444                 |
| Walmart Inc.             | 1.800% | 9/22/31       | 10,000              | 8,350                 |
| Walmart Inc.             | 4.150% | 9/9/32        | 8,600               | 8,279                 |
| Walmart Inc.             | 4.100% | 4/15/33       | 26,430              | 25,150                |
| Walmart Inc.             | 5.250% | 9/1/35        | 15,067              | 15,504                |
| Walmart Inc.             | 6.500% | 8/15/37       | 5,000               | 5,638                 |
| Walmart Inc.             | 6.200% | 4/15/38       | 13,580              | 14,987                |
| Walmart Inc.             | 3.950% | 6/28/38       | 7,175               | 6,418                 |
| Walmart Inc.             | 5.625% | 4/1/40        | 4,130               | 4,305                 |
| Walmart Inc.             | 5.000% | 10/25/40      | 2,755               | 2,684                 |
| Walmart Inc.             | 4.000% | 4/11/43       | 11,385              | 9,640                 |
| Walmart Inc.             | 4.300% | 4/22/44       | 7,800               | 6,825                 |
| Walmart Inc.             | 3.625% | 12/15/47      | 19,378              | 14,772                |

|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Walmart Inc.                                 | 4.050% | 6/29/48       | 28,587              | 23,400                |
| Walmart Inc.                                 | 2.950% | 9/24/49       | 14,170              | 9,463                 |
| Walmart Inc.                                 | 4.500% | 9/9/52        | 10,750              | 9,354                 |
| Walmart Inc.                                 | 4.500% | 4/15/53       | 4,647               | 4,042                 |
|                                              |        |               |                     | <b>4,946,935</b>      |
| <b>Energy (1.8%)</b>                         |        |               |                     |                       |
| Apache Corp.                                 | 4.375% | 10/15/28      | 2,613               | 2,521                 |
| Apache Corp.                                 | 4.250% | 1/15/30       | 6,369               | 5,981                 |
| Apache Corp.                                 | 6.000% | 1/15/37       | 4,729               | 4,660                 |
| Apache Corp.                                 | 5.100% | 9/1/40        | 16,835              | 14,611                |
| Apache Corp.                                 | 5.250% | 2/1/42        | 3,835               | 3,305                 |
| Apache Corp.                                 | 4.750% | 4/15/43       | 5,959               | 4,738                 |
| Apache Corp.                                 | 5.350% | 7/1/49        | 4,130               | 3,429                 |
| Baker Hughes Holdings LLC                    | 2.061% | 12/15/26      | 4,500               | 4,286                 |
| Baker Hughes Holdings LLC                    | 3.337% | 12/15/27      | 14,275              | 13,767                |
| Baker Hughes Holdings LLC                    | 3.138% | 11/7/29       | 5,100               | 4,708                 |
| Baker Hughes Holdings LLC                    | 4.486% | 5/1/30        | 9,498               | 9,305                 |
| Baker Hughes Holdings LLC                    | 5.125% | 9/15/40       | 10,040              | 9,524                 |
| Baker Hughes Holdings LLC                    | 4.080% | 12/15/47      | 15,500              | 12,177                |
| Boardwalk Pipelines LP                       | 5.950% | 6/1/26        | 14,910              | 15,090                |
| Boardwalk Pipelines LP                       | 4.450% | 7/15/27       | 21,695              | 21,462                |
| Boardwalk Pipelines LP                       | 3.600% | 9/1/32        | 3,000               | 2,620                 |
| Boardwalk Pipelines LP                       | 5.625% | 8/1/34        | 10,000              | 9,960                 |
| BP Capital Markets America Inc.              | 3.410% | 2/11/26       | 13,500              | 13,334                |
| <sup>2</sup> BP Capital Markets America Inc. | 3.119% | 5/4/26        | 30,301              | 29,759                |
| <sup>2</sup> BP Capital Markets America Inc. | 3.017% | 1/16/27       | 7,247               | 7,024                 |
| BP Capital Markets America Inc.              | 3.543% | 4/6/27        | 8,471               | 8,272                 |
| <sup>2</sup> BP Capital Markets America Inc. | 3.588% | 4/14/27       | 5,253               | 5,134                 |
| BP Capital Markets America Inc.              | 5.017% | 11/17/27      | 12,510              | 12,641                |
| BP Capital Markets America Inc.              | 3.937% | 9/21/28       | 9,750               | 9,450                 |
| BP Capital Markets America Inc.              | 4.234% | 1/16/28       | 34,680              | 33,953                |
| BP Capital Markets America Inc.              | 4.699% | 4/10/29       | 5,855               | 5,819                 |
| BP Capital Markets America Inc.              | 4.970% | 10/17/29      | 6,120               | 6,148                 |
| BP Capital Markets America Inc.              | 4.868% | 11/25/29      | 16,750              | 16,755                |
| BP Capital Markets America Inc.              | 3.633% | 4/6/30        | 13,910              | 13,094                |
| BP Capital Markets America Inc.              | 1.749% | 8/10/30       | 6,466               | 5,472                 |
| BP Capital Markets America Inc.              | 2.721% | 1/12/32       | 20,000              | 17,112                |
| BP Capital Markets America Inc.              | 4.812% | 2/13/33       | 24,000              | 23,148                |
| BP Capital Markets America Inc.              | 4.893% | 9/11/33       | 24,750              | 23,946                |
| BP Capital Markets America Inc.              | 4.989% | 4/10/34       | 12,705              | 12,361                |
| BP Capital Markets America Inc.              | 5.227% | 11/17/34      | 23,453              | 23,081                |
| BP Capital Markets America Inc.              | 3.060% | 6/17/41       | 22,110              | 15,934                |
| BP Capital Markets America Inc.              | 3.000% | 2/24/50       | 23,664              | 15,033                |
| BP Capital Markets America Inc.              | 2.772% | 11/10/50      | 14,190              | 8,503                 |
| BP Capital Markets America Inc.              | 2.939% | 6/4/51        | 28,600              | 17,681                |
| BP Capital Markets America Inc.              | 3.001% | 3/17/52       | 21,300              | 13,283                |
| BP Capital Markets America Inc.              | 3.379% | 2/8/61        | 16,400              | 10,392                |
| BP Capital Markets plc                       | 3.279% | 9/19/27       | 22,573              | 21,816                |
| BP Capital Markets plc                       | 3.723% | 11/28/28      | 12,825              | 12,332                |
| Burlington Resources LLC                     | 7.200% | 8/15/31       | 5,472               | 6,066                 |
| Canadian Natural Resources Ltd.              | 3.850% | 6/1/27        | 16,325              | 15,971                |
| <sup>7</sup> Canadian Natural Resources Ltd. | 5.000% | 12/15/29      | 9,300               | 9,198                 |
| Canadian Natural Resources Ltd.              | 2.950% | 7/15/30       | 9,000               | 7,994                 |
| Canadian Natural Resources Ltd.              | 7.200% | 1/15/32       | 3,875               | 4,231                 |
| Canadian Natural Resources Ltd.              | 6.450% | 6/30/33       | 3,845               | 4,033                 |
| <sup>7</sup> Canadian Natural Resources Ltd. | 5.400% | 12/15/34      | 2,500               | 2,433                 |
| Canadian Natural Resources Ltd.              | 5.850% | 2/1/35        | 3,212               | 3,219                 |
| Canadian Natural Resources Ltd.              | 6.500% | 2/15/37       | 7,965               | 8,263                 |
| Canadian Natural Resources Ltd.              | 6.250% | 3/15/38       | 6,243               | 6,371                 |
| Canadian Natural Resources Ltd.              | 6.750% | 2/1/39        | 9,035               | 9,556                 |
| <sup>2</sup> Canadian Natural Resources Ltd. | 4.950% | 6/1/47        | 7,500               | 6,430                 |
| Cenovus Energy Inc.                          | 4.250% | 4/15/27       | 3,200               | 3,157                 |
| Cenovus Energy Inc.                          | 2.650% | 1/15/32       | 5,600               | 4,657                 |
| Cenovus Energy Inc.                          | 5.250% | 6/15/37       | 2,889               | 2,701                 |
| Cenovus Energy Inc.                          | 6.750% | 11/15/39      | 2,504               | 2,685                 |
| Cenovus Energy Inc.                          | 5.400% | 6/15/47       | 7,462               | 6,629                 |
| Cenovus Energy Inc.                          | 3.750% | 2/15/52       | 14,400              | 9,931                 |
| Cheniere Corpus Christi Holdings LLC         | 5.125% | 6/30/27       | 27,354              | 27,495                |
| Cheniere Corpus Christi Holdings LLC         | 3.700% | 11/15/29      | 16,250              | 15,251                |



|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Cheniere Corpus Christi Holdings LLC  | 2.742% | 12/31/39      | 7,900               | 6,299                 |
| Cheniere Energy Inc.                  | 4.625% | 10/15/28      | 13,674              | 13,406                |
| Cheniere Energy Inc.                  | 5.650% | 4/15/34       | 17,590              | 17,614                |
| Cheniere Energy Partners LP           | 4.500% | 10/1/29       | 15,400              | 14,906                |
| Cheniere Energy Partners LP           | 4.000% | 3/1/31        | 22,425              | 20,750                |
| Cheniere Energy Partners LP           | 3.250% | 1/31/32       | 20,100              | 17,433                |
| Cheniere Energy Partners LP           | 5.950% | 6/30/33       | 11,498              | 11,745                |
| 7 Cheniere Energy Partners LP         | 5.750% | 8/15/34       | 15,300              | 15,365                |
| Chevron Corp.                         | 2.954% | 5/16/26       | 9,700               | 9,510                 |
| Chevron Corp.                         | 1.995% | 5/11/27       | 7,286               | 6,887                 |
| Chevron Corp.                         | 2.236% | 5/11/30       | 18,468              | 16,259                |
| Chevron USA Inc.                      | 1.018% | 8/12/27       | 9,167               | 8,388                 |
| Chevron USA Inc.                      | 3.850% | 1/15/28       | 4,789               | 4,723                 |
| Chevron USA Inc.                      | 3.250% | 10/15/29      | 8,000               | 7,527                 |
| Chevron USA Inc.                      | 5.250% | 11/15/43      | 10,200              | 9,900                 |
| CNOOC Finance 2013 Ltd.               | 4.250% | 5/9/43        | 5,342               | 4,711                 |
| CNOOC Finance 2013 Ltd.               | 3.300% | 9/30/49       | 7,600               | 5,536                 |
| CNOOC Finance 2014 ULC                | 4.875% | 4/30/44       | 5,300               | 5,050                 |
| CNOOC Finance 2015 Australia Pty Ltd. | 4.200% | 5/5/45        | 5,000               | 4,338                 |
| CNOOC Finance 2015 USA LLC            | 4.375% | 5/2/28        | 33,050              | 32,679                |
| CNOOC Petroleum North America ULC     | 5.875% | 3/10/35       | 5,500               | 5,885                 |
| CNOOC Petroleum North America ULC     | 6.400% | 5/15/37       | 11,325              | 12,754                |
| Columbia Pipeline Group Inc.          | 5.800% | 6/1/45        | 4,535               | 4,358                 |
| ConocoPhillips                        | 4.300% | 8/15/28       | 10,348              | 10,161                |
| ConocoPhillips                        | 2.400% | 2/15/31       | 4,900               | 4,185                 |
| ConocoPhillips                        | 5.900% | 10/15/32      | 3,625               | 3,828                 |
| ConocoPhillips                        | 5.900% | 5/15/38       | 10,161              | 10,505                |
| ConocoPhillips                        | 6.500% | 2/1/39        | 12,731              | 13,886                |
| ConocoPhillips                        | 4.875% | 10/1/47       | 10,294              | 9,009                 |
| ConocoPhillips Co.                    | 4.700% | 1/15/30       | 20,800              | 20,570                |
| ConocoPhillips Co.                    | 4.850% | 1/15/32       | 19,000              | 18,614                |
| ConocoPhillips Co.                    | 5.050% | 9/15/33       | 18,100              | 17,853                |
| ConocoPhillips Co.                    | 5.000% | 1/15/35       | 39,600              | 38,454                |
| ConocoPhillips Co.                    | 3.758% | 3/15/42       | 8,574               | 6,739                 |
| ConocoPhillips Co.                    | 4.300% | 11/15/44      | 13,848              | 11,554                |
| ConocoPhillips Co.                    | 3.800% | 3/15/52       | 12,530              | 9,149                 |
| ConocoPhillips Co.                    | 5.300% | 5/15/53       | 12,470              | 11,521                |
| ConocoPhillips Co.                    | 5.550% | 3/15/54       | 11,000              | 10,552                |
| ConocoPhillips Co.                    | 5.500% | 1/15/55       | 31,300              | 29,678                |
| ConocoPhillips Co.                    | 4.025% | 3/15/62       | 18,503              | 13,377                |
| ConocoPhillips Co.                    | 5.700% | 9/15/63       | 7,500               | 7,173                 |
| ConocoPhillips Co.                    | 5.650% | 1/15/65       | 15,840              | 14,964                |
| Continental Resources Inc.            | 4.375% | 1/15/28       | 7,577               | 7,366                 |
| Continental Resources Inc.            | 4.900% | 6/1/44        | 8,900               | 7,191                 |
| Coterra Energy Inc.                   | 3.900% | 5/15/27       | 11,055              | 10,802                |
| Coterra Energy Inc.                   | 4.375% | 3/15/29       | 3,280               | 3,174                 |
| Coterra Energy Inc.                   | 5.600% | 3/15/34       | 5,800               | 5,744                 |
| Coterra Energy Inc.                   | 5.400% | 2/15/35       | 2,400               | 2,326                 |
| Coterra Energy Inc.                   | 5.900% | 2/15/55       | 1,975               | 1,862                 |
| DCP Midstream Operating LP            | 5.625% | 7/15/27       | 6,343               | 6,429                 |
| DCP Midstream Operating LP            | 5.125% | 5/15/29       | 3,488               | 3,490                 |
| DCP Midstream Operating LP            | 8.125% | 8/16/30       | 3,400               | 3,843                 |
| DCP Midstream Operating LP            | 3.250% | 2/15/32       | 6,631               | 5,703                 |
| DCP Midstream Operating LP            | 5.600% | 4/1/44        | 4,000               | 3,728                 |
| Devon Energy Corp.                    | 5.250% | 10/15/27      | 4,792               | 4,796                 |
| Devon Energy Corp.                    | 5.875% | 6/15/28       | 3,128               | 3,140                 |
| Devon Energy Corp.                    | 4.500% | 1/15/30       | 5,648               | 5,466                 |
| Devon Energy Corp.                    | 7.875% | 9/30/31       | 6,950               | 7,830                 |
| Devon Energy Corp.                    | 7.950% | 4/15/32       | 4,314               | 4,860                 |
| Devon Energy Corp.                    | 5.600% | 7/15/41       | 14,692              | 13,577                |
| Devon Energy Corp.                    | 4.750% | 5/15/42       | 8,480               | 7,036                 |
| Devon Energy Corp.                    | 5.000% | 6/15/45       | 8,350               | 6,974                 |
| Devon Energy Corp.                    | 5.750% | 9/15/54       | 11,345              | 10,282                |
| Diamondback Energy Inc.               | 3.250% | 12/1/26       | 34,125              | 33,223                |
| Diamondback Energy Inc.               | 5.200% | 4/18/27       | 30,835              | 31,130                |
| Diamondback Energy Inc.               | 3.500% | 12/1/29       | 8,750               | 8,141                 |
| Diamondback Energy Inc.               | 5.150% | 1/30/30       | 9,835               | 9,852                 |
| Diamondback Energy Inc.               | 3.125% | 3/24/31       | 12,925              | 11,435                |
| Diamondback Energy Inc.               | 6.250% | 3/15/33       | 10,500              | 10,917                |
| Diamondback Energy Inc.               | 5.400% | 4/18/34       | 15,010              | 14,763                |

|                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Diamondback Energy Inc.                              | 4.400% | 3/24/51       | 6,700               | 5,194                 |
| Diamondback Energy Inc.                              | 4.250% | 3/15/52       | 7,430               | 5,601                 |
| Diamondback Energy Inc.                              | 6.250% | 3/15/53       | 7,690               | 7,673                 |
| Diamondback Energy Inc.                              | 5.750% | 4/18/54       | 17,335              | 16,248                |
| Diamondback Energy Inc.                              | 5.900% | 4/18/64       | 11,515              | 10,798                |
| Eastern Energy Gas Holdings LLC                      | 5.650% | 10/15/54      | 10,250              | 9,665                 |
| Eastern Gas Transmission & Storage Inc.              | 3.000% | 11/15/29      | 5,000               | 4,578                 |
| <sup>2</sup> Eastern Gas Transmission & Storage Inc. | 4.800% | 11/1/43       | 4,000               | 3,491                 |
| <sup>2</sup> Eastern Gas Transmission & Storage Inc. | 4.600% | 12/15/44      | 5,478               | 4,609                 |
| <sup>2</sup> Enbridge Energy Partners LP             | 7.500% | 4/15/38       | 4,725               | 5,359                 |
| Enbridge Energy Partners LP                          | 5.500% | 9/15/40       | 9,573               | 9,132                 |
| Enbridge Energy Partners LP                          | 7.375% | 10/15/45      | 5,880               | 6,636                 |
| Enbridge Inc.                                        | 1.600% | 10/4/26       | 800                 | 757                   |
| Enbridge Inc.                                        | 5.900% | 11/15/26      | 8,233               | 8,393                 |
| Enbridge Inc.                                        | 4.250% | 12/1/26       | 15,400              | 15,262                |
| Enbridge Inc.                                        | 5.250% | 4/5/27        | 8,635               | 8,736                 |
| Enbridge Inc.                                        | 3.700% | 7/15/27       | 6,675               | 6,512                 |
| Enbridge Inc.                                        | 6.000% | 11/15/28      | 8,180               | 8,463                 |
| Enbridge Inc.                                        | 5.300% | 4/5/29        | 8,600               | 8,688                 |
| Enbridge Inc.                                        | 3.125% | 11/15/29      | 14,295              | 13,088                |
| Enbridge Inc.                                        | 6.200% | 11/15/30      | 33,300              | 35,031                |
| Enbridge Inc.                                        | 5.700% | 3/8/33        | 26,395              | 26,681                |
| Enbridge Inc.                                        | 2.500% | 8/1/33        | 16,100              | 12,918                |
| Enbridge Inc.                                        | 5.625% | 4/5/34        | 23,800              | 23,949                |
| Enbridge Inc.                                        | 4.500% | 6/10/44       | 6,495               | 5,336                 |
| Enbridge Inc.                                        | 5.500% | 12/1/46       | 6,615               | 6,272                 |
| Enbridge Inc.                                        | 4.000% | 11/15/49      | 5,750               | 4,295                 |
| Enbridge Inc.                                        | 3.400% | 8/1/51        | 13,600              | 9,094                 |
| Enbridge Inc.                                        | 6.700% | 11/15/53      | 24,300              | 26,350                |
| Enbridge Inc.                                        | 5.950% | 4/5/54        | 11,100              | 10,980                |
| Enbridge Inc.                                        | 7.200% | 6/27/54       | 7,945               | 8,173                 |
| Enbridge Inc.                                        | 7.375% | 3/15/55       | 3,750               | 3,892                 |
| Energy Transfer LP                                   | 4.750% | 1/15/26       | 11,005              | 10,992                |
| Energy Transfer LP                                   | 3.900% | 7/15/26       | 6,000               | 5,922                 |
| Energy Transfer LP                                   | 4.400% | 3/15/27       | 11,100              | 10,992                |
| <sup>2</sup> Energy Transfer LP                      | 4.200% | 4/15/27       | 6,900               | 6,810                 |
| <sup>2</sup> Energy Transfer LP                      | 5.500% | 6/1/27        | 10,800              | 10,941                |
| Energy Transfer LP                                   | 4.000% | 10/1/27       | 15,000              | 14,666                |
| Energy Transfer LP                                   | 5.550% | 2/15/28       | 13,700              | 13,912                |
| Energy Transfer LP                                   | 4.950% | 5/15/28       | 12,200              | 12,182                |
| Energy Transfer LP                                   | 4.950% | 6/15/28       | 13,110              | 13,086                |
| Energy Transfer LP                                   | 5.250% | 4/15/29       | 22,800              | 22,882                |
| Energy Transfer LP                                   | 5.250% | 7/1/29        | 4,244               | 4,264                 |
| Energy Transfer LP                                   | 4.150% | 9/15/29       | 3,000               | 2,877                 |
| Energy Transfer LP                                   | 3.750% | 5/15/30       | 16,180              | 15,081                |
| Energy Transfer LP                                   | 6.400% | 12/1/30       | 10,870              | 11,474                |
| Energy Transfer LP                                   | 5.750% | 2/15/33       | 17,060              | 17,264                |
| Energy Transfer LP                                   | 6.550% | 12/1/33       | 21,230              | 22,554                |
| Energy Transfer LP                                   | 5.550% | 5/15/34       | 12,810              | 12,699                |
| Energy Transfer LP                                   | 5.600% | 9/1/34        | 13,594              | 13,530                |
| Energy Transfer LP                                   | 4.900% | 3/15/35       | 4,100               | 3,848                 |
| <sup>2</sup> Energy Transfer LP                      | 6.625% | 10/15/36      | 11,675              | 12,381                |
| Energy Transfer LP                                   | 5.800% | 6/15/38       | 5,790               | 5,694                 |
| Energy Transfer LP                                   | 7.500% | 7/1/38        | 6,132               | 6,926                 |
| Energy Transfer LP                                   | 6.050% | 6/1/41        | 5,690               | 5,657                 |
| Energy Transfer LP                                   | 6.500% | 2/1/42        | 11,926              | 12,340                |
| Energy Transfer LP                                   | 6.100% | 2/15/42       | 2,500               | 2,456                 |
| Energy Transfer LP                                   | 4.950% | 1/15/43       | 2,850               | 2,444                 |
| Energy Transfer LP                                   | 5.150% | 2/1/43        | 5,900               | 5,187                 |
| Energy Transfer LP                                   | 5.950% | 10/1/43       | 4,300               | 4,160                 |
| Energy Transfer LP                                   | 5.300% | 4/1/44        | 10,675              | 9,533                 |
| Energy Transfer LP                                   | 5.000% | 5/15/44       | 7,415               | 6,352                 |
| Energy Transfer LP                                   | 5.150% | 3/15/45       | 11,269              | 9,852                 |
| Energy Transfer LP                                   | 5.350% | 5/15/45       | 13,175              | 11,839                |
| Energy Transfer LP                                   | 6.125% | 12/15/45      | 14,450              | 14,244                |
| Energy Transfer LP                                   | 5.300% | 4/15/47       | 10,051              | 8,871                 |
| Energy Transfer LP                                   | 5.400% | 10/1/47       | 13,897              | 12,462                |
| Energy Transfer LP                                   | 6.000% | 6/15/48       | 11,300              | 10,936                |
| Energy Transfer LP                                   | 6.250% | 4/15/49       | 27,400              | 27,456                |
| Energy Transfer LP                                   | 5.000% | 5/15/50       | 30,900              | 26,232                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                  | 5.950% | 5/15/54       | 39,450              | 37,999                |
| Energy Transfer LP                  | 6.050% | 9/1/54        | 19,019              | 18,594                |
| Eni USA Inc.                        | 7.300% | 11/15/27      | 1,095               | 1,166                 |
| EnLink Midstream LLC                | 5.375% | 6/1/29        | 5,680               | 5,675                 |
| EnLink Midstream LLC                | 5.650% | 9/1/34        | 10,700              | 10,660                |
| EnLink Midstream Partners LP        | 4.850% | 7/15/26       | 5,600               | 5,585                 |
| EnLink Midstream Partners LP        | 5.600% | 4/1/44        | 3,990               | 3,654                 |
| EnLink Midstream Partners LP        | 5.050% | 4/1/45        | 5,130               | 4,388                 |
| EnLink Midstream Partners LP        | 5.450% | 6/1/47        | 8,065               | 7,252                 |
| Enterprise Products Operating LLC   | 5.050% | 1/10/26       | 1,600               | 1,607                 |
| Enterprise Products Operating LLC   | 3.700% | 2/15/26       | 12,682              | 12,560                |
| Enterprise Products Operating LLC   | 3.950% | 2/15/27       | 1,400               | 1,380                 |
| Enterprise Products Operating LLC   | 4.150% | 10/16/28      | 7,870               | 7,681                 |
| Enterprise Products Operating LLC   | 3.125% | 7/31/29       | 17,940              | 16,688                |
| Enterprise Products Operating LLC   | 2.800% | 1/31/30       | 11,900              | 10,750                |
| Enterprise Products Operating LLC   | 5.350% | 1/31/33       | 18,200              | 18,334                |
| 2 Enterprise Products Operating LLC | 6.875% | 3/1/33        | 5,843               | 6,428                 |
| 2 Enterprise Products Operating LLC | 4.850% | 1/31/34       | 11,220              | 10,855                |
| Enterprise Products Operating LLC   | 6.650% | 10/15/34      | 235                 | 256                   |
| Enterprise Products Operating LLC   | 4.950% | 2/15/35       | 10,000              | 9,673                 |
| Enterprise Products Operating LLC   | 7.550% | 4/15/38       | 3,330               | 3,895                 |
| Enterprise Products Operating LLC   | 6.125% | 10/15/39      | 5,845               | 6,066                 |
| Enterprise Products Operating LLC   | 5.950% | 2/1/41        | 5,465               | 5,597                 |
| Enterprise Products Operating LLC   | 5.700% | 2/15/42       | 4,065               | 4,043                 |
| Enterprise Products Operating LLC   | 4.850% | 8/15/42       | 12,293              | 11,068                |
| Enterprise Products Operating LLC   | 4.450% | 2/15/43       | 15,212              | 12,958                |
| Enterprise Products Operating LLC   | 4.850% | 3/15/44       | 22,326              | 19,965                |
| Enterprise Products Operating LLC   | 5.100% | 2/15/45       | 12,370              | 11,373                |
| Enterprise Products Operating LLC   | 4.900% | 5/15/46       | 12,385              | 11,010                |
| Enterprise Products Operating LLC   | 4.250% | 2/15/48       | 21,492              | 17,192                |
| Enterprise Products Operating LLC   | 4.800% | 2/1/49        | 13,298              | 11,468                |
| Enterprise Products Operating LLC   | 4.200% | 1/31/50       | 22,942              | 18,067                |
| Enterprise Products Operating LLC   | 3.700% | 1/31/51       | 4,203               | 3,013                 |
| Enterprise Products Operating LLC   | 3.200% | 2/15/52       | 7,999               | 5,195                 |
| Enterprise Products Operating LLC   | 3.300% | 2/15/53       | 14,300              | 9,393                 |
| Enterprise Products Operating LLC   | 4.950% | 10/15/54      | 4,525               | 3,958                 |
| Enterprise Products Operating LLC   | 5.550% | 2/16/55       | 17,300              | 16,622                |
| Enterprise Products Operating LLC   | 3.950% | 1/31/60       | 11,600              | 8,341                 |
| 2 Enterprise Products Operating LLC | 5.250% | 8/16/77       | 5,100               | 4,974                 |
| 2 Enterprise Products Operating LLC | 5.375% | 2/15/78       | 11,315              | 10,808                |
| EOG Resources Inc.                  | 4.150% | 1/15/26       | 6,750               | 6,715                 |
| EOG Resources Inc.                  | 4.375% | 4/15/30       | 11,695              | 11,375                |
| EOG Resources Inc.                  | 3.900% | 4/1/35        | 2,000               | 1,779                 |
| EOG Resources Inc.                  | 4.950% | 4/15/50       | 9,900               | 8,787                 |
| EOG Resources Inc.                  | 5.650% | 12/1/54       | 11,650              | 11,403                |
| EQT Corp.                           | 3.900% | 10/1/27       | 12,600              | 12,242                |
| EQT Corp.                           | 5.700% | 4/1/28        | 4,855               | 4,926                 |
| EQT Corp.                           | 5.000% | 1/15/29       | 6,159               | 6,070                 |
| EQT Corp.                           | 7.000% | 2/1/30        | 9,600               | 10,211                |
| EQT Corp.                           | 5.750% | 2/1/34        | 7,400               | 7,352                 |
| Expand Energy Corp.                 | 5.375% | 3/15/30       | 18,915              | 18,492                |
| Expand Energy Corp.                 | 4.750% | 2/1/32        | 10,570              | 9,815                 |
| Expand Energy Corp.                 | 5.700% | 1/15/35       | 12,120              | 11,907                |
| Exxon Mobil Corp.                   | 3.043% | 3/1/26        | 27,373              | 26,940                |
| Exxon Mobil Corp.                   | 2.275% | 8/16/26       | 37,725              | 36,468                |
| Exxon Mobil Corp.                   | 2.440% | 8/16/29       | 9,750               | 8,897                 |
| Exxon Mobil Corp.                   | 3.482% | 3/19/30       | 21,000              | 19,767                |
| Exxon Mobil Corp.                   | 2.610% | 10/15/30      | 25,455              | 22,669                |
| Exxon Mobil Corp.                   | 2.995% | 8/16/39       | 11,504              | 8,686                 |
| Exxon Mobil Corp.                   | 4.227% | 3/19/40       | 31,450              | 27,538                |
| Exxon Mobil Corp.                   | 3.567% | 3/6/45        | 16,653              | 12,508                |
| Exxon Mobil Corp.                   | 4.114% | 3/1/46        | 13,400              | 10,842                |
| Exxon Mobil Corp.                   | 3.095% | 8/16/49       | 18,434              | 12,242                |
| Exxon Mobil Corp.                   | 4.327% | 3/19/50       | 31,490              | 25,893                |
| Exxon Mobil Corp.                   | 3.452% | 4/15/51       | 30,641              | 21,509                |
| Halliburton Co.                     | 2.920% | 3/1/30        | 10,200              | 9,186                 |
| Halliburton Co.                     | 4.850% | 11/15/35      | 16,325              | 15,509                |
| Halliburton Co.                     | 6.700% | 9/15/38       | 16,880              | 18,384                |
| Halliburton Co.                     | 7.450% | 9/15/39       | 4,500               | 5,251                 |
| Halliburton Co.                     | 4.500% | 11/15/41      | 3,500               | 3,000                 |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Halliburton Co.                    | 4.750% | 8/1/43        | 14,075              | 12,250                |
| Halliburton Co.                    | 5.000% | 11/15/45      | 19,117              | 17,105                |
| 7 Helmerich & Payne Inc.           | 4.650% | 12/1/27       | 5,950               | 5,875                 |
| 7 Helmerich & Payne Inc.           | 4.850% | 12/1/29       | 4,200               | 4,067                 |
| Helmerich & Payne Inc.             | 2.900% | 9/29/31       | 5,400               | 4,494                 |
| 7 Helmerich & Payne Inc.           | 5.500% | 12/1/34       | 6,250               | 5,937                 |
| Hess Corp.                         | 4.300% | 4/1/27        | 11,460              | 11,344                |
| Hess Corp.                         | 7.300% | 8/15/31       | 9,785               | 10,864                |
| Hess Corp.                         | 7.125% | 3/15/33       | 5,780               | 6,397                 |
| Hess Corp.                         | 6.000% | 1/15/40       | 15,050              | 15,672                |
| Hess Corp.                         | 5.600% | 2/15/41       | 12,672              | 12,486                |
| Hess Corp.                         | 5.800% | 4/1/47        | 2,100               | 2,102                 |
| HF Sinclair Corp.                  | 5.875% | 4/1/26        | 8,008               | 8,067                 |
| HF Sinclair Corp.                  | 4.500% | 10/1/30       | 5,300               | 4,996                 |
| Kinder Morgan Energy Partners LP   | 7.400% | 3/15/31       | 1,930               | 2,118                 |
| Kinder Morgan Energy Partners LP   | 7.300% | 8/15/33       | 3,085               | 3,430                 |
| Kinder Morgan Energy Partners LP   | 5.800% | 3/15/35       | 5,000               | 5,030                 |
| Kinder Morgan Energy Partners LP   | 6.500% | 2/1/37        | 6,875               | 7,184                 |
| 2 Kinder Morgan Energy Partners LP | 6.950% | 1/15/38       | 13,771              | 14,931                |
| Kinder Morgan Energy Partners LP   | 6.500% | 9/1/39        | 9,675               | 10,089                |
| Kinder Morgan Energy Partners LP   | 6.550% | 9/15/40       | 4,900               | 5,080                 |
| Kinder Morgan Energy Partners LP   | 7.500% | 11/15/40      | 1,750               | 1,963                 |
| Kinder Morgan Energy Partners LP   | 6.375% | 3/1/41        | 5,100               | 5,194                 |
| Kinder Morgan Energy Partners LP   | 5.625% | 9/1/41        | 9,504               | 8,929                 |
| Kinder Morgan Energy Partners LP   | 5.000% | 8/15/42       | 4,380               | 3,809                 |
| Kinder Morgan Energy Partners LP   | 4.700% | 11/1/42       | 6,690               | 5,624                 |
| Kinder Morgan Energy Partners LP   | 5.000% | 3/1/43        | 5,137               | 4,474                 |
| Kinder Morgan Energy Partners LP   | 5.500% | 3/1/44        | 9,400               | 8,701                 |
| Kinder Morgan Energy Partners LP   | 5.400% | 9/1/44        | 2,629               | 2,390                 |
| Kinder Morgan Inc.                 | 1.750% | 11/15/26      | 5,000               | 4,739                 |
| Kinder Morgan Inc.                 | 4.300% | 3/1/28        | 6,851               | 6,725                 |
| Kinder Morgan Inc.                 | 5.100% | 8/1/29        | 3,600               | 3,601                 |
| Kinder Morgan Inc.                 | 2.000% | 2/15/31       | 7,800               | 6,526                 |
| 2 Kinder Morgan Inc.               | 7.800% | 8/1/31        | 2,730               | 3,073                 |
| 2 Kinder Morgan Inc.               | 7.750% | 1/15/32       | 7,956               | 9,041                 |
| Kinder Morgan Inc.                 | 4.800% | 2/1/33        | 9,000               | 8,560                 |
| Kinder Morgan Inc.                 | 5.200% | 6/1/33        | 16,000              | 15,626                |
| Kinder Morgan Inc.                 | 5.300% | 12/1/34       | 9,244               | 9,021                 |
| Kinder Morgan Inc.                 | 5.550% | 6/1/45        | 24,725              | 23,087                |
| Kinder Morgan Inc.                 | 5.050% | 2/15/46       | 8,935               | 7,752                 |
| Kinder Morgan Inc.                 | 5.200% | 3/1/48        | 4,100               | 3,616                 |
| Kinder Morgan Inc.                 | 3.250% | 8/1/50        | 5,200               | 3,289                 |
| Kinder Morgan Inc.                 | 3.600% | 2/15/51       | 6,000               | 4,054                 |
| Kinder Morgan Inc.                 | 5.450% | 8/1/52        | 915                 | 832                   |
| Kinder Morgan Inc.                 | 5.950% | 8/1/54        | 8,600               | 8,383                 |
| Marathon Petroleum Corp.           | 5.125% | 12/15/26      | 10,000              | 10,068                |
| Marathon Petroleum Corp.           | 3.800% | 4/1/28        | 3,825               | 3,693                 |
| Marathon Petroleum Corp.           | 6.500% | 3/1/41        | 13,232              | 13,708                |
| Marathon Petroleum Corp.           | 4.750% | 9/15/44       | 8,395               | 6,958                 |
| Marathon Petroleum Corp.           | 4.500% | 4/1/48        | 7,685               | 5,996                 |
| Marathon Petroleum Corp.           | 5.000% | 9/15/54       | 4,425               | 3,646                 |
| MPLX LP                            | 1.750% | 3/1/26        | 16,519              | 15,953                |
| MPLX LP                            | 4.125% | 3/1/27        | 10,525              | 10,369                |
| MPLX LP                            | 4.250% | 12/1/27       | 8,960               | 8,823                 |
| MPLX LP                            | 4.000% | 3/15/28       | 19,650              | 19,053                |
| MPLX LP                            | 4.800% | 2/15/29       | 7,643               | 7,577                 |
| MPLX LP                            | 2.650% | 8/15/30       | 15,341              | 13,419                |
| MPLX LP                            | 4.950% | 9/1/32        | 9,998               | 9,643                 |
| MPLX LP                            | 5.000% | 3/1/33        | 11,800              | 11,339                |
| MPLX LP                            | 5.500% | 6/1/34        | 19,225              | 18,954                |
| MPLX LP                            | 4.500% | 4/15/38       | 13,962              | 12,162                |
| MPLX LP                            | 5.200% | 3/1/47        | 14,335              | 12,711                |
| MPLX LP                            | 5.200% | 12/1/47       | 3,120               | 2,754                 |
| MPLX LP                            | 5.500% | 2/15/49       | 13,690              | 12,563                |
| MPLX LP                            | 4.950% | 3/14/52       | 7,000               | 5,884                 |
| MPLX LP                            | 5.650% | 3/1/53        | 8,300               | 7,739                 |
| MPLX LP                            | 4.900% | 4/15/58       | 4,500               | 3,630                 |
| NOV Inc.                           | 3.600% | 12/1/29       | 3,438               | 3,207                 |
| NOV Inc.                           | 3.950% | 12/1/42       | 11,900              | 8,838                 |
| Occidental Petroleum Corp.         | 5.550% | 3/15/26       | 8,980               | 9,023                 |

|                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------|--------|---------------|---------------------|-----------------------|
| Occidental Petroleum Corp. | 8.500% | 7/15/27       | 5,158               | 5,503                 |
| Occidental Petroleum Corp. | 6.375% | 9/1/28        | 5,812               | 6,000                 |
| Occidental Petroleum Corp. | 5.200% | 8/1/29        | 13,680              | 13,574                |
| Occidental Petroleum Corp. | 8.875% | 7/15/30       | 12,542              | 14,275                |
| Occidental Petroleum Corp. | 6.625% | 9/1/30        | 14,278              | 14,947                |
| Occidental Petroleum Corp. | 6.125% | 1/1/31        | 13,129              | 13,432                |
| Occidental Petroleum Corp. | 7.500% | 5/1/31        | 9,157               | 9,999                 |
| Occidental Petroleum Corp. | 7.875% | 9/15/31       | 5,100               | 5,637                 |
| Occidental Petroleum Corp. | 5.375% | 1/1/32        | 19,160              | 18,769                |
| Occidental Petroleum Corp. | 5.550% | 10/1/34       | 13,675              | 13,271                |
| Occidental Petroleum Corp. | 6.450% | 9/15/36       | 18,043              | 18,463                |
| Occidental Petroleum Corp. | 7.950% | 6/15/39       | 2,562               | 2,921                 |
| Occidental Petroleum Corp. | 6.200% | 3/15/40       | 8,642               | 8,510                 |
| Occidental Petroleum Corp. | 6.600% | 3/15/46       | 14,262              | 14,414                |
| Occidental Petroleum Corp. | 4.400% | 4/15/46       | 4,469               | 3,314                 |
| Occidental Petroleum Corp. | 4.200% | 3/15/48       | 4,173               | 2,999                 |
| Occidental Petroleum Corp. | 6.050% | 10/1/54       | 11,395              | 10,716                |
| ONEOK Inc.                 | 5.850% | 1/15/26       | 3,367               | 3,397                 |
| ONEOK Inc.                 | 5.000% | 3/1/26        | 9,075               | 9,085                 |
| ONEOK Inc.                 | 5.550% | 11/1/26       | 2,087               | 2,113                 |
| ONEOK Inc.                 | 4.000% | 7/13/27       | 9,250               | 9,081                 |
| ONEOK Inc.                 | 4.250% | 9/24/27       | 16,500              | 16,261                |
| ONEOK Inc.                 | 4.550% | 7/15/28       | 8,241               | 8,118                 |
| ONEOK Inc.                 | 5.650% | 11/1/28       | 7,000               | 7,144                 |
| ONEOK Inc.                 | 4.350% | 3/15/29       | 9,600               | 9,345                 |
| ONEOK Inc.                 | 3.400% | 9/1/29        | 13,025              | 12,108                |
| ONEOK Inc.                 | 3.100% | 3/15/30       | 8,000               | 7,252                 |
| ONEOK Inc.                 | 3.250% | 6/1/30        | 11,150              | 10,121                |
| ONEOK Inc.                 | 5.800% | 11/1/30       | 5,000               | 5,145                 |
| ONEOK Inc.                 | 6.350% | 1/15/31       | 7,000               | 7,354                 |
| ONEOK Inc.                 | 4.750% | 10/15/31      | 14,250              | 13,777                |
| ONEOK Inc.                 | 6.050% | 9/1/33        | 9,000               | 9,262                 |
| ONEOK Inc.                 | 5.050% | 11/1/34       | 31,254              | 29,901                |
| ONEOK Inc.                 | 6.000% | 6/15/35       | 5,428               | 5,554                 |
| ONEOK Inc.                 | 5.150% | 10/15/43      | 3,775               | 3,366                 |
| ONEOK Inc.                 | 4.250% | 9/15/46       | 5,285               | 4,055                 |
| ONEOK Inc.                 | 4.950% | 7/13/47       | 9,164               | 7,742                 |
| ONEOK Inc.                 | 4.200% | 10/3/47       | 10,710              | 8,079                 |
| ONEOK Inc.                 | 5.200% | 7/15/48       | 10,600              | 9,355                 |
| ONEOK Inc.                 | 4.850% | 2/1/49        | 500                 | 414                   |
| ONEOK Inc.                 | 4.450% | 9/1/49        | 8,210               | 6,390                 |
| ONEOK Inc.                 | 3.950% | 3/1/50        | 7,450               | 5,371                 |
| ONEOK Inc.                 | 4.500% | 3/15/50       | 4,085               | 3,213                 |
| ONEOK Inc.                 | 7.150% | 1/15/51       | 2,900               | 3,140                 |
| ONEOK Inc.                 | 6.625% | 9/1/53        | 23,500              | 24,721                |
| ONEOK Inc.                 | 5.700% | 11/1/54       | 17,040              | 16,033                |
| ONEOK Inc.                 | 5.850% | 11/1/64       | 9,555               | 8,935                 |
| ONEOK Partners LP          | 6.650% | 10/1/36       | 15,153              | 16,092                |
| ONEOK Partners LP          | 6.850% | 10/15/37      | 6,725               | 7,221                 |
| ONEOK Partners LP          | 6.125% | 2/1/41        | 750                 | 745                   |
| ONEOK Partners LP          | 6.200% | 9/15/43       | 4,185               | 4,166                 |
| Ovintiv Inc.               | 5.375% | 1/1/26        | 1,300               | 1,304                 |
| Ovintiv Inc.               | 5.650% | 5/15/28       | 7,472               | 7,571                 |
| Ovintiv Inc.               | 7.375% | 11/1/31       | 5,000               | 5,425                 |
| Ovintiv Inc.               | 6.250% | 7/15/33       | 5,025               | 5,142                 |
| Ovintiv Inc.               | 6.500% | 8/15/34       | 8,443               | 8,755                 |
| Ovintiv Inc.               | 6.625% | 8/15/37       | 11,375              | 11,652                |
| Ovintiv Inc.               | 6.500% | 2/1/38        | 4,200               | 4,270                 |
| Ovintiv Inc.               | 7.100% | 7/15/53       | 4,000               | 4,261                 |
| Patterson-UTL Energy Inc.  | 3.950% | 2/1/28        | 5,400               | 5,165                 |
| Patterson-UTL Energy Inc.  | 5.150% | 11/15/29      | 3,800               | 3,706                 |
| Patterson-UTL Energy Inc.  | 7.150% | 10/1/33       | 4,385               | 4,595                 |
| Phillips 66                | 1.300% | 2/15/26       | 2,800               | 2,698                 |
| Phillips 66                | 3.900% | 3/15/28       | 9,896               | 9,595                 |
| Phillips 66                | 2.150% | 12/15/30      | 9,000               | 7,632                 |
| Phillips 66                | 4.650% | 11/15/34      | 11,150              | 10,392                |
| Phillips 66                | 5.875% | 5/1/42        | 18,756              | 18,622                |
| Phillips 66                | 4.875% | 11/15/44      | 16,940              | 14,648                |
| Phillips 66                | 3.300% | 3/15/52       | 10,900              | 7,001                 |
| Phillips 66 Co.            | 3.550% | 10/1/26       | 6,075               | 5,964                 |



|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Phillips 66 Co.                                        | 4.950% | 12/1/27       | 2,975               | 2,999                 |
| Phillips 66 Co.                                        | 3.750% | 3/1/28        | 2,000               | 1,936                 |
| Phillips 66 Co.                                        | 3.150% | 12/15/29      | 5,275               | 4,838                 |
| Phillips 66 Co.                                        | 5.250% | 6/15/31       | 25,200              | 25,257                |
| Phillips 66 Co.                                        | 5.300% | 6/30/33       | 12,750              | 12,643                |
| Phillips 66 Co.                                        | 4.950% | 3/15/35       | 6,810               | 6,434                 |
| Phillips 66 Co.                                        | 4.680% | 2/15/45       | 4,740               | 3,966                 |
| Phillips 66 Co.                                        | 4.900% | 10/1/46       | 5,000               | 4,287                 |
| Phillips 66 Co.                                        | 5.500% | 3/15/55       | 6,830               | 6,286                 |
| Pioneer Natural Resources Co.                          | 1.125% | 1/15/26       | 6,400               | 6,176                 |
| Pioneer Natural Resources Co.                          | 1.900% | 8/15/30       | 13,865              | 11,804                |
| Pioneer Natural Resources Co.                          | 2.150% | 1/15/31       | 10,000              | 8,490                 |
| Plains All American Pipeline LP                        | 4.500% | 12/15/26      | 10,450              | 10,396                |
| Plains All American Pipeline LP                        | 3.550% | 12/15/29      | 8,200               | 7,626                 |
| Plains All American Pipeline LP                        | 3.800% | 9/15/30       | 7,300               | 6,778                 |
| Plains All American Pipeline LP                        | 5.700% | 9/15/34       | 7,500               | 7,496                 |
| Plains All American Pipeline LP                        | 6.650% | 1/15/37       | 4,100               | 4,294                 |
| Plains All American Pipeline LP                        | 5.150% | 6/1/42        | 5,130               | 4,545                 |
| Plains All American Pipeline LP                        | 4.300% | 1/31/43       | 3,645               | 2,881                 |
| Plains All American Pipeline LP                        | 4.700% | 6/15/44       | 8,580               | 7,079                 |
| Plains All American Pipeline LP                        | 4.900% | 2/15/45       | 10,964              | 9,293                 |
| Sabine Pass Liquefaction LLC                           | 5.875% | 6/30/26       | 22,000              | 22,210                |
| Sabine Pass Liquefaction LLC                           | 5.000% | 3/15/27       | 36,869              | 36,954                |
| Sabine Pass Liquefaction LLC                           | 4.200% | 3/15/28       | 21,100              | 20,595                |
| Sabine Pass Liquefaction LLC                           | 4.500% | 5/15/30       | 25,795              | 24,980                |
| Sabine Pass Liquefaction LLC                           | 5.900% | 9/15/37       | 4,065               | 4,136                 |
| Schlumberger Investment SA                             | 4.500% | 5/15/28       | 6,100               | 6,051                 |
| Schlumberger Investment SA                             | 2.650% | 6/26/30       | 10,060              | 8,966                 |
| Schlumberger Investment SA                             | 4.850% | 5/15/33       | 7,350               | 7,176                 |
| Schlumberger Investment SA                             | 5.000% | 6/1/34        | 3,200               | 3,143                 |
| <sup>2</sup> Shell Finance US Inc.                     | 2.375% | 11/7/29       | 46,263              | 41,478                |
| <sup>2</sup> Shell Finance US Inc.                     | 2.750% | 4/6/30        | 23,705              | 21,364                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.125% | 5/11/35       | 23,141              | 21,199                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.550% | 8/12/43       | 16,125              | 14,047                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.375% | 5/11/45       | 32,387              | 27,055                |
| <sup>2</sup> Shell Finance US Inc.                     | 4.000% | 5/10/46       | 31,925              | 25,004                |
| <sup>2</sup> Shell Finance US Inc.                     | 3.750% | 9/12/46       | 6,325               | 4,743                 |
| <sup>2</sup> Shell Finance US Inc.                     | 3.250% | 4/6/50        | 15,515              | 10,432                |
| Shell International Finance BV                         | 2.875% | 5/10/26       | 9,980               | 9,762                 |
| Shell International Finance BV                         | 2.500% | 9/12/26       | 12,897              | 12,483                |
| Shell International Finance BV                         | 3.875% | 11/13/28      | 15,336              | 14,891                |
| Shell International Finance BV                         | 6.375% | 12/15/38      | 30,923              | 33,621                |
| Shell International Finance BV                         | 2.875% | 11/26/41      | 6,580               | 4,640                 |
| Shell International Finance BV                         | 3.625% | 8/21/42       | 2,427               | 1,885                 |
| Shell International Finance BV                         | 3.125% | 11/7/49       | 13,195              | 8,677                 |
| Shell International Finance BV                         | 3.000% | 11/26/51      | 21,200              | 13,399                |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 4.911% | 9/1/27        | 4,350               | 4,334                 |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 5.026% | 10/1/29       | 11,450              | 11,243                |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 5.584% | 10/1/34       | 14,225              | 13,831                |
| <sup>7</sup> South Bow USA Infrastructure Holdings LLC | 6.176% | 10/1/54       | 7,975               | 7,699                 |
| Spectra Energy Partners LP                             | 3.375% | 10/15/26      | 5,145               | 5,023                 |
| Spectra Energy Partners LP                             | 5.950% | 9/25/43       | 3,140               | 3,085                 |
| Spectra Energy Partners LP                             | 4.500% | 3/15/45       | 12,925              | 10,585                |
| Suncor Energy Inc.                                     | 7.150% | 2/1/32        | 6,407               | 6,945                 |
| Suncor Energy Inc.                                     | 5.950% | 12/1/34       | 1,295               | 1,341                 |
| Suncor Energy Inc.                                     | 6.800% | 5/15/38       | 5,331               | 5,673                 |
| Suncor Energy Inc.                                     | 6.850% | 6/1/39        | 7,666               | 8,278                 |
| Suncor Energy Inc.                                     | 4.000% | 11/15/47      | 9,295               | 6,880                 |
| Suncor Energy Inc.                                     | 3.750% | 3/4/51        | 8,595               | 6,026                 |
| Targa Resources Corp.                                  | 6.150% | 3/1/29        | 11,000              | 11,411                |
| Targa Resources Corp.                                  | 4.200% | 2/1/33        | 13,070              | 11,868                |
| Targa Resources Corp.                                  | 6.125% | 3/15/33       | 7,794               | 8,035                 |
| Targa Resources Corp.                                  | 6.500% | 3/30/34       | 11,445              | 12,100                |
| Targa Resources Corp.                                  | 5.500% | 2/15/35       | 34,245              | 33,698                |
| Targa Resources Corp.                                  | 4.950% | 4/15/52       | 42,970              | 36,112                |
| Targa Resources Corp.                                  | 6.250% | 7/1/52        | 4,900               | 4,887                 |
| Targa Resources Corp.                                  | 6.500% | 2/15/53       | 13,000              | 13,545                |
| Targa Resources Partners LP                            | 6.500% | 7/15/27       | 4,000               | 4,029                 |
| Targa Resources Partners LP                            | 5.000% | 1/15/28       | 7,000               | 6,924                 |
| Targa Resources Partners LP                            | 6.875% | 1/15/29       | 7,000               | 7,156                 |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Targa Resources Partners LP            | 5.500% | 3/1/30        | 10,000              | 10,026                |
| Targa Resources Partners LP            | 4.875% | 2/1/31        | 10,000              | 9,658                 |
| Targa Resources Partners LP            | 4.000% | 1/15/32       | 10,000              | 9,094                 |
| TC PipeLines LP                        | 3.900% | 5/25/27       | 7,100               | 6,941                 |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 3/15/27       | 825                 | 860                   |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 10/15/28      | 4,000               | 4,252                 |
| Tennessee Gas Pipeline Co. LLC         | 7.625% | 4/1/37        | 200                 | 228                   |
| Texas Eastern Transmission LP          | 7.000% | 7/15/32       | 3,205               | 3,503                 |
| TotalEnergies Capital International SA | 3.455% | 2/19/29       | 18,685              | 17,797                |
| TotalEnergies Capital International SA | 2.829% | 1/10/30       | 11,000              | 10,009                |
| TotalEnergies Capital International SA | 2.986% | 6/29/41       | 15,428              | 11,074                |
| TotalEnergies Capital International SA | 3.461% | 7/12/49       | 1,400               | 980                   |
| TotalEnergies Capital International SA | 3.127% | 5/29/50       | 35,100              | 23,006                |
| TotalEnergies Capital International SA | 3.386% | 6/29/60       | 7,000               | 4,519                 |
| TotalEnergies Capital SA               | 3.883% | 10/11/28      | 6,350               | 6,171                 |
| TotalEnergies Capital SA               | 5.150% | 4/5/34        | 14,400              | 14,302                |
| TotalEnergies Capital SA               | 4.724% | 9/10/34       | 12,250              | 11,772                |
| TotalEnergies Capital SA               | 5.488% | 4/5/54        | 46,255              | 44,254                |
| TotalEnergies Capital SA               | 5.275% | 9/10/54       | 36,500              | 33,782                |
| TotalEnergies Capital SA               | 5.638% | 4/5/64        | 14,385              | 13,710                |
| TotalEnergies Capital SA               | 5.425% | 9/10/64       | 14,685              | 13,588                |
| TransCanada PipeLines Ltd.             | 4.875% | 1/15/26       | 6,000               | 5,995                 |
| TransCanada PipeLines Ltd.             | 4.250% | 5/15/28       | 10,100              | 9,858                 |
| TransCanada PipeLines Ltd.             | 4.100% | 4/15/30       | 13,610              | 12,917                |
| TransCanada PipeLines Ltd.             | 4.625% | 3/1/34        | 18,106              | 16,851                |
| TransCanada PipeLines Ltd.             | 5.600% | 3/31/34       | 3,990               | 3,969                 |
| TransCanada PipeLines Ltd.             | 5.850% | 3/15/36       | 10,025              | 10,098                |
| TransCanada PipeLines Ltd.             | 6.200% | 10/15/37      | 24,155              | 24,859                |
| TransCanada PipeLines Ltd.             | 7.250% | 8/15/38       | 5,000               | 5,606                 |
| TransCanada PipeLines Ltd.             | 6.100% | 6/1/40        | 12,134              | 12,300                |
| Transcontinental Gas Pipe Line Co. LLC | 7.850% | 2/1/26        | 16,710              | 17,130                |
| Transcontinental Gas Pipe Line Co. LLC | 4.000% | 3/15/28       | 11,200              | 10,878                |
| Transcontinental Gas Pipe Line Co. LLC | 3.250% | 5/15/30       | 14,546              | 13,245                |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41       | 3,850               | 3,616                 |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42        | 2,723               | 2,294                 |
| Transcontinental Gas Pipe Line Co. LLC | 4.600% | 3/15/48       | 6,550               | 5,430                 |
| Transcontinental Gas Pipe Line Co. LLC | 3.950% | 5/15/50       | 5,400               | 3,987                 |
| Valero Energy Corp.                    | 2.150% | 9/15/27       | 6,600               | 6,171                 |
| Valero Energy Corp.                    | 4.350% | 6/1/28        | 11,262              | 11,034                |
| Valero Energy Corp.                    | 2.800% | 12/1/31       | 5,150               | 4,392                 |
| Valero Energy Corp.                    | 7.500% | 4/15/32       | 7,131               | 8,008                 |
| Valero Energy Corp.                    | 6.625% | 6/15/37       | 18,035              | 18,925                |
| Valero Energy Corp.                    | 4.900% | 3/15/45       | 4,900               | 4,287                 |
| Valero Energy Corp.                    | 3.650% | 12/1/51       | 10,000              | 6,729                 |
| Valero Energy Corp.                    | 4.000% | 6/1/52        | 4,500               | 3,201                 |
| Valero Energy Partners LP              | 4.500% | 3/15/28       | 3,090               | 3,046                 |
| Western Midstream Operating LP         | 4.500% | 3/1/28        | 4,282               | 4,191                 |
| Western Midstream Operating LP         | 4.750% | 8/15/28       | 2,157               | 2,118                 |
| Western Midstream Operating LP         | 6.350% | 1/15/29       | 8,620               | 8,927                 |
| Western Midstream Operating LP         | 4.050% | 2/1/30        | 13,573              | 12,730                |
| Western Midstream Operating LP         | 6.150% | 4/1/33        | 6,545               | 6,669                 |
| Western Midstream Operating LP         | 5.450% | 11/15/34      | 9,115               | 8,792                 |
| Western Midstream Operating LP         | 5.450% | 4/1/44        | 6,600               | 5,853                 |
| Western Midstream Operating LP         | 5.300% | 3/1/48        | 7,240               | 6,139                 |
| Western Midstream Operating LP         | 5.500% | 8/15/48       | 2,715               | 2,350                 |
| Western Midstream Operating LP         | 5.250% | 2/1/50        | 14,000              | 11,974                |
| Williams Cos. Inc.                     | 5.400% | 3/2/26        | 1,700               | 1,712                 |
| Williams Cos. Inc.                     | 3.750% | 6/15/27       | 12,000              | 11,691                |
| Williams Cos. Inc.                     | 5.300% | 8/15/28       | 7,326               | 7,394                 |
| Williams Cos. Inc.                     | 4.900% | 3/15/29       | 8,900               | 8,831                 |
| Williams Cos. Inc.                     | 4.800% | 11/15/29      | 7,100               | 7,007                 |
| Williams Cos. Inc.                     | 3.500% | 11/15/30      | 12,510              | 11,492                |
| Williams Cos. Inc.                     | 7.500% | 1/15/31       | 550                 | 607                   |
| Williams Cos. Inc.                     | 2.600% | 3/15/31       | 12,000              | 10,333                |
| Williams Cos. Inc.                     | 4.650% | 8/15/32       | 17,370              | 16,534                |
| Williams Cos. Inc.                     | 5.650% | 3/15/33       | 10,910              | 11,006                |
| Williams Cos. Inc.                     | 5.150% | 3/15/34       | 19,815              | 19,249                |
| Williams Cos. Inc.                     | 6.300% | 4/15/40       | 12,920              | 13,409                |
| Williams Cos. Inc.                     | 5.800% | 11/15/43      | 8,000               | 7,836                 |
| Williams Cos. Inc.                     | 5.400% | 3/4/44        | 9,250               | 8,658                 |

|                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|
| Williams Cos. Inc.             | 5.750% | 6/24/44       | 6,700               | 6,480                 |
| Williams Cos. Inc.             | 4.900% | 1/15/45       | 8,178               | 7,123                 |
| Williams Cos. Inc.             | 5.100% | 9/15/45       | 12,038              | 10,786                |
| Williams Cos. Inc.             | 4.850% | 3/1/48        | 8,890               | 7,581                 |
| Williams Cos. Inc.             | 3.500% | 10/15/51      | 4,990               | 3,389                 |
| Williams Cos. Inc.             | 5.300% | 8/15/52       | 7,130               | 6,503                 |
| Williams Cos. Inc.             | 5.800% | 11/15/54      | 8,750               | 8,538                 |
| Woodside Finance Ltd.          | 5.100% | 9/12/34       | 14,173              | 13,495                |
| Woodside Finance Ltd.          | 5.700% | 9/12/54       | 8,500               | 7,915                 |
|                                |        |               |                     | <b>5,710,375</b>      |
| <b>Financials (7.5%)</b>       |        |               |                     |                       |
| ACE Capital Trust II           | 9.700% | 4/1/30        | 725                 | 865                   |
| <sup>2</sup> Aegon Ltd.        | 5.500% | 4/11/48       | 6,000               | 5,905                 |
| AerCap Ireland Capital DAC     | 3.500% | 1/15/25       | 2,050               | 2,049                 |
| AerCap Ireland Capital DAC     | 1.750% | 1/30/26       | 10,000              | 9,674                 |
| AerCap Ireland Capital DAC     | 4.450% | 4/3/26        | 10,139              | 10,083                |
| AerCap Ireland Capital DAC     | 2.450% | 10/29/26      | 32,000              | 30,639                |
| AerCap Ireland Capital DAC     | 6.100% | 1/15/27       | 3,000               | 3,067                 |
| AerCap Ireland Capital DAC     | 3.650% | 7/21/27       | 18,210              | 17,674                |
| AerCap Ireland Capital DAC     | 4.625% | 10/15/27      | 16,000              | 15,893                |
| AerCap Ireland Capital DAC     | 3.875% | 1/23/28       | 15,650              | 15,147                |
| AerCap Ireland Capital DAC     | 5.750% | 6/6/28        | 8,000               | 8,154                 |
| AerCap Ireland Capital DAC     | 3.000% | 10/29/28      | 40,000              | 37,024                |
| AerCap Ireland Capital DAC     | 5.100% | 1/19/29       | 10,000              | 9,986                 |
| AerCap Ireland Capital DAC     | 4.625% | 9/10/29       | 24,550              | 23,996                |
| AerCap Ireland Capital DAC     | 6.150% | 9/30/30       | 13,300              | 13,877                |
| AerCap Ireland Capital DAC     | 3.300% | 1/30/32       | 63,500              | 55,345                |
| AerCap Ireland Capital DAC     | 3.400% | 10/29/33      | 26,500              | 22,564                |
| AerCap Ireland Capital DAC     | 5.300% | 1/19/34       | 10,000              | 9,837                 |
| AerCap Ireland Capital DAC     | 4.950% | 9/10/34       | 32,700              | 31,156                |
| AerCap Ireland Capital DAC     | 3.850% | 10/29/41      | 15,000              | 11,760                |
| AerCap Ireland Capital DAC     | 6.950% | 3/10/55       | 2,300               | 2,366                 |
| Affiliated Managers Group Inc. | 3.300% | 6/15/30       | 11,576              | 10,576                |
| Aflac Inc.                     | 1.125% | 3/15/26       | 5,010               | 4,806                 |
| Aflac Inc.                     | 2.875% | 10/15/26      | 4,765               | 4,623                 |
| Aflac Inc.                     | 3.600% | 4/1/30        | 27,801              | 26,117                |
| Aflac Inc.                     | 4.000% | 10/15/46      | 6,700               | 5,238                 |
| Aflac Inc.                     | 4.750% | 1/15/49       | 9,075               | 7,951                 |
| Air Lease Corp.                | 3.250% | 3/1/25        | 11,202              | 11,167                |
| <sup>2</sup> Air Lease Corp.   | 2.875% | 1/15/26       | 8,734               | 8,543                 |
| <sup>2</sup> Air Lease Corp.   | 3.750% | 6/1/26        | 2,680               | 2,638                 |
| <sup>2</sup> Air Lease Corp.   | 5.300% | 6/25/26       | 4,600               | 4,630                 |
| Air Lease Corp.                | 1.875% | 8/15/26       | 10,000              | 9,534                 |
| Air Lease Corp.                | 2.200% | 1/15/27       | 10,000              | 9,490                 |
| Air Lease Corp.                | 3.625% | 4/1/27        | 1,569               | 1,530                 |
| Air Lease Corp.                | 3.625% | 12/1/27       | 6,800               | 6,571                 |
| Air Lease Corp.                | 2.100% | 9/1/28        | 5,000               | 4,508                 |
| Air Lease Corp.                | 4.625% | 10/1/28       | 6,300               | 6,199                 |
| Air Lease Corp.                | 3.250% | 10/1/29       | 4,265               | 3,932                 |
| <sup>2</sup> Air Lease Corp.   | 3.000% | 2/1/30        | 15,300              | 13,788                |
| Air Lease Corp.                | 3.125% | 12/1/30       | 15,000              | 13,296                |
| <sup>2</sup> Air Lease Corp.   | 5.200% | 7/15/31       | 7,000               | 6,917                 |
| <sup>2</sup> Air Lease Corp.   | 2.875% | 1/15/32       | 19,650              | 16,739                |
| Aircastle Ltd.                 | 4.250% | 6/15/26       | 18,771              | 18,581                |
| Alleghany Corp.                | 4.900% | 9/15/44       | 4,575               | 4,202                 |
| Alleghany Corp.                | 3.250% | 8/15/51       | 11,750              | 7,893                 |
| Allstate Corp.                 | 3.280% | 12/15/26      | 7,950               | 7,767                 |
| Allstate Corp.                 | 5.050% | 6/24/29       | 4,493               | 4,515                 |
| Allstate Corp.                 | 1.450% | 12/15/30      | 14,000              | 11,377                |
| Allstate Corp.                 | 5.250% | 3/30/33       | 15,475              | 15,426                |
| Allstate Corp.                 | 5.350% | 6/1/33        | 1,700               | 1,710                 |
| Allstate Corp.                 | 5.550% | 5/9/35        | 9,475               | 9,590                 |
| Allstate Corp.                 | 5.950% | 4/1/36        | 925                 | 971                   |
| Allstate Corp.                 | 4.500% | 6/15/43       | 5,950               | 5,084                 |
| Allstate Corp.                 | 4.200% | 12/15/46      | 12,415              | 9,984                 |
| Allstate Corp.                 | 3.850% | 8/10/49       | 16,280              | 12,200                |
| <sup>2</sup> Allstate Corp.    | 6.500% | 5/15/57       | 5,775               | 5,928                 |
| Ally Financial Inc.            | 4.625% | 3/30/25       | 2,075               | 2,071                 |
| Ally Financial Inc.            | 4.750% | 6/9/27        | 5,000               | 4,963                 |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| Ally Financial Inc.                     | 7.100% | 11/15/27      | 24,247              | 25,584                |
| Ally Financial Inc.                     | 6.992% | 6/13/29       | 5,685               | 5,922                 |
| <sup>2</sup> Ally Financial Inc.        | 8.000% | 11/1/31       | 27,425              | 30,338                |
| Ally Financial Inc.                     | 8.000% | 11/1/31       | 2,250               | 2,485                 |
| American Express Co.                    | 2.250% | 3/4/25        | 6,800               | 6,784                 |
| American Express Co.                    | 4.900% | 2/13/26       | 13,460              | 13,503                |
| American Express Co.                    | 4.990% | 5/1/26        | 22,215              | 22,221                |
| American Express Co.                    | 3.125% | 5/20/26       | 9,338               | 9,150                 |
| American Express Co.                    | 1.650% | 11/4/26       | 9,600               | 9,100                 |
| American Express Co.                    | 2.550% | 3/4/27        | 31,536              | 30,181                |
| American Express Co.                    | 5.645% | 4/23/27       | 18,630              | 18,825                |
| American Express Co.                    | 3.300% | 5/3/27        | 38,035              | 36,901                |
| American Express Co.                    | 5.389% | 7/28/27       | 11,000              | 11,118                |
| American Express Co.                    | 5.850% | 11/5/27       | 8,000               | 8,244                 |
| American Express Co.                    | 5.098% | 2/16/28       | 47,379              | 47,633                |
| American Express Co.                    | 5.043% | 7/26/28       | 9,000               | 9,032                 |
| American Express Co.                    | 5.282% | 7/27/29       | 26,000              | 26,241                |
| American Express Co.                    | 5.532% | 4/25/30       | 7,080               | 7,206                 |
| American Express Co.                    | 6.489% | 10/30/31      | 10,075              | 10,757                |
| American Express Co.                    | 4.989% | 5/26/33       | 5,000               | 4,884                 |
| American Express Co.                    | 4.420% | 8/3/33        | 9,990               | 9,490                 |
| American Express Co.                    | 5.043% | 5/1/34        | 11,579              | 11,365                |
| American Express Co.                    | 5.625% | 7/28/34       | 4,000               | 4,044                 |
| American Express Co.                    | 5.915% | 4/25/35       | 10,060              | 10,272                |
| American Express Co.                    | 5.284% | 7/26/35       | 14,380              | 14,212                |
| American Express Co.                    | 4.050% | 12/3/42       | 11,223              | 9,391                 |
| American Financial Group Inc.           | 5.250% | 4/2/30        | 4,057               | 4,103                 |
| American Financial Group Inc.           | 4.500% | 6/15/47       | 6,893               | 5,687                 |
| American International Group Inc.       | 4.200% | 4/1/28        | 6,915               | 6,757                 |
| American International Group Inc.       | 3.400% | 6/30/30       | 12,000              | 11,072                |
| American International Group Inc.       | 5.125% | 3/27/33       | 7,226               | 7,148                 |
| American International Group Inc.       | 4.500% | 7/16/44       | 4,106               | 3,522                 |
| American International Group Inc.       | 4.750% | 4/1/48        | 11,689              | 10,350                |
| American International Group Inc.       | 4.375% | 6/30/50       | 11,645              | 9,608                 |
| American National Group Inc.            | 5.000% | 6/15/27       | 5,361               | 5,332                 |
| American National Group Inc.            | 5.750% | 10/1/29       | 3,400               | 3,408                 |
| Ameriprise Financial Inc.               | 2.875% | 9/15/26       | 16,275              | 15,840                |
| Ameriprise Financial Inc.               | 5.700% | 12/15/28      | 4,000               | 4,118                 |
| Ameriprise Financial Inc.               | 4.500% | 5/13/32       | 3,000               | 2,883                 |
| Ameriprise Financial Inc.               | 5.150% | 5/15/33       | 5,000               | 4,986                 |
| <sup>2</sup> Andrew W Mellon Foundation | 0.947% | 8/1/27        | 2,500               | 2,281                 |
| <sup>2</sup> Aon Corp.                  | 8.205% | 1/1/27        | 3,000               | 3,159                 |
| Aon Corp.                               | 2.850% | 5/28/27       | 4,365               | 4,173                 |
| Aon Corp.                               | 4.500% | 12/15/28      | 10,500              | 10,345                |
| Aon Corp.                               | 3.750% | 5/2/29        | 9,459               | 8,988                 |
| Aon Corp.                               | 2.800% | 5/15/30       | 16,672              | 14,834                |
| Aon Corp.                               | 2.600% | 12/2/31       | 3,000               | 2,545                 |
| Aon Corp.                               | 5.000% | 9/12/32       | 2,000               | 1,967                 |
| Aon Corp.                               | 5.350% | 2/28/33       | 14,056              | 13,978                |
| Aon Corp.                               | 6.250% | 9/30/40       | 4,650               | 4,816                 |
| Aon Corp.                               | 2.900% | 8/23/51       | 12,233              | 7,428                 |
| Aon Corp.                               | 3.900% | 2/28/52       | 10,617              | 7,785                 |
| Aon Global Ltd.                         | 4.600% | 6/14/44       | 8,451               | 7,150                 |
| Aon Global Ltd.                         | 4.750% | 5/15/45       | 1,104               | 949                   |
| Aon North America Inc.                  | 5.125% | 3/1/27        | 3,335               | 3,359                 |
| Aon North America Inc.                  | 5.150% | 3/1/29        | 15,735              | 15,788                |
| Aon North America Inc.                  | 5.300% | 3/1/31        | 8,435               | 8,476                 |
| Aon North America Inc.                  | 5.450% | 3/1/34        | 38,582              | 38,546                |
| Aon North America Inc.                  | 5.750% | 3/1/54        | 34,315              | 33,458                |
| <sup>7</sup> Apollo Debt Solutions BDC  | 6.900% | 4/13/29       | 11,500              | 11,876                |
| <sup>7</sup> Apollo Debt Solutions BDC  | 6.700% | 7/29/31       | 7,500               | 7,699                 |
| Apollo Global Management Inc.           | 6.375% | 11/15/33      | 5,090               | 5,495                 |
| Apollo Global Management Inc.           | 5.800% | 5/21/54       | 9,100               | 9,125                 |
| Apollo Global Management Inc.           | 6.000% | 12/15/54      | 5,650               | 5,578                 |
| Arch Capital Finance LLC                | 4.011% | 12/15/26      | 4,725               | 4,669                 |
| Arch Capital Finance LLC                | 5.031% | 12/15/46      | 3,225               | 2,898                 |
| Arch Capital Group Ltd.                 | 7.350% | 5/1/34        | 1,100               | 1,243                 |
| Arch Capital Group Ltd.                 | 3.635% | 6/30/50       | 9,640               | 6,867                 |
| Arch Capital Group US Inc.              | 5.144% | 11/1/43       | 9,837               | 8,992                 |
| Ares Capital Corp.                      | 3.875% | 1/15/26       | 5,300               | 5,238                 |

|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Ares Capital Corp.                           | 2.150% | 7/15/26       | 11,000              | 10,524                |
| Ares Capital Corp.                           | 7.000% | 1/15/27       | 10,596              | 10,981                |
| Ares Capital Corp.                           | 2.875% | 6/15/27       | 11,278              | 10,725                |
| Ares Capital Corp.                           | 5.875% | 3/1/29        | 25,389              | 25,616                |
| Ares Capital Corp.                           | 5.950% | 7/15/29       | 11,000              | 11,129                |
| Ares Capital Corp.                           | 3.200% | 11/15/31      | 8,700               | 7,478                 |
| Ares Management Corp.                        | 5.600% | 10/11/54      | 17,300              | 16,455                |
| 7 Ares Strategic Income Fund                 | 5.700% | 3/15/28       | 6,550               | 6,549                 |
| 7 Ares Strategic Income Fund                 | 6.350% | 8/15/29       | 3,000               | 3,053                 |
| 7 Ares Strategic Income Fund                 | 5.600% | 2/15/30       | 8,500               | 8,391                 |
| Arthur J Gallagher & Co.                     | 4.600% | 12/15/27      | 2,320               | 2,311                 |
| Arthur J Gallagher & Co.                     | 4.850% | 12/15/29      | 1,660               | 1,652                 |
| Arthur J Gallagher & Co.                     | 2.400% | 11/9/31       | 6,000               | 5,017                 |
| Arthur J Gallagher & Co.                     | 5.000% | 2/15/32       | 1,920               | 1,894                 |
| Arthur J Gallagher & Co.                     | 5.500% | 3/2/33        | 5,000               | 5,031                 |
| Arthur J Gallagher & Co.                     | 6.500% | 2/15/34       | 9,628               | 10,335                |
| Arthur J Gallagher & Co.                     | 5.150% | 2/15/35       | 3,250               | 3,166                 |
| Arthur J Gallagher & Co.                     | 3.500% | 5/20/51       | 10,000              | 6,877                 |
| Arthur J Gallagher & Co.                     | 3.050% | 3/9/52        | 2,000               | 1,244                 |
| Arthur J Gallagher & Co.                     | 5.750% | 3/2/53        | 8,590               | 8,410                 |
| Arthur J Gallagher & Co.                     | 6.750% | 2/15/54       | 5,000               | 5,527                 |
| Arthur J Gallagher & Co.                     | 5.750% | 7/15/54       | 5,650               | 5,557                 |
| Arthur J Gallagher & Co.                     | 5.550% | 2/15/55       | 3,880               | 3,719                 |
| Associated Banc-Corp.                        | 6.455% | 8/29/30       | 1,000               | 1,018                 |
| Assurant Inc.                                | 4.900% | 3/27/28       | 1,600               | 1,595                 |
| Assurant Inc.                                | 3.700% | 2/22/30       | 1,300               | 1,210                 |
| Assured Guaranty US Holdings Inc.            | 6.125% | 9/15/28       | 3,600               | 3,735                 |
| Assured Guaranty US Holdings Inc.            | 3.150% | 6/15/31       | 2,000               | 1,767                 |
| Assured Guaranty US Holdings Inc.            | 3.600% | 9/15/51       | 2,000               | 1,366                 |
| 7 Athene Global Funding                      | 5.620% | 5/8/26        | 8,500               | 8,574                 |
| 7 Athene Global Funding                      | 5.583% | 1/9/29        | 8,500               | 8,591                 |
| Athene Holding Ltd.                          | 4.125% | 1/12/28       | 12,525              | 12,214                |
| Athene Holding Ltd.                          | 6.150% | 4/3/30        | 11,425              | 11,864                |
| Athene Holding Ltd.                          | 3.500% | 1/15/31       | 21,558              | 19,457                |
| Athene Holding Ltd.                          | 5.875% | 1/15/34       | 10,575              | 10,720                |
| Athene Holding Ltd.                          | 3.950% | 5/25/51       | 5,800               | 4,170                 |
| Athene Holding Ltd.                          | 3.450% | 5/15/52       | 8,775               | 5,651                 |
| Athene Holding Ltd.                          | 6.250% | 4/1/54        | 15,690              | 15,736                |
| Athene Holding Ltd.                          | 6.625% | 10/15/54      | 6,910               | 6,891                 |
| Australia & New Zealand Banking Group Ltd.   | 5.000% | 3/18/26       | 8,000               | 8,043                 |
| 2 Australia & New Zealand Banking Group Ltd. | 4.420% | 12/16/26      | 13,750              | 13,731                |
| Australia & New Zealand Banking Group Ltd.   | 4.900% | 7/16/27       | 7,000               | 7,050                 |
| Australia & New Zealand Banking Group Ltd.   | 4.615% | 12/16/29      | 14,500              | 14,376                |
| AXA SA                                       | 8.600% | 12/15/30      | 7,660               | 9,000                 |
| 2 AXIS Specialty Finance LLC                 | 3.900% | 7/15/29       | 2,600               | 2,469                 |
| AXIS Specialty Finance LLC                   | 4.900% | 1/15/40       | 2,930               | 2,742                 |
| AXIS Specialty Finance plc                   | 4.000% | 12/6/27       | 10,000              | 9,746                 |
| Bain Capital Specialty Finance Inc.          | 2.950% | 3/10/26       | 3,000               | 2,912                 |
| Bain Capital Specialty Finance Inc.          | 2.550% | 10/13/26      | 3,000               | 2,857                 |
| Banco Bilbao Vizcaya Argentaria SA           | 6.138% | 9/14/28       | 10,000              | 10,231                |
| Banco Bilbao Vizcaya Argentaria SA           | 7.883% | 11/15/34      | 8,200               | 8,985                 |
| Banco Bilbao Vizcaya Argentaria SA           | 6.033% | 3/13/35       | 12,000              | 12,016                |
| Banco Santander SA                           | 3.496% | 3/24/25       | 27,200              | 27,130                |
| Banco Santander SA                           | 5.179% | 11/19/25      | 12,510              | 12,484                |
| Banco Santander SA                           | 1.849% | 3/25/26       | 27,116              | 26,098                |
| Banco Santander SA                           | 4.250% | 4/11/27       | 18,975              | 18,641                |
| Banco Santander SA                           | 5.294% | 8/18/27       | 32,500              | 32,678                |
| Banco Santander SA                           | 6.527% | 11/7/27       | 22,800              | 23,448                |
| Banco Santander SA                           | 3.800% | 2/23/28       | 9,800               | 9,402                 |
| Banco Santander SA                           | 5.552% | 3/14/28       | 11,200              | 11,292                |
| Banco Santander SA                           | 4.175% | 3/24/28       | 25,000              | 24,467                |
| Banco Santander SA                           | 4.379% | 4/12/28       | 12,800              | 12,487                |
| 2 Banco Santander SA                         | 5.365% | 7/15/28       | 7,800               | 7,853                 |
| Banco Santander SA                           | 5.588% | 8/8/28        | 10,000              | 10,131                |
| Banco Santander SA                           | 6.607% | 11/7/28       | 19,000              | 19,964                |
| Banco Santander SA                           | 5.538% | 3/14/30       | 11,200              | 11,257                |
| Banco Santander SA                           | 3.490% | 5/28/30       | 2,400               | 2,189                 |
| Banco Santander SA                           | 2.749% | 12/3/30       | 15,000              | 12,696                |
| Banco Santander SA                           | 2.958% | 3/25/31       | 17,900              | 15,613                |
| Banco Santander SA                           | 5.439% | 7/15/31       | 22,600              | 22,579                |



|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Banco Santander SA                 | 6.921% | 8/8/33        | 22,000              | 23,135                |
| Banco Santander SA                 | 6.938% | 11/7/33       | 16,640              | 18,143                |
| Banco Santander SA                 | 6.350% | 3/14/34       | 33,200              | 33,694                |
| <sup>2</sup> Bank of America Corp. | 4.450% | 3/3/26        | 22,051              | 21,963                |
| <sup>2</sup> Bank of America Corp. | 3.500% | 4/19/26       | 28,565              | 28,150                |
| <sup>2</sup> Bank of America Corp. | 1.319% | 6/19/26       | 17,500              | 17,210                |
| <sup>2</sup> Bank of America Corp. | 4.250% | 10/22/26      | 14,515              | 14,386                |
| Bank of America Corp.              | 5.080% | 1/20/27       | 15,600              | 15,647                |
| <sup>2</sup> Bank of America Corp. | 1.658% | 3/11/27       | 15,000              | 14,449                |
| <sup>2</sup> Bank of America Corp. | 3.559% | 4/23/27       | 49,330              | 48,518                |
| Bank of America Corp.              | 1.734% | 7/22/27       | 51,550              | 49,141                |
| Bank of America Corp.              | 5.933% | 9/15/27       | 35,000              | 35,610                |
| <sup>2</sup> Bank of America Corp. | 3.248% | 10/21/27      | 53,700              | 51,757                |
| <sup>2</sup> Bank of America Corp. | 4.183% | 11/25/27      | 25,000              | 24,548                |
| <sup>2</sup> Bank of America Corp. | 3.824% | 1/20/28       | 30,992              | 30,346                |
| <sup>2</sup> Bank of America Corp. | 3.705% | 4/24/28       | 25,875              | 25,192                |
| Bank of America Corp.              | 4.376% | 4/27/28       | 20,050              | 19,823                |
| <sup>2</sup> Bank of America Corp. | 3.593% | 7/21/28       | 47,625              | 46,092                |
| <sup>2</sup> Bank of America Corp. | 4.948% | 7/22/28       | 50,000              | 50,092                |
| Bank of America Corp.              | 6.204% | 11/10/28      | 20,500              | 21,223                |
| <sup>2</sup> Bank of America Corp. | 3.419% | 12/20/28      | 100,985             | 96,813                |
| <sup>2</sup> Bank of America Corp. | 3.970% | 3/5/29        | 10,000              | 9,694                 |
| Bank of America Corp.              | 5.202% | 4/25/29       | 53,605              | 53,864                |
| <sup>2</sup> Bank of America Corp. | 2.087% | 6/14/29       | 25,000              | 22,659                |
| <sup>2</sup> Bank of America Corp. | 4.271% | 7/23/29       | 40,000              | 38,942                |
| Bank of America Corp.              | 5.819% | 9/15/29       | 45,000              | 46,118                |
| <sup>2</sup> Bank of America Corp. | 3.974% | 2/7/30        | 10,000              | 9,585                 |
| <sup>2</sup> Bank of America Corp. | 3.194% | 7/23/30       | 2,865               | 2,637                 |
| <sup>2</sup> Bank of America Corp. | 2.884% | 10/22/30      | 38,825              | 35,098                |
| <sup>2</sup> Bank of America Corp. | 2.496% | 2/13/31       | 5,955               | 5,227                 |
| <sup>2</sup> Bank of America Corp. | 2.592% | 4/29/31       | 53,048              | 46,615                |
| <sup>2</sup> Bank of America Corp. | 1.898% | 7/23/31       | 20,800              | 17,499                |
| <sup>2</sup> Bank of America Corp. | 1.922% | 10/24/31      | 25,000              | 20,857                |
| <sup>2</sup> Bank of America Corp. | 2.651% | 3/11/32       | 13,300              | 11,447                |
| Bank of America Corp.              | 2.687% | 4/22/32       | 112,675             | 96,856                |
| Bank of America Corp.              | 2.299% | 7/21/32       | 34,000              | 28,346                |
| Bank of America Corp.              | 2.572% | 10/20/32      | 26,399              | 22,220                |
| <sup>2</sup> Bank of America Corp. | 2.972% | 2/4/33        | 80,000              | 68,768                |
| Bank of America Corp.              | 4.571% | 4/27/33       | 50                  | 48                    |
| <sup>2</sup> Bank of America Corp. | 5.015% | 7/22/33       | 55,500              | 54,425                |
| Bank of America Corp.              | 5.288% | 4/25/34       | 77,955              | 77,348                |
| Bank of America Corp.              | 5.872% | 9/15/34       | 35,000              | 35,950                |
| Bank of America Corp.              | 5.468% | 1/23/35       | 51,465              | 51,598                |
| <sup>2</sup> Bank of America Corp. | 5.425% | 8/15/35       | 14,200              | 13,819                |
| Bank of America Corp.              | 5.518% | 10/25/35      | 84,148              | 82,590                |
| Bank of America Corp.              | 2.482% | 9/21/36       | 31,340              | 25,519                |
| Bank of America Corp.              | 6.110% | 1/29/37       | 13,848              | 14,332                |
| Bank of America Corp.              | 3.846% | 3/8/37        | 32,155              | 28,469                |
| <sup>2</sup> Bank of America Corp. | 4.244% | 4/24/38       | 36,831              | 32,621                |
| Bank of America Corp.              | 7.750% | 5/14/38       | 18,175              | 21,229                |
| <sup>2</sup> Bank of America Corp. | 4.078% | 4/23/40       | 23,405              | 19,877                |
| <sup>2</sup> Bank of America Corp. | 2.676% | 6/19/41       | 76,925              | 53,221                |
| <sup>2</sup> Bank of America Corp. | 5.875% | 2/7/42        | 5,235               | 5,456                 |
| Bank of America Corp.              | 3.311% | 4/22/42       | 47,505              | 35,522                |
| <sup>2</sup> Bank of America Corp. | 5.000% | 1/21/44       | 14,777              | 13,794                |
| <sup>2</sup> Bank of America Corp. | 4.875% | 4/1/44        | 7,682               | 7,029                 |
| <sup>2</sup> Bank of America Corp. | 4.750% | 4/21/45       | 4,425               | 3,900                 |
| <sup>2</sup> Bank of America Corp. | 4.443% | 1/20/48       | 10,998              | 9,234                 |
| <sup>2</sup> Bank of America Corp. | 3.946% | 1/23/49       | 17,575              | 13,425                |
| <sup>2</sup> Bank of America Corp. | 4.330% | 3/15/50       | 2,600               | 2,117                 |
| <sup>2</sup> Bank of America Corp. | 4.083% | 3/20/51       | 104,135             | 81,219                |
| <sup>2</sup> Bank of America Corp. | 2.831% | 10/24/51      | 75                  | 46                    |
| <sup>2</sup> Bank of America Corp. | 3.483% | 3/13/52       | 600                 | 424                   |
| Bank of America Corp.              | 2.972% | 7/21/52       | 31,750              | 20,116                |
| Bank of America NA                 | 5.526% | 8/18/26       | 22,165              | 22,473                |
| <sup>2</sup> Bank of America NA    | 6.000% | 10/15/36      | 7,400               | 7,646                 |
| Bank of Montreal                   | 5.300% | 6/5/26        | 8,000               | 8,072                 |
| <sup>2</sup> Bank of Montreal      | 2.650% | 3/8/27        | 15,825              | 15,192                |
| <sup>2</sup> Bank of Montreal      | 4.567% | 9/10/27       | 10,300              | 10,267                |
| <sup>2</sup> Bank of Montreal      | 4.700% | 9/14/27       | 5,100               | 5,096                 |

|                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| Bank of Montreal                           | 5.203% | 2/1/28        | 27,800              | 28,012                |
| Bank of Montreal                           | 5.717% | 9/25/28       | 8,300               | 8,511                 |
| Bank of Montreal                           | 5.511% | 6/4/31        | 10,500              | 10,666                |
| <sup>2</sup> Bank of Montreal              | 3.803% | 12/15/32      | 18,390              | 17,589                |
| Bank of Montreal                           | 3.088% | 1/10/37       | 7,600               | 6,332                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 2.800% | 5/4/26        | 9,358               | 9,158                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 5.148% | 5/22/26       | 4,915               | 4,920                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 2.450% | 8/17/26       | 8,315               | 8,053                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 2.050% | 1/26/27       | 3,400               | 3,238                 |
| Bank of New York Mellon Corp.              | 4.947% | 4/26/27       | 13,055              | 13,105                |
| <sup>2</sup> Bank of New York Mellon Corp. | 3.250% | 5/16/27       | 15,989              | 15,513                |
| <sup>2</sup> Bank of New York Mellon Corp. | 3.400% | 1/29/28       | 6,200               | 5,977                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 3.442% | 2/7/28        | 14,576              | 14,184                |
| <sup>2</sup> Bank of New York Mellon Corp. | 3.992% | 6/13/28       | 9,000               | 8,837                 |
| Bank of New York Mellon Corp.              | 4.890% | 7/21/28       | 21,350              | 21,423                |
| <sup>2</sup> Bank of New York Mellon Corp. | 5.802% | 10/25/28      | 15,000              | 15,391                |
| <sup>2</sup> Bank of New York Mellon Corp. | 3.000% | 10/30/28      | 3,700               | 3,457                 |
| Bank of New York Mellon Corp.              | 4.543% | 2/1/29        | 11,875              | 11,773                |
| <sup>2</sup> Bank of New York Mellon Corp. | 6.317% | 10/25/29      | 9,000               | 9,452                 |
| <sup>2</sup> Bank of New York Mellon Corp. | 4.975% | 3/14/30       | 71,000              | 70,961                |
| <sup>2</sup> Bank of New York Mellon Corp. | 1.650% | 1/28/31       | 3,113               | 2,573                 |
| Bank of New York Mellon Corp.              | 2.500% | 1/26/32       | 9,350               | 7,931                 |
| Bank of New York Mellon Corp.              | 5.060% | 7/22/32       | 17,500              | 17,455                |
| <sup>2</sup> Bank of New York Mellon Corp. | 5.834% | 10/25/33      | 26,000              | 26,910                |
| Bank of New York Mellon Corp.              | 4.706% | 2/1/34        | 26,500              | 25,438                |
| <sup>2</sup> Bank of New York Mellon Corp. | 4.967% | 4/26/34       | 20,000              | 19,570                |
| <sup>2</sup> Bank of New York Mellon Corp. | 5.188% | 3/14/35       | 11,065              | 10,937                |
| Bank of Nova Scotia                        | 1.050% | 3/2/26        | 10,000              | 9,596                 |
| Bank of Nova Scotia                        | 2.700% | 8/3/26        | 28,496              | 27,650                |
| Bank of Nova Scotia                        | 1.300% | 9/15/26       | 10,000              | 9,457                 |
| Bank of Nova Scotia                        | 1.950% | 2/2/27        | 2,000               | 1,891                 |
| <sup>2</sup> Bank of Nova Scotia           | 5.400% | 6/4/27        | 4,500               | 4,571                 |
| Bank of Nova Scotia                        | 5.250% | 6/12/28       | 25,700              | 25,967                |
| Bank of Nova Scotia                        | 4.404% | 9/8/28        | 1,280               | 1,266                 |
| <sup>2</sup> Bank of Nova Scotia           | 5.450% | 8/1/29        | 3,750               | 3,816                 |
| Bank of Nova Scotia                        | 2.450% | 2/2/32        | 20,650              | 17,259                |
| Bank of Nova Scotia                        | 4.740% | 11/10/32      | 14,120              | 13,672                |
| Bank of Nova Scotia                        | 5.650% | 2/1/34        | 8,300               | 8,436                 |
| Bank of Nova Scotia                        | 4.588% | 5/4/37        | 25,500              | 23,454                |
| BankUnited Inc.                            | 5.125% | 6/11/30       | 5,000               | 4,805                 |
| Barclays plc                               | 3.650% | 3/16/25       | 15,176              | 15,136                |
| Barclays plc                               | 4.375% | 1/12/26       | 25,200              | 25,079                |
| <sup>2</sup> Barclays plc                  | 2.852% | 5/7/26        | 15,950              | 15,827                |
| Barclays plc                               | 5.200% | 5/12/26       | 19,105              | 19,109                |
| Barclays plc                               | 7.325% | 11/2/26       | 15,000              | 15,269                |
| Barclays plc                               | 5.829% | 5/9/27        | 35,100              | 35,468                |
| Barclays plc                               | 6.496% | 9/13/27       | 11,525              | 11,799                |
| Barclays plc                               | 2.279% | 11/24/27      | 23,530              | 22,368                |
| Barclays plc                               | 4.337% | 1/10/28       | 13,206              | 12,912                |
| Barclays plc                               | 5.674% | 3/12/28       | 11,775              | 11,913                |
| Barclays plc                               | 4.836% | 5/9/28        | 26,410              | 25,932                |
| Barclays plc                               | 4.837% | 9/10/28       | 18,531              | 18,408                |
| Barclays plc                               | 7.385% | 11/2/28       | 15,000              | 15,889                |
| <sup>2</sup> Barclays plc                  | 4.972% | 5/16/29       | 14,400              | 14,267                |
| Barclays plc                               | 6.490% | 9/13/29       | 31,205              | 32,456                |
| Barclays plc                               | 5.690% | 3/12/30       | 14,000              | 14,138                |
| <sup>2</sup> Barclays plc                  | 5.088% | 6/20/30       | 10,530              | 10,253                |
| Barclays plc                               | 4.942% | 9/10/30       | 46,118              | 45,185                |
| Barclays plc                               | 2.645% | 6/24/31       | 34,800              | 30,232                |
| Barclays plc                               | 2.667% | 3/10/32       | 14,250              | 12,090                |
| Barclays plc                               | 2.894% | 11/24/32      | 23,935              | 20,234                |
| Barclays plc                               | 5.746% | 8/9/33        | 9,945               | 9,945                 |
| Barclays plc                               | 7.437% | 11/2/33       | 32,500              | 35,773                |
| Barclays plc                               | 6.224% | 5/9/34        | 16,885              | 17,317                |
| Barclays plc                               | 7.119% | 6/27/34       | 15,259              | 16,210                |
| Barclays plc                               | 6.692% | 9/13/34       | 20,415              | 21,620                |
| Barclays plc                               | 5.335% | 9/10/35       | 39,972              | 38,416                |
| Barclays plc                               | 3.564% | 9/23/35       | 24,475              | 21,623                |
| Barclays plc                               | 3.811% | 3/10/42       | 11,600              | 8,964                 |
| Barclays plc                               | 3.330% | 11/24/42      | 16,000              | 11,565                |

|                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------|--------|---------------|---------------------|-----------------------|
| Barclays plc                           | 5.250% | 8/17/45       | 4,000               | 3,732                 |
| Barclays plc                           | 4.950% | 1/10/47       | 13,800              | 12,255                |
| Barclays plc                           | 6.036% | 3/12/55       | 9,000               | 8,986                 |
| Berkshire Hathaway Finance Corp.       | 2.300% | 3/15/27       | 5,000               | 4,783                 |
| Berkshire Hathaway Finance Corp.       | 1.850% | 3/12/30       | 2,000               | 1,744                 |
| Berkshire Hathaway Finance Corp.       | 1.450% | 10/15/30      | 5,000               | 4,185                 |
| Berkshire Hathaway Finance Corp.       | 2.875% | 3/15/32       | 12,000              | 10,492                |
| Berkshire Hathaway Finance Corp.       | 4.400% | 5/15/42       | 4,325               | 3,920                 |
| Berkshire Hathaway Finance Corp.       | 4.300% | 5/15/43       | 12,729              | 10,992                |
| Berkshire Hathaway Finance Corp.       | 4.200% | 8/15/48       | 25,450              | 20,958                |
| Berkshire Hathaway Finance Corp.       | 4.250% | 1/15/49       | 26,395              | 21,987                |
| Berkshire Hathaway Finance Corp.       | 2.850% | 10/15/50      | 34,825              | 21,771                |
| Berkshire Hathaway Finance Corp.       | 2.500% | 1/15/51       | 10,000              | 5,765                 |
| Berkshire Hathaway Finance Corp.       | 3.850% | 3/15/52       | 34,385              | 25,968                |
| Berkshire Hathaway Inc.                | 3.125% | 3/15/26       | 46,785              | 46,069                |
| Berkshire Hathaway Inc.                | 4.500% | 2/11/43       | 2,765               | 2,551                 |
| BGC Group Inc.                         | 8.000% | 5/25/28       | 4,800               | 5,104                 |
| BlackRock Funding Inc.                 | 4.600% | 7/26/27       | 7,020               | 7,034                 |
| BlackRock Funding Inc.                 | 4.700% | 3/14/29       | 6,750               | 6,756                 |
| BlackRock Funding Inc.                 | 5.000% | 3/14/34       | 16,300              | 16,100                |
| BlackRock Funding Inc.                 | 4.900% | 1/8/35        | 9,520               | 9,302                 |
| BlackRock Funding Inc.                 | 5.250% | 3/14/54       | 16,300              | 15,369                |
| BlackRock Funding Inc.                 | 5.350% | 1/8/55        | 9,520               | 9,095                 |
| Blackrock Inc.                         | 3.200% | 3/15/27       | 6,000               | 5,843                 |
| Blackrock Inc.                         | 3.250% | 4/30/29       | 3,000               | 2,834                 |
| Blackrock Inc.                         | 2.400% | 4/30/30       | 11,000              | 9,760                 |
| Blackrock Inc.                         | 1.900% | 1/28/31       | 13,575              | 11,434                |
| Blackrock Inc.                         | 2.100% | 2/25/32       | 30,500              | 25,098                |
| Blackrock Inc.                         | 4.750% | 5/25/33       | 5,000               | 4,887                 |
| BlackRock TCP Capital Corp.            | 6.950% | 5/30/29       | 1,550               | 1,614                 |
| Blackstone Private Credit Fund         | 2.625% | 12/15/26      | 7,369               | 7,020                 |
| 7 Blackstone Private Credit Fund       | 4.950% | 9/26/27       | 3,500               | 3,459                 |
| Blackstone Private Credit Fund         | 7.300% | 11/27/28      | 9,400               | 9,885                 |
| Blackstone Private Credit Fund         | 5.950% | 7/16/29       | 9,760               | 9,826                 |
| 7 Blackstone Private Credit Fund       | 5.600% | 11/22/29      | 19,550              | 19,303                |
| 7 Blackstone Private Credit Fund       | 5.250% | 4/1/30        | 9,500               | 9,229                 |
| Blackstone Private Credit Fund         | 6.250% | 1/25/31       | 5,585               | 5,693                 |
| 7 Blackstone Private Credit Fund       | 6.000% | 11/22/34      | 5,800               | 5,644                 |
| Blackstone Reg Finance Co. LLC         | 5.000% | 12/6/34       | 9,300               | 9,000                 |
| Blackstone Secured Lending Fund        | 3.625% | 1/15/26       | 15,000              | 14,764                |
| Blackstone Secured Lending Fund        | 2.750% | 9/16/26       | 5,000               | 4,798                 |
| Blackstone Secured Lending Fund        | 5.875% | 11/15/27      | 7,600               | 7,721                 |
| Blackstone Secured Lending Fund        | 5.350% | 4/13/28       | 5,000               | 4,986                 |
| Blackstone Secured Lending Fund        | 2.850% | 9/30/28       | 7,575               | 6,876                 |
| Blue Owl Capital Corp.                 | 4.000% | 3/30/25       | 4,725               | 4,705                 |
| Blue Owl Capital Corp.                 | 4.250% | 1/15/26       | 6,816               | 6,741                 |
| Blue Owl Capital Corp.                 | 3.400% | 7/15/26       | 8,000               | 7,752                 |
| Blue Owl Capital Corp.                 | 2.625% | 1/15/27       | 9,900               | 9,347                 |
| Blue Owl Capital Corp.                 | 2.875% | 6/11/28       | 24,790              | 22,535                |
| Blue Owl Capital Corp.                 | 5.950% | 3/15/29       | 11,725              | 11,771                |
| 2 Blue Owl Credit Income Corp.         | 5.500% | 3/21/25       | 7,220               | 7,209                 |
| 2 Blue Owl Credit Income Corp.         | 3.125% | 9/23/26       | 1,598               | 1,534                 |
| Blue Owl Credit Income Corp.           | 7.950% | 6/13/28       | 5,150               | 5,468                 |
| Blue Owl Credit Income Corp.           | 7.750% | 1/15/29       | 5,000               | 5,331                 |
| 7 Blue Owl Credit Income Corp.         | 6.600% | 9/15/29       | 5,000               | 5,099                 |
| 7 Blue Owl Credit Income Corp.         | 5.800% | 3/15/30       | 19,600              | 19,287                |
| Blue Owl Credit Income Corp.           | 6.650% | 3/15/31       | 11,500              | 11,694                |
| Blue Owl Finance LLC                   | 6.250% | 4/18/34       | 11,800              | 12,117                |
| 7 Blue Owl Technology Finance Corp. II | 6.750% | 4/4/29        | 7,000               | 7,040                 |
| 2 BPCE SA                              | 3.375% | 12/2/26       | 4,001               | 3,905                 |
| 7 BPCE SA                              | 3.250% | 1/11/28       | 275                 | 260                   |
| Brighthouse Financial Inc.             | 5.625% | 5/15/30       | 5,000               | 5,104                 |
| Brighthouse Financial Inc.             | 4.700% | 6/22/47       | 8,415               | 6,521                 |
| Brighthouse Financial Inc.             | 3.850% | 12/22/51      | 3,550               | 2,299                 |
| Brookfield Capital Finance LLC         | 6.087% | 6/14/33       | 12,184              | 12,606                |
| Brookfield Finance I UK plc            | 2.340% | 1/30/32       | 7,385               | 6,098                 |
| Brookfield Finance Inc.                | 4.250% | 6/2/26        | 1,015               | 1,008                 |
| Brookfield Finance Inc.                | 3.900% | 1/25/28       | 2,125               | 2,067                 |
| Brookfield Finance Inc.                | 4.850% | 3/29/29       | 18,625              | 18,486                |
| Brookfield Finance Inc.                | 4.350% | 4/15/30       | 920                 | 886                   |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Brookfield Finance Inc.            | 2.724% | 4/15/31       | 10,300              | 8,953                 |
| Brookfield Finance Inc.            | 6.350% | 1/5/34        | 14,150              | 14,891                |
| Brookfield Finance Inc.            | 5.675% | 1/15/35       | 5,845               | 5,874                 |
| Brookfield Finance Inc.            | 3.500% | 3/30/51       | 2,825               | 1,947                 |
| Brookfield Finance Inc.            | 5.968% | 3/4/54        | 9,500               | 9,595                 |
| Brookfield Finance LLC             | 3.450% | 4/15/50       | 16,950              | 11,586                |
| Brown & Brown Inc.                 | 4.500% | 3/15/29       | 6,575               | 6,437                 |
| Brown & Brown Inc.                 | 2.375% | 3/15/31       | 7,603               | 6,388                 |
| Brown & Brown Inc.                 | 4.200% | 3/17/32       | 9,730               | 8,975                 |
| Brown & Brown Inc.                 | 5.650% | 6/11/34       | 2,500               | 2,501                 |
| Brown & Brown Inc.                 | 4.950% | 3/17/52       | 6,855               | 5,846                 |
| Canadian Imperial Bank of Commerce | 1.250% | 6/22/26       | 15,000              | 14,278                |
| Canadian Imperial Bank of Commerce | 5.615% | 7/17/26       | 5,500               | 5,572                 |
| Canadian Imperial Bank of Commerce | 3.450% | 4/7/27        | 17,545              | 17,064                |
| Canadian Imperial Bank of Commerce | 5.237% | 6/28/27       | 6,320               | 6,390                 |
| Canadian Imperial Bank of Commerce | 4.508% | 9/11/27       | 6,100               | 6,070                 |
| Canadian Imperial Bank of Commerce | 5.001% | 4/28/28       | 6,490               | 6,506                 |
| Canadian Imperial Bank of Commerce | 5.986% | 10/3/28       | 5,795               | 5,981                 |
| Canadian Imperial Bank of Commerce | 5.260% | 4/8/29        | 11,500              | 11,594                |
| Canadian Imperial Bank of Commerce | 3.600% | 4/7/32        | 31,084              | 27,886                |
| Canadian Imperial Bank of Commerce | 6.092% | 10/3/33       | 17,980              | 18,788                |
| Capital One Financial Corp.        | 2.636% | 3/3/26        | 20,000              | 19,910                |
| Capital One Financial Corp.        | 3.750% | 7/28/26       | 19,088              | 18,741                |
| Capital One Financial Corp.        | 3.750% | 3/9/27        | 26,750              | 26,127                |
| Capital One Financial Corp.        | 3.650% | 5/11/27       | 18,040              | 17,563                |
| Capital One Financial Corp.        | 7.149% | 10/29/27      | 5,500               | 5,707                 |
| Capital One Financial Corp.        | 1.878% | 11/2/27       | 13,773              | 13,015                |
| Capital One Financial Corp.        | 3.800% | 1/31/28       | 20,375              | 19,662                |
| Capital One Financial Corp.        | 5.468% | 2/1/29        | 58,482              | 58,894                |
| Capital One Financial Corp.        | 6.312% | 6/8/29        | 20,000              | 20,655                |
| Capital One Financial Corp.        | 5.700% | 2/1/30        | 21,314              | 21,606                |
| Capital One Financial Corp.        | 3.273% | 3/1/30        | 11,120              | 10,267                |
| Capital One Financial Corp.        | 5.247% | 7/26/30       | 6,000               | 5,978                 |
| Capital One Financial Corp.        | 7.624% | 10/30/31      | 12,700              | 14,008                |
| Capital One Financial Corp.        | 2.359% | 7/29/32       | 4,000               | 3,219                 |
| Capital One Financial Corp.        | 2.618% | 11/2/32       | 6,000               | 4,977                 |
| Capital One Financial Corp.        | 5.268% | 5/10/33       | 6,640               | 6,472                 |
| Capital One Financial Corp.        | 6.377% | 6/8/34        | 25,078              | 26,024                |
| Capital One Financial Corp.        | 6.051% | 2/1/35        | 37,443              | 38,037                |
| Carlyle Secured Lending Inc.       | 6.750% | 2/18/30       | 2,050               | 2,090                 |
| Cboe Global Markets Inc.           | 3.650% | 1/12/27       | 4,910               | 4,819                 |
| Cboe Global Markets Inc.           | 1.625% | 12/15/30      | 5,830               | 4,837                 |
| Charles Schwab Corp.               | 3.000% | 3/10/25       | 6,000               | 5,980                 |
| Charles Schwab Corp.               | 4.200% | 3/24/25       | 5,000               | 4,993                 |
| Charles Schwab Corp.               | 3.450% | 2/13/26       | 3,225               | 3,178                 |
| Charles Schwab Corp.               | 0.900% | 3/11/26       | 16,475              | 15,765                |
| Charles Schwab Corp.               | 1.150% | 5/13/26       | 10,000              | 9,550                 |
| Charles Schwab Corp.               | 5.875% | 8/24/26       | 11,080              | 11,278                |
| Charles Schwab Corp.               | 3.200% | 3/2/27        | 3,500               | 3,391                 |
| Charles Schwab Corp.               | 2.450% | 3/3/27        | 31,290              | 29,865                |
| Charles Schwab Corp.               | 3.300% | 4/1/27        | 13,850              | 13,448                |
| Charles Schwab Corp.               | 3.200% | 1/25/28       | 5,350               | 5,120                 |
| Charles Schwab Corp.               | 2.000% | 3/20/28       | 10,000              | 9,162                 |
| Charles Schwab Corp.               | 4.000% | 2/1/29        | 5,550               | 5,380                 |
| Charles Schwab Corp.               | 3.250% | 5/22/29       | 5,990               | 5,610                 |
| Charles Schwab Corp.               | 2.750% | 10/1/29       | 2,590               | 2,354                 |
| Charles Schwab Corp.               | 6.196% | 11/17/29      | 13,775              | 14,346                |
| Charles Schwab Corp.               | 4.625% | 3/22/30       | 30                  | 30                    |
| Charles Schwab Corp.               | 1.650% | 3/11/31       | 12,200              | 9,992                 |
| Charles Schwab Corp.               | 2.300% | 5/13/31       | 16,000              | 13,593                |
| Charles Schwab Corp.               | 1.950% | 12/1/31       | 13,985              | 11,409                |
| Charles Schwab Corp.               | 2.900% | 3/3/32        | 26,000              | 22,409                |
| Charles Schwab Corp.               | 5.853% | 5/19/34       | 13,000              | 13,372                |
| Charles Schwab Corp.               | 6.136% | 8/24/34       | 19,675              | 20,619                |
| Chubb Corp.                        | 6.000% | 5/11/37       | 4,200               | 4,456                 |
| Chubb Corp.                        | 6.500% | 5/15/38       | 9,705               | 10,683                |
| Chubb INA Holdings LLC             | 3.150% | 3/15/25       | 7,654               | 7,626                 |
| Chubb INA Holdings LLC             | 3.350% | 5/3/26        | 30,696              | 30,230                |
| Chubb INA Holdings LLC             | 1.375% | 9/15/30       | 9,400               | 7,797                 |
| Chubb INA Holdings LLC             | 5.000% | 3/15/34       | 21,530              | 21,259                |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| Chubb INA Holdings LLC                  | 6.700% | 5/15/36       | 1,810               | 2,006                 |
| Chubb INA Holdings LLC                  | 4.150% | 3/13/43       | 6,100               | 5,095                 |
| Chubb INA Holdings LLC                  | 4.350% | 11/3/45       | 20,692              | 17,614                |
| Chubb INA Holdings LLC                  | 2.850% | 12/15/51      | 6,000               | 3,782                 |
| Chubb INA Holdings LLC                  | 3.050% | 12/15/61      | 7,800               | 4,715                 |
| CI Financial Corp.                      | 3.200% | 12/17/30      | 10,930              | 9,283                 |
| <sup>2</sup> Cincinnati Financial Corp. | 6.920% | 5/15/28       | 6,363               | 6,758                 |
| <sup>2</sup> Citibank NA                | 5.438% | 4/30/26       | 20,000              | 20,189                |
| Citibank NA                             | 4.929% | 8/6/26        | 10,000              | 10,039                |
| <sup>2</sup> Citibank NA                | 5.488% | 12/4/26       | 19,000              | 19,283                |
| Citibank NA                             | 4.876% | 11/19/27      | 40,000              | 40,010                |
| Citibank NA                             | 5.803% | 9/29/28       | 24,770              | 25,533                |
| Citibank NA                             | 4.838% | 8/6/29        | 7,195               | 7,147                 |
| <sup>2</sup> Citibank NA                | 5.570% | 4/30/34       | 22,500              | 22,767                |
| Citigroup Inc.                          | 3.875% | 3/26/25       | 20,019              | 19,964                |
| Citigroup Inc.                          | 3.700% | 1/12/26       | 13,478              | 13,352                |
| Citigroup Inc.                          | 4.600% | 3/9/26        | 37,650              | 37,543                |
| Citigroup Inc.                          | 3.290% | 3/17/26       | 30,000              | 29,881                |
| Citigroup Inc.                          | 3.400% | 5/1/26        | 10,250              | 10,073                |
| Citigroup Inc.                          | 3.200% | 10/21/26      | 41,250              | 40,126                |
| Citigroup Inc.                          | 4.300% | 11/20/26      | 32,850              | 32,548                |
| Citigroup Inc.                          | 1.122% | 1/28/27       | 18,425              | 17,689                |
| Citigroup Inc.                          | 4.450% | 9/29/27       | 34,810              | 34,323                |
| <sup>2</sup> Citigroup Inc.             | 3.887% | 1/10/28       | 35,125              | 34,408                |
| Citigroup Inc.                          | 6.625% | 1/15/28       | 25                  | 26                    |
| <sup>2</sup> Citigroup Inc.             | 3.070% | 2/24/28       | 20,000              | 19,228                |
| Citigroup Inc.                          | 4.658% | 5/24/28       | 5,570               | 5,531                 |
| <sup>2</sup> Citigroup Inc.             | 3.668% | 7/24/28       | 48,950              | 47,385                |
| Citigroup Inc.                          | 4.125% | 7/25/28       | 600                 | 583                   |
| <sup>2</sup> Citigroup Inc.             | 3.520% | 10/27/28      | 30,050              | 28,898                |
| Citigroup Inc.                          | 5.174% | 2/13/30       | 27,365              | 27,318                |
| Citigroup Inc.                          | 4.542% | 9/19/30       | 15,800              | 15,346                |
| <sup>2</sup> Citigroup Inc.             | 2.976% | 11/5/30       | 38,100              | 34,385                |
| <sup>2</sup> Citigroup Inc.             | 2.666% | 1/29/31       | 3,680               | 3,251                 |
| <sup>2</sup> Citigroup Inc.             | 4.412% | 3/31/31       | 78,850              | 75,731                |
| <sup>2</sup> Citigroup Inc.             | 2.572% | 6/3/31        | 5,000               | 4,356                 |
| Citigroup Inc.                          | 6.625% | 6/15/32       | 3,535               | 3,775                 |
| Citigroup Inc.                          | 2.520% | 11/3/32       | 18,000              | 14,991                |
| Citigroup Inc.                          | 3.057% | 1/25/33       | 63,100              | 54,170                |
| Citigroup Inc.                          | 5.875% | 2/22/33       | 3,000               | 3,062                 |
| Citigroup Inc.                          | 3.785% | 3/17/33       | 64,300              | 57,749                |
| Citigroup Inc.                          | 4.910% | 5/24/33       | 8,000               | 7,720                 |
| Citigroup Inc.                          | 6.000% | 10/31/33      | 6,135               | 6,308                 |
| Citigroup Inc.                          | 6.270% | 11/17/33      | 43,000              | 45,050                |
| Citigroup Inc.                          | 6.174% | 5/25/34       | 61,365              | 62,472                |
| Citigroup Inc.                          | 5.827% | 2/13/35       | 49,515              | 49,271                |
| Citigroup Inc.                          | 5.449% | 6/11/35       | 20,000              | 19,836                |
| Citigroup Inc.                          | 6.125% | 8/25/36       | 11,118              | 11,332                |
| <sup>2</sup> Citigroup Inc.             | 3.878% | 1/24/39       | 13,125              | 10,950                |
| Citigroup Inc.                          | 8.125% | 7/15/39       | 13,096              | 16,142                |
| <sup>2</sup> Citigroup Inc.             | 5.316% | 3/26/41       | 69,175              | 66,410                |
| Citigroup Inc.                          | 5.875% | 1/30/42       | 13,339              | 13,616                |
| Citigroup Inc.                          | 2.904% | 11/3/42       | 2,290               | 1,599                 |
| Citigroup Inc.                          | 6.675% | 9/13/43       | 1,780               | 1,952                 |
| Citigroup Inc.                          | 4.950% | 11/7/43       | 8,250               | 7,113                 |
| Citigroup Inc.                          | 5.300% | 5/6/44        | 8,700               | 8,173                 |
| Citigroup Inc.                          | 4.650% | 7/30/45       | 8,275               | 7,198                 |
| Citigroup Inc.                          | 4.750% | 5/18/46       | 9,658               | 8,410                 |
| <sup>2</sup> Citigroup Inc.             | 4.281% | 4/24/48       | 2,125               | 1,734                 |
| Citigroup Inc.                          | 4.650% | 7/23/48       | 19,785              | 16,954                |
| <sup>2</sup> Citizens Bank NA           | 3.750% | 2/18/26       | 11,241              | 11,097                |
| Citizens Bank NA                        | 4.575% | 8/9/28        | 6,075               | 6,014                 |
| Citizens Financial Group Inc.           | 2.850% | 7/27/26       | 950                 | 918                   |
| Citizens Financial Group Inc.           | 5.841% | 1/23/30       | 13,825              | 14,027                |
| Citizens Financial Group Inc.           | 2.500% | 2/6/30        | 11,045              | 9,653                 |
| Citizens Financial Group Inc.           | 3.250% | 4/30/30       | 7,000               | 6,327                 |
| Citizens Financial Group Inc.           | 4.300% | 2/11/31       | 270                 | 259                   |
| Citizens Financial Group Inc.           | 2.638% | 9/30/32       | 8,000               | 6,430                 |
| Citizens Financial Group Inc.           | 6.645% | 4/25/35       | 8,556               | 9,020                 |
| CME Group Inc.                          | 3.750% | 6/15/28       | 2,671               | 2,599                 |



|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| CME Group Inc.                    | 5.300% | 9/15/43       | 7,840               | 7,838                 |
| CME Group Inc.                    | 4.150% | 6/15/48       | 9,762               | 8,045                 |
| CNA Financial Corp.               | 4.500% | 3/1/26        | 2,650               | 2,642                 |
| CNA Financial Corp.               | 3.450% | 8/15/27       | 5,000               | 4,833                 |
| CNA Financial Corp.               | 3.900% | 5/1/29        | 11,450              | 10,955                |
| CNA Financial Corp.               | 2.050% | 8/15/30       | 2,445               | 2,098                 |
| CNA Financial Corp.               | 5.500% | 6/15/33       | 5,302               | 5,350                 |
| CNA Financial Corp.               | 5.125% | 2/15/34       | 5,406               | 5,305                 |
| CNO Financial Group Inc.          | 5.250% | 5/30/29       | 5,400               | 5,360                 |
| CNO Financial Group Inc.          | 6.450% | 6/15/34       | 8,570               | 8,841                 |
| Comerica Bank                     | 5.332% | 8/25/33       | 5,110               | 4,876                 |
| Comerica Inc.                     | 3.800% | 7/22/26       | 850                 | 833                   |
| Comerica Inc.                     | 4.000% | 2/1/29        | 5,370               | 5,092                 |
| Comerica Inc.                     | 5.982% | 1/30/30       | 10,235              | 10,345                |
| Commonwealth Bank of Australia    | 5.316% | 3/13/26       | 11,105              | 11,204                |
| 7 Commonwealth Bank of Australia  | 2.625% | 9/6/26        | 500                 | 485                   |
| Commonwealth Bank of Australia    | 4.577% | 11/27/26      | 11,250              | 11,259                |
| Cooperatieve Rabobank UA          | 4.850% | 1/9/26        | 8,300               | 8,323                 |
| 2 Cooperatieve Rabobank UA        | 3.750% | 7/21/26       | 11,935              | 11,696                |
| Cooperatieve Rabobank UA          | 5.500% | 10/5/26       | 23,300              | 23,674                |
| Cooperatieve Rabobank UA          | 4.800% | 1/9/29        | 8,300               | 8,277                 |
| Cooperatieve Rabobank UA          | 4.494% | 10/17/29      | 13,250              | 12,990                |
| 2 Cooperatieve Rabobank UA        | 5.250% | 5/24/41       | 663                 | 643                   |
| Cooperatieve Rabobank UA          | 5.750% | 12/1/43       | 20,449              | 20,295                |
| Cooperatieve Rabobank UA          | 5.250% | 8/4/45        | 29,173              | 27,437                |
| Corebridge Financial Inc.         | 3.650% | 4/5/27        | 12,000              | 11,660                |
| Corebridge Financial Inc.         | 3.850% | 4/5/29        | 16,288              | 15,556                |
| Corebridge Financial Inc.         | 3.900% | 4/5/32        | 32,628              | 29,697                |
| Corebridge Financial Inc.         | 6.050% | 9/15/33       | 15,695              | 16,226                |
| Corebridge Financial Inc.         | 5.750% | 1/15/34       | 11,785              | 12,000                |
| Corebridge Financial Inc.         | 4.350% | 4/5/42        | 11,815              | 9,818                 |
| Corebridge Financial Inc.         | 4.400% | 4/5/52        | 19,265              | 15,471                |
| Corebridge Financial Inc.         | 6.875% | 12/15/52      | 4,000               | 4,105                 |
| Corebridge Financial Inc.         | 6.375% | 9/15/54       | 8,500               | 8,474                 |
| Credit Suisse USA LLC             | 7.125% | 7/15/32       | 7,791               | 8,619                 |
| 2 Deutsche Bank AG                | 4.100% | 1/13/26       | 7,825               | 7,755                 |
| Deutsche Bank AG                  | 1.686% | 3/19/26       | 10,000              | 9,642                 |
| Deutsche Bank AG                  | 2.129% | 11/24/26      | 23,350              | 22,748                |
| Deutsche Bank AG                  | 7.146% | 7/13/27       | 15,370              | 15,837                |
| Deutsche Bank AG                  | 2.311% | 11/16/27      | 24,792              | 23,560                |
| Deutsche Bank AG                  | 2.552% | 1/7/28        | 3,976               | 3,778                 |
| Deutsche Bank AG                  | 5.706% | 2/8/28        | 7,000               | 7,073                 |
| Deutsche Bank AG                  | 6.720% | 1/18/29       | 20,800              | 21,579                |
| Deutsche Bank AG                  | 6.819% | 11/20/29      | 28,300              | 29,602                |
| Deutsche Bank AG                  | 4.999% | 9/11/30       | 30,000              | 29,311                |
| Deutsche Bank AG                  | 5.882% | 7/8/31        | 2,282               | 2,273                 |
| 2 Deutsche Bank AG                | 3.547% | 9/18/31       | 15,000              | 13,449                |
| Deutsche Bank AG                  | 3.729% | 1/14/32       | 15,895              | 13,890                |
| Deutsche Bank AG                  | 4.875% | 12/1/32       | 14,405              | 13,959                |
| Deutsche Bank AG                  | 3.742% | 1/7/33        | 13,126              | 11,115                |
| Deutsche Bank AG                  | 7.079% | 2/10/34       | 16,846              | 17,345                |
| Deutsche Bank AG                  | 5.403% | 9/11/35       | 13,800              | 13,112                |
| 2 Discover Bank                   | 4.250% | 3/13/26       | 6,203               | 6,150                 |
| 2 Discover Bank                   | 3.450% | 7/27/26       | 29,330              | 28,677                |
| 2 Discover Bank                   | 4.650% | 9/13/28       | 3,000               | 2,937                 |
| 2 Discover Bank                   | 2.700% | 2/6/30        | 8,000               | 7,060                 |
| Discover Financial Services       | 3.750% | 3/4/25        | 12,486              | 12,457                |
| Discover Financial Services       | 4.500% | 1/30/26       | 18,350              | 18,270                |
| Discover Financial Services       | 4.100% | 2/9/27        | 15,300              | 15,021                |
| Discover Financial Services       | 7.964% | 11/2/34       | 12,000              | 13,703                |
| Eaton Vance Corp.                 | 3.500% | 4/6/27        | 5,053               | 4,922                 |
| Enact Holdings Inc.               | 6.250% | 5/28/29       | 9,779               | 9,950                 |
| Enstar Finance LLC                | 5.500% | 1/15/42       | 7,055               | 6,725                 |
| Enstar Group Ltd.                 | 4.950% | 6/1/29        | 5,714               | 5,614                 |
| Enstar Group Ltd.                 | 3.100% | 9/1/31        | 6,000               | 5,127                 |
| Equitable Holdings Inc.           | 4.350% | 4/20/28       | 15,650              | 15,332                |
| Equitable Holdings Inc.           | 5.594% | 1/11/33       | 6,180               | 6,240                 |
| Equitable Holdings Inc.           | 5.000% | 4/20/48       | 15,118              | 13,443                |
| Essent Group Ltd.                 | 6.250% | 7/1/29        | 5,800               | 5,923                 |
| Everest Reinsurance Holdings Inc. | 4.868% | 6/1/44        | 3,225               | 2,791                 |

|                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Everest Reinsurance Holdings Inc.                  | 3.500% | 10/15/50      | 12,000              | 8,144                 |
| Everest Reinsurance Holdings Inc.                  | 3.125% | 10/15/52      | 11,000              | 6,794                 |
| F&G Annuities & Life Inc.                          | 6.250% | 10/4/34       | 5,750               | 5,586                 |
| Fairfax Financial Holdings Ltd.                    | 4.850% | 4/17/28       | 6,000               | 5,958                 |
| Fairfax Financial Holdings Ltd.                    | 4.625% | 4/29/30       | 10,000              | 9,756                 |
| Fairfax Financial Holdings Ltd.                    | 3.375% | 3/3/31        | 5,000               | 4,460                 |
| Fairfax Financial Holdings Ltd.                    | 5.625% | 8/16/32       | 7,600               | 7,687                 |
| Fairfax Financial Holdings Ltd.                    | 6.000% | 12/7/33       | 8,570               | 8,833                 |
| Fairfax Financial Holdings Ltd.                    | 6.350% | 3/22/54       | 11,250              | 11,562                |
| 7 Fairfax Financial Holdings Ltd.                  | 6.100% | 3/15/55       | 6,900               | 6,804                 |
| Fidelity National Financial Inc.                   | 3.400% | 6/15/30       | 4,311               | 3,911                 |
| Fidelity National Financial Inc.                   | 2.450% | 3/15/31       | 7,000               | 5,904                 |
| Fidelity National Financial Inc.                   | 3.200% | 9/17/51       | 10,000              | 6,151                 |
| Fifth Third Bancorp                                | 2.550% | 5/5/27        | 2,208               | 2,096                 |
| Fifth Third Bancorp                                | 1.707% | 11/1/27       | 4,466               | 4,214                 |
| Fifth Third Bancorp                                | 3.950% | 3/14/28       | 9,400               | 9,101                 |
| Fifth Third Bancorp                                | 4.055% | 4/25/28       | 4,865               | 4,760                 |
| Fifth Third Bancorp                                | 6.361% | 10/27/28      | 10,000              | 10,335                |
| Fifth Third Bancorp                                | 6.339% | 7/27/29       | 13,360              | 13,853                |
| Fifth Third Bancorp                                | 4.772% | 7/28/30       | 5,000               | 4,898                 |
| Fifth Third Bancorp                                | 4.895% | 9/6/30        | 3,000               | 2,958                 |
| Fifth Third Bancorp                                | 5.631% | 1/29/32       | 10,000              | 10,107                |
| Fifth Third Bancorp                                | 4.337% | 4/25/33       | 5,300               | 4,917                 |
| Fifth Third Bancorp                                | 8.250% | 3/1/38        | 14,786              | 17,726                |
| 2 Fifth Third Bank Inc.                            | 3.850% | 3/15/26       | 22,432              | 22,176                |
| 2 Fifth Third Bank Inc.                            | 2.250% | 2/1/27        | 3,400               | 3,228                 |
| First American Financial Corp.                     | 4.000% | 5/15/30       | 3,130               | 2,917                 |
| First American Financial Corp.                     | 2.400% | 8/15/31       | 7,000               | 5,758                 |
| First American Financial Corp.                     | 5.450% | 9/30/34       | 5,000               | 4,824                 |
| 2 First Horizon Bank                               | 5.750% | 5/1/30        | 4,595               | 4,571                 |
| First-Citizens Bank & Trust Co.                    | 6.125% | 3/9/28        | 4,210               | 4,324                 |
| FNB Corp.                                          | 5.722% | 12/11/30      | 4,100               | 4,047                 |
| Franklin Resources Inc.                            | 2.850% | 3/30/25       | 3,000               | 2,985                 |
| Franklin Resources Inc.                            | 1.600% | 10/30/30      | 6,000               | 4,989                 |
| Franklin Resources Inc.                            | 2.950% | 8/12/51       | 4,000               | 2,471                 |
| FS KKR Capital Corp.                               | 3.400% | 1/15/26       | 10,767              | 10,557                |
| FS KKR Capital Corp.                               | 2.625% | 1/15/27       | 4,500               | 4,257                 |
| FS KKR Capital Corp.                               | 7.875% | 1/15/29       | 4,500               | 4,783                 |
| FS KKR Capital Corp.                               | 6.125% | 1/15/30       | 9,500               | 9,495                 |
| GATX Corp.                                         | 3.250% | 3/30/25       | 2,300               | 2,288                 |
| GATX Corp.                                         | 3.250% | 9/15/26       | 2,800               | 2,728                 |
| GATX Corp.                                         | 3.850% | 3/30/27       | 4,885               | 4,768                 |
| GATX Corp.                                         | 3.500% | 3/15/28       | 7,000               | 6,687                 |
| GATX Corp.                                         | 4.550% | 11/7/28       | 7,215               | 7,093                 |
| GATX Corp.                                         | 4.700% | 4/1/29        | 4,000               | 3,939                 |
| GATX Corp.                                         | 4.000% | 6/30/30       | 8,315               | 7,867                 |
| GATX Corp.                                         | 1.900% | 6/1/31        | 6,599               | 5,375                 |
| GATX Corp.                                         | 3.500% | 6/1/32        | 975                 | 862                   |
| GATX Corp.                                         | 5.450% | 9/15/33       | 7,500               | 7,510                 |
| GATX Corp.                                         | 6.050% | 3/15/34       | 2,200               | 2,299                 |
| GATX Corp.                                         | 6.900% | 5/1/34        | 9,400               | 10,310                |
| GATX Corp.                                         | 5.200% | 3/15/44       | 325                 | 295                   |
| GATX Corp.                                         | 4.500% | 3/30/45       | 2,175               | 1,758                 |
| GATX Corp.                                         | 3.100% | 6/1/51        | 6,000               | 3,794                 |
| GATX Corp.                                         | 6.050% | 6/5/54        | 2,635               | 2,702                 |
| GE Capital International Funding Co. Unlimited Co. | 4.418% | 11/15/35      | 23,000              | 21,197                |
| Globe Life Inc.                                    | 4.550% | 9/15/28       | 3,200               | 3,158                 |
| Globe Life Inc.                                    | 2.150% | 8/15/30       | 4,450               | 3,765                 |
| 2 Goldman Sachs Bank USA                           | 5.283% | 3/18/27       | 25,635              | 25,784                |
| Goldman Sachs Bank USA                             | 5.414% | 5/21/27       | 35,000              | 35,263                |
| Goldman Sachs BDC Inc.                             | 2.875% | 1/15/26       | 4,801               | 4,695                 |
| Goldman Sachs Capital I                            | 6.345% | 2/15/34       | 9,435               | 9,842                 |
| Goldman Sachs Group Inc.                           | 3.750% | 2/25/26       | 41,600              | 41,165                |
| Goldman Sachs Group Inc.                           | 3.500% | 11/16/26      | 54,865              | 53,632                |
| Goldman Sachs Group Inc.                           | 5.950% | 1/15/27       | 3,845               | 3,940                 |
| Goldman Sachs Group Inc.                           | 3.850% | 1/26/27       | 51,026              | 50,086                |
| Goldman Sachs Group Inc.                           | 1.431% | 3/9/27        | 47,015              | 45,113                |
| Goldman Sachs Group Inc.                           | 1.542% | 9/10/27       | 21,000              | 19,856                |
| Goldman Sachs Group Inc.                           | 1.948% | 10/21/27      | 25,000              | 23,715                |
| Goldman Sachs Group Inc.                           | 2.640% | 2/24/28       | 5,000               | 4,766                 |

|   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|
|   | Goldman Sachs Group Inc.                   | 3.615% | 3/15/28       | 26,580              | 25,833                |
| 2 | Goldman Sachs Group Inc.                   | 3.691% | 6/5/28        | 9,575               | 9,294                 |
|   | Goldman Sachs Group Inc.                   | 4.482% | 8/23/28       | 44,763              | 44,234                |
| 2 | Goldman Sachs Group Inc.                   | 3.814% | 4/23/29       | 41,494              | 39,894                |
| 2 | Goldman Sachs Group Inc.                   | 4.223% | 5/1/29        | 53,875              | 52,439                |
|   | Goldman Sachs Group Inc.                   | 6.484% | 10/24/29      | 10,225              | 10,709                |
|   | Goldman Sachs Group Inc.                   | 2.600% | 2/7/30        | 4,000               | 3,540                 |
|   | Goldman Sachs Group Inc.                   | 3.800% | 3/15/30       | 37,960              | 35,599                |
|   | Goldman Sachs Group Inc.                   | 5.727% | 4/25/30       | 26,000              | 26,540                |
|   | Goldman Sachs Group Inc.                   | 5.049% | 7/23/30       | 20,000              | 19,889                |
|   | Goldman Sachs Group Inc.                   | 4.692% | 10/23/30      | 11,100              | 10,871                |
|   | Goldman Sachs Group Inc.                   | 1.992% | 1/27/32       | 26,275              | 21,701                |
|   | Goldman Sachs Group Inc.                   | 2.615% | 4/22/32       | 68,291              | 58,191                |
|   | Goldman Sachs Group Inc.                   | 2.383% | 7/21/32       | 26,415              | 22,057                |
|   | Goldman Sachs Group Inc.                   | 2.650% | 10/21/32      | 63,190              | 53,362                |
|   | Goldman Sachs Group Inc.                   | 3.102% | 2/24/33       | 39,680              | 34,213                |
|   | Goldman Sachs Group Inc.                   | 5.851% | 4/25/35       | 12,000              | 12,206                |
|   | Goldman Sachs Group Inc.                   | 5.330% | 7/23/35       | 20,000              | 19,626                |
|   | Goldman Sachs Group Inc.                   | 5.016% | 10/23/35      | 31,800              | 30,489                |
|   | Goldman Sachs Group Inc.                   | 6.450% | 5/1/36        | 8,400               | 8,853                 |
|   | Goldman Sachs Group Inc.                   | 6.750% | 10/1/37       | 56,135              | 60,195                |
| 2 | Goldman Sachs Group Inc.                   | 4.017% | 10/31/38      | 57,447              | 48,601                |
| 2 | Goldman Sachs Group Inc.                   | 4.411% | 4/23/39       | 31,354              | 27,538                |
|   | Goldman Sachs Group Inc.                   | 6.250% | 2/1/41        | 8,856               | 9,319                 |
|   | Goldman Sachs Group Inc.                   | 3.210% | 4/22/42       | 36,440              | 26,535                |
|   | Goldman Sachs Group Inc.                   | 2.908% | 7/21/42       | 8,000               | 5,548                 |
|   | Goldman Sachs Group Inc.                   | 3.436% | 2/24/43       | 10,000              | 7,434                 |
| 2 | Goldman Sachs Group Inc.                   | 4.800% | 7/8/44        | 16,220              | 14,335                |
|   | Goldman Sachs Group Inc.                   | 5.150% | 5/22/45       | 30,892              | 28,409                |
|   | Goldman Sachs Group Inc.                   | 4.750% | 10/21/45      | 3,700               | 3,259                 |
|   | Goldman Sachs Group Inc.                   | 5.561% | 11/19/45      | 50,100              | 48,356                |
|   | Golub Capital BDC Inc.                     | 2.500% | 8/24/26       | 1,243               | 1,184                 |
|   | Golub Capital BDC Inc.                     | 2.050% | 2/15/27       | 10,093              | 9,369                 |
|   | Golub Capital BDC Inc.                     | 7.050% | 12/5/28       | 5,497               | 5,698                 |
|   | Golub Capital BDC Inc.                     | 6.000% | 7/15/29       | 6,955               | 6,951                 |
| 7 | Golub Capital Private Credit Fund          | 5.800% | 9/12/29       | 9,250               | 9,056                 |
| 7 | HA Sustainable Infrastructure Capital Inc. | 6.375% | 7/1/34        | 10,350              | 10,097                |
|   | Hanover Insurance Group Inc.               | 4.500% | 4/15/26       | 3,120               | 3,101                 |
|   | Hanover Insurance Group Inc.               | 2.500% | 9/1/30        | 7,610               | 6,546                 |
|   | Hartford Financial Services Group Inc.     | 2.800% | 8/19/29       | 10,106              | 9,205                 |
|   | Hartford Financial Services Group Inc.     | 5.950% | 10/15/36      | 120                 | 123                   |
|   | Hartford Financial Services Group Inc.     | 6.100% | 10/1/41       | 6,380               | 6,510                 |
|   | Hartford Financial Services Group Inc.     | 4.300% | 4/15/43       | 490                 | 412                   |
|   | Hartford Financial Services Group Inc.     | 4.400% | 3/15/48       | 5,070               | 4,227                 |
|   | Hartford Financial Services Group Inc.     | 3.600% | 8/19/49       | 12,000              | 8,732                 |
|   | Hartford Financial Services Group Inc.     | 2.900% | 9/15/51       | 6,000               | 3,730                 |
| 7 | HPS Corporate Lending Fund                 | 6.250% | 9/30/29       | 3,710               | 3,765                 |
| 2 | HSBC Bank USA NA                           | 5.875% | 11/1/34       | 500                 | 505                   |
| 2 | HSBC Bank USA NA                           | 7.000% | 1/15/39       | 7,726               | 8,552                 |
|   | HSBC Holdings plc                          | 4.300% | 3/8/26        | 24,615              | 24,487                |
|   | HSBC Holdings plc                          | 2.999% | 3/10/26       | 23,489              | 23,387                |
|   | HSBC Holdings plc                          | 3.900% | 5/25/26       | 51,225              | 50,641                |
| 2 | HSBC Holdings plc                          | 2.099% | 6/4/26        | 33,327              | 32,920                |
|   | HSBC Holdings plc                          | 7.336% | 11/3/26       | 15,000              | 15,286                |
|   | HSBC Holdings plc                          | 1.589% | 5/24/27       | 15,000              | 14,314                |
|   | HSBC Holdings plc                          | 2.251% | 11/22/27      | 18,264              | 17,378                |
| 2 | HSBC Holdings plc                          | 4.041% | 3/13/28       | 12,700              | 12,426                |
|   | HSBC Holdings plc                          | 5.597% | 5/17/28       | 20,325              | 20,536                |
|   | HSBC Holdings plc                          | 4.755% | 6/9/28        | 11,315              | 11,231                |
|   | HSBC Holdings plc                          | 5.210% | 8/11/28       | 19,060              | 19,121                |
| 2 | HSBC Holdings plc                          | 2.013% | 9/22/28       | 31,992              | 29,472                |
|   | HSBC Holdings plc                          | 7.390% | 11/3/28       | 15,000              | 15,892                |
|   | HSBC Holdings plc                          | 5.130% | 11/19/28      | 4,100               | 4,098                 |
|   | HSBC Holdings plc                          | 6.161% | 3/9/29        | 9,216               | 9,464                 |
| 2 | HSBC Holdings plc                          | 4.583% | 6/19/29       | 48,192              | 47,223                |
|   | HSBC Holdings plc                          | 2.206% | 8/17/29       | 31,700              | 28,475                |
|   | HSBC Holdings plc                          | 4.950% | 3/31/30       | 21,025              | 20,806                |
| 2 | HSBC Holdings plc                          | 3.973% | 5/22/30       | 24,815              | 23,432                |
|   | HSBC Holdings plc                          | 5.286% | 11/19/30      | 26,493              | 26,299                |
| 2 | HSBC Holdings plc                          | 2.848% | 6/4/31        | 35,100              | 30,803                |

|   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | HSBC Holdings plc                          | 2.357% | 8/18/31       | 16,500              | 14,034                |
|   | HSBC Holdings plc                          | 5.733% | 5/17/32       | 11,286              | 11,402                |
| 2 | HSBC Holdings plc                          | 7.625% | 5/17/32       | 575                 | 627                   |
|   | HSBC Holdings plc                          | 2.804% | 5/24/32       | 42,900              | 36,444                |
|   | HSBC Holdings plc                          | 2.871% | 11/22/32      | 40,145              | 33,851                |
| 2 | HSBC Holdings plc                          | 7.350% | 11/27/32      | 600                 | 639                   |
|   | HSBC Holdings plc                          | 4.762% | 3/29/33       | 18,700              | 17,582                |
|   | HSBC Holdings plc                          | 5.402% | 8/11/33       | 12,575              | 12,419                |
|   | HSBC Holdings plc                          | 8.113% | 11/3/33       | 20,000              | 22,531                |
|   | HSBC Holdings plc                          | 6.254% | 3/9/34        | 46,074              | 47,831                |
|   | HSBC Holdings plc                          | 6.547% | 6/20/34       | 31,500              | 32,450                |
|   | HSBC Holdings plc                          | 7.399% | 11/13/34      | 30,245              | 32,863                |
|   | HSBC Holdings plc                          | 5.719% | 3/4/35        | 14,000              | 14,089                |
|   | HSBC Holdings plc                          | 5.874% | 11/18/35      | 20,606              | 20,115                |
| 2 | HSBC Holdings plc                          | 6.500% | 5/2/36        | 15,575              | 15,895                |
| 2 | HSBC Holdings plc                          | 6.500% | 9/15/37       | 27,201              | 27,727                |
| 2 | HSBC Holdings plc                          | 6.800% | 6/1/38        | 5,908               | 6,173                 |
|   | HSBC Holdings plc                          | 6.100% | 1/14/42       | 5,325               | 5,646                 |
|   | HSBC Holdings plc                          | 6.332% | 3/9/44        | 28,500              | 30,004                |
|   | HSBC Holdings plc                          | 5.250% | 3/14/44       | 30,738              | 28,215                |
|   | HSBC USA Inc.                              | 5.625% | 3/17/25       | 12,730              | 12,751                |
|   | HSBC USA Inc.                              | 5.294% | 3/4/27        | 11,312              | 11,443                |
|   | Huntington Bancshares Inc.                 | 4.443% | 8/4/28        | 15,856              | 15,679                |
|   | Huntington Bancshares Inc.                 | 6.208% | 8/21/29       | 9,275               | 9,570                 |
|   | Huntington Bancshares Inc.                 | 2.550% | 2/4/30        | 1,935               | 1,701                 |
|   | Huntington Bancshares Inc.                 | 5.272% | 1/15/31       | 13,269              | 13,267                |
|   | Huntington Bancshares Inc.                 | 5.023% | 5/17/33       | 4,650               | 4,472                 |
|   | Huntington Bancshares Inc.                 | 5.709% | 2/2/35        | 11,852              | 11,835                |
|   | Huntington Bancshares Inc.                 | 2.487% | 8/15/36       | 7,400               | 5,991                 |
|   | Huntington Bancshares Inc.                 | 6.141% | 11/18/39      | 7,495               | 7,519                 |
| 2 | Huntington National Bank                   | 4.270% | 11/25/26      | 3,375               | 3,318                 |
|   | Huntington National Bank                   | 4.552% | 5/17/28       | 5,000               | 4,957                 |
|   | Industrial & Commercial Bank of China Ltd. | 3.538% | 11/8/27       | 9,212               | 8,962                 |
|   | ING Groep NV                               | 3.869% | 3/28/26       | 7,800               | 7,778                 |
|   | ING Groep NV                               | 3.950% | 3/29/27       | 10,500              | 10,303                |
|   | ING Groep NV                               | 1.726% | 4/1/27        | 12,822              | 12,320                |
|   | ING Groep NV                               | 6.083% | 9/11/27       | 12,456              | 12,687                |
|   | ING Groep NV                               | 4.017% | 3/28/28       | 10,470              | 10,250                |
|   | ING Groep NV                               | 4.550% | 10/2/28       | 4,000               | 3,926                 |
|   | ING Groep NV                               | 4.050% | 4/9/29        | 3,655               | 3,509                 |
|   | ING Groep NV                               | 5.335% | 3/19/30       | 3,192               | 3,202                 |
|   | ING Groep NV                               | 2.727% | 4/1/32        | 3,000               | 2,582                 |
|   | ING Groep NV                               | 4.252% | 3/28/33       | 10,000              | 9,270                 |
|   | ING Groep NV                               | 5.550% | 3/19/35       | 33,575              | 33,394                |
|   | Intercontinental Exchange Inc.             | 3.100% | 9/15/27       | 7,100               | 6,821                 |
|   | Intercontinental Exchange Inc.             | 3.625% | 9/1/28        | 10,000              | 9,591                 |
|   | Intercontinental Exchange Inc.             | 3.750% | 9/21/28       | 4,375               | 4,211                 |
|   | Intercontinental Exchange Inc.             | 4.350% | 6/15/29       | 30,586              | 29,934                |
|   | Intercontinental Exchange Inc.             | 2.100% | 6/15/30       | 15,740              | 13,599                |
|   | Intercontinental Exchange Inc.             | 1.850% | 9/15/32       | 23,055              | 18,276                |
|   | Intercontinental Exchange Inc.             | 4.600% | 3/15/33       | 23,444              | 22,489                |
|   | Intercontinental Exchange Inc.             | 2.650% | 9/15/40       | 11,940              | 8,328                 |
|   | Intercontinental Exchange Inc.             | 4.250% | 9/21/48       | 1,115               | 899                   |
|   | Intercontinental Exchange Inc.             | 3.000% | 6/15/50       | 19,875              | 12,625                |
|   | Intercontinental Exchange Inc.             | 4.950% | 6/15/52       | 15,000              | 13,390                |
|   | Intercontinental Exchange Inc.             | 3.000% | 9/15/60       | 19,000              | 11,075                |
|   | Intercontinental Exchange Inc.             | 5.200% | 6/15/62       | 17,500              | 15,898                |
| 7 | Intesa Sanpaolo SpA                        | 4.700% | 9/23/49       | 2,000               | 1,496                 |
|   | Invesco Finance plc                        | 3.750% | 1/15/26       | 5,010               | 4,956                 |
|   | Invesco Finance plc                        | 5.375% | 11/30/43      | 7,125               | 6,685                 |
|   | Jackson Financial Inc.                     | 3.125% | 11/23/31      | 5,475               | 4,668                 |
|   | Jackson Financial Inc.                     | 5.670% | 6/8/32        | 4,000               | 4,030                 |
|   | Jackson Financial Inc.                     | 4.000% | 11/23/51      | 5,800               | 3,988                 |
|   | Jefferies Financial Group Inc.             | 4.850% | 1/15/27       | 11,425              | 11,440                |
|   | Jefferies Financial Group Inc.             | 6.450% | 6/8/27        | 1,235               | 1,277                 |
|   | Jefferies Financial Group Inc.             | 5.875% | 7/21/28       | 4,065               | 4,155                 |
|   | Jefferies Financial Group Inc.             | 4.150% | 1/23/30       | 13,010              | 12,411                |
|   | Jefferies Financial Group Inc.             | 2.625% | 10/15/31      | 2,000               | 1,686                 |
|   | Jefferies Financial Group Inc.             | 2.750% | 10/15/32      | 4,000               | 3,278                 |
|   | Jefferies Financial Group Inc.             | 6.200% | 4/14/34       | 37,000              | 38,106                |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Jefferies Financial Group Inc.    | 6.250% | 1/15/36       | 3,055               | 3,137                 |
| Jefferies Financial Group Inc.    | 6.500% | 1/20/43       | 4,305               | 4,567                 |
| <sup>2</sup> JPMorgan Chase & Co. | 2.005% | 3/13/26       | 30,000              | 29,820                |
| JPMorgan Chase & Co.              | 3.300% | 4/1/26        | 37,704              | 37,137                |
| JPMorgan Chase & Co.              | 3.200% | 6/15/26       | 36,100              | 35,411                |
| JPMorgan Chase & Co.              | 2.950% | 10/1/26       | 58,625              | 57,114                |
| JPMorgan Chase & Co.              | 7.625% | 10/15/26      | 875                 | 919                   |
| JPMorgan Chase & Co.              | 4.125% | 12/15/26      | 28,750              | 28,451                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.960% | 1/29/27       | 6,929               | 6,868                 |
| JPMorgan Chase & Co.              | 1.040% | 2/4/27        | 16,810              | 16,140                |
| JPMorgan Chase & Co.              | 1.578% | 4/22/27       | 5,000               | 4,801                 |
| JPMorgan Chase & Co.              | 8.000% | 4/29/27       | 2,500               | 2,679                 |
| JPMorgan Chase & Co.              | 1.470% | 9/22/27       | 27,500              | 26,003                |
| JPMorgan Chase & Co.              | 4.250% | 10/1/27       | 11,592              | 11,504                |
| JPMorgan Chase & Co.              | 3.625% | 12/1/27       | 9,750               | 9,473                 |
| JPMorgan Chase & Co.              | 5.040% | 1/23/28       | 28,270              | 28,359                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.782% | 2/1/28        | 39,075              | 38,227                |
| JPMorgan Chase & Co.              | 2.947% | 2/24/28       | 1,890               | 1,817                 |
| JPMorgan Chase & Co.              | 5.571% | 4/22/28       | 23,765              | 24,173                |
| JPMorgan Chase & Co.              | 4.323% | 4/26/28       | 30,000              | 29,633                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.540% | 5/1/28        | 14,690              | 14,263                |
| <sup>2</sup> JPMorgan Chase & Co. | 2.182% | 6/1/28        | 25,100              | 23,557                |
| JPMorgan Chase & Co.              | 4.979% | 7/22/28       | 23,800              | 23,861                |
| JPMorgan Chase & Co.              | 4.505% | 10/22/28      | 10,000              | 9,910                 |
| <sup>2</sup> JPMorgan Chase & Co. | 3.509% | 1/23/29       | 65,821              | 63,159                |
| <sup>2</sup> JPMorgan Chase & Co. | 4.005% | 4/23/29       | 53,930              | 52,270                |
| JPMorgan Chase & Co.              | 2.069% | 6/1/29        | 28,160              | 25,569                |
| <sup>2</sup> JPMorgan Chase & Co. | 4.203% | 7/23/29       | 23,425              | 22,801                |
| JPMorgan Chase & Co.              | 5.299% | 7/24/29       | 57,105              | 57,623                |
| JPMorgan Chase & Co.              | 6.087% | 10/23/29      | 3,306               | 3,429                 |
| <sup>2</sup> JPMorgan Chase & Co. | 4.452% | 12/5/29       | 19,500              | 19,090                |
| JPMorgan Chase & Co.              | 5.012% | 1/23/30       | 63,560              | 63,465                |
| JPMorgan Chase & Co.              | 5.581% | 4/22/30       | 107,685             | 109,694               |
| <sup>2</sup> JPMorgan Chase & Co. | 3.702% | 5/6/30        | 21,864              | 20,697                |
| JPMorgan Chase & Co.              | 4.995% | 7/22/30       | 45,420              | 45,237                |
| <sup>2</sup> JPMorgan Chase & Co. | 8.750% | 9/1/30        | 240                 | 282                   |
| <sup>2</sup> JPMorgan Chase & Co. | 2.739% | 10/15/30      | 45,715              | 41,139                |
| JPMorgan Chase & Co.              | 4.603% | 10/22/30      | 93,000              | 91,231                |
| <sup>2</sup> JPMorgan Chase & Co. | 4.493% | 3/24/31       | 72,947              | 71,022                |
| <sup>2</sup> JPMorgan Chase & Co. | 2.522% | 4/22/31       | 22,000              | 19,352                |
| <sup>2</sup> JPMorgan Chase & Co. | 2.956% | 5/13/31       | 30,000              | 26,803                |
| JPMorgan Chase & Co.              | 1.953% | 2/4/32        | 29,000              | 24,057                |
| JPMorgan Chase & Co.              | 2.580% | 4/22/32       | 43,354              | 37,201                |
| JPMorgan Chase & Co.              | 2.545% | 11/8/32       | 42,170              | 35,567                |
| JPMorgan Chase & Co.              | 2.963% | 1/25/33       | 13,270              | 11,468                |
| JPMorgan Chase & Co.              | 4.912% | 7/25/33       | 88,700              | 86,742                |
| JPMorgan Chase & Co.              | 5.717% | 9/14/33       | 28,000              | 28,503                |
| JPMorgan Chase & Co.              | 5.350% | 6/1/34        | 83,072              | 83,020                |
| JPMorgan Chase & Co.              | 6.254% | 10/23/34      | 19,000              | 20,090                |
| JPMorgan Chase & Co.              | 5.336% | 1/23/35       | 34,849              | 34,642                |
| JPMorgan Chase & Co.              | 5.766% | 4/22/35       | 24,110              | 24,669                |
| JPMorgan Chase & Co.              | 5.294% | 7/22/35       | 12,335              | 12,203                |
| JPMorgan Chase & Co.              | 4.946% | 10/22/35      | 42,665              | 41,122                |
| JPMorgan Chase & Co.              | 6.400% | 5/15/38       | 12,465              | 13,593                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.882% | 7/24/38       | 37,770              | 32,040                |
| JPMorgan Chase & Co.              | 5.500% | 10/15/40      | 26,584              | 26,393                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.109% | 4/22/41       | 33,275              | 24,598                |
| JPMorgan Chase & Co.              | 5.600% | 7/15/41       | 500                 | 504                   |
| JPMorgan Chase & Co.              | 2.525% | 11/19/41      | 14,800              | 9,962                 |
| JPMorgan Chase & Co.              | 5.400% | 1/6/42        | 3,575               | 3,520                 |
| JPMorgan Chase & Co.              | 3.157% | 4/22/42       | 24,595              | 17,994                |
| JPMorgan Chase & Co.              | 5.625% | 8/16/43       | 36,510              | 36,228                |
| JPMorgan Chase & Co.              | 4.850% | 2/1/44        | 3,500               | 3,205                 |
| JPMorgan Chase & Co.              | 4.950% | 6/1/45        | 14,600              | 13,240                |
| JPMorgan Chase & Co.              | 5.534% | 11/29/45      | 58,830              | 57,386                |
| <sup>2</sup> JPMorgan Chase & Co. | 4.260% | 2/22/48       | 25,500              | 20,980                |
| <sup>2</sup> JPMorgan Chase & Co. | 4.032% | 7/24/48       | 4,000               | 3,145                 |
| <sup>2</sup> JPMorgan Chase & Co. | 3.964% | 11/15/48      | 55,200              | 43,077                |
| <sup>2</sup> JPMorgan Chase & Co. | 3.897% | 1/23/49       | 11,870              | 9,122                 |
| <sup>2</sup> JPMorgan Chase & Co. | 3.109% | 4/22/51       | 49,000              | 32,256                |



|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| JPMorgan Chase & Co.                           | 3.328% | 4/22/52       | 37,900              | 25,939                |
| JPMorgan Chase Bank NA                         | 5.110% | 12/8/26       | 18,375              | 18,571                |
| Kemper Corp.                                   | 2.400% | 9/30/30       | 5,000               | 4,237                 |
| Kemper Corp.                                   | 3.800% | 2/23/32       | 2,450               | 2,156                 |
| KeyBank NA                                     | 4.700% | 1/26/26       | 4,070               | 4,060                 |
| <sup>2</sup> KeyBank NA                        | 3.400% | 5/20/26       | 2,895               | 2,829                 |
| <sup>2</sup> KeyBank NA                        | 5.850% | 11/15/27      | 7,600               | 7,784                 |
| <sup>2</sup> KeyBank NA                        | 4.390% | 12/14/27      | 1,860               | 1,829                 |
| <sup>2</sup> KeyBank NA                        | 6.950% | 2/1/28        | 2,750               | 2,862                 |
| <sup>2</sup> KeyBank NA                        | 4.900% | 8/8/32        | 15,000              | 14,208                |
| KeyBank NA                                     | 5.000% | 1/26/33       | 16,635              | 15,934                |
| <sup>2</sup> KeyCorp                           | 4.100% | 4/30/28       | 18,000              | 17,408                |
| <sup>2</sup> KeyCorp                           | 2.550% | 10/1/29       | 6,400               | 5,682                 |
| <sup>2</sup> KeyCorp                           | 4.789% | 6/1/33        | 1,580               | 1,492                 |
| KeyCorp                                        | 6.401% | 3/6/35        | 6,905               | 7,188                 |
| Lazard Group LLC                               | 3.625% | 3/1/27        | 5,075               | 4,939                 |
| Lazard Group LLC                               | 4.500% | 9/19/28       | 9,350               | 9,150                 |
| Lazard Group LLC                               | 6.000% | 3/15/31       | 5,000               | 5,133                 |
| Legg Mason Inc.                                | 4.750% | 3/15/26       | 4,501               | 4,502                 |
| Legg Mason Inc.                                | 5.625% | 1/15/44       | 5,486               | 5,354                 |
| Lincoln National Corp.                         | 3.625% | 12/12/26      | 10,150              | 9,945                 |
| Lincoln National Corp.                         | 3.800% | 3/1/28        | 9,750               | 9,398                 |
| Lincoln National Corp.                         | 3.050% | 1/15/30       | 9,625               | 8,666                 |
| Lincoln National Corp.                         | 3.400% | 1/15/31       | 4,217               | 3,788                 |
| Lincoln National Corp.                         | 6.300% | 10/9/37       | 4,150               | 4,315                 |
| Lincoln National Corp.                         | 7.000% | 6/15/40       | 4,251               | 4,642                 |
| Lincoln National Corp.                         | 4.350% | 3/1/48        | 4,100               | 3,174                 |
| Lincoln National Corp.                         | 4.375% | 6/15/50       | 2,267               | 1,756                 |
| Lloyds Banking Group plc                       | 3.511% | 3/18/26       | 25,260              | 25,163                |
| Lloyds Banking Group plc                       | 4.650% | 3/24/26       | 25,864              | 25,706                |
| Lloyds Banking Group plc                       | 3.750% | 1/11/27       | 9,750               | 9,532                 |
| Lloyds Banking Group plc                       | 1.627% | 5/11/27       | 10,000              | 9,563                 |
| Lloyds Banking Group plc                       | 5.985% | 8/7/27        | 10,253              | 10,403                |
| Lloyds Banking Group plc                       | 3.750% | 3/18/28       | 22,588              | 21,977                |
| Lloyds Banking Group plc                       | 4.375% | 3/22/28       | 20,510              | 20,032                |
| Lloyds Banking Group plc                       | 4.550% | 8/16/28       | 4,150               | 4,072                 |
| <sup>2</sup> Lloyds Banking Group plc          | 3.574% | 11/7/28       | 21,225              | 20,387                |
| Lloyds Banking Group plc                       | 5.087% | 11/26/28      | 7,450               | 7,458                 |
| Lloyds Banking Group plc                       | 5.871% | 3/6/29        | 10,500              | 10,697                |
| Lloyds Banking Group plc                       | 5.721% | 6/5/30        | 8,000               | 8,136                 |
| Lloyds Banking Group plc                       | 4.976% | 8/11/33       | 25,753              | 24,725                |
| Lloyds Banking Group plc                       | 7.953% | 11/15/33      | 8,000               | 8,942                 |
| Lloyds Banking Group plc                       | 5.679% | 1/5/35        | 19,225              | 19,157                |
| Lloyds Banking Group plc                       | 5.590% | 11/26/35      | 8,780               | 8,697                 |
| Lloyds Banking Group plc                       | 5.300% | 12/1/45       | 8,574               | 7,751                 |
| Lloyds Banking Group plc                       | 3.369% | 12/14/46      | 29,638              | 20,600                |
| Lloyds Banking Group plc                       | 4.344% | 1/9/48        | 325                 | 255                   |
| Loews Corp.                                    | 3.200% | 5/15/30       | 6,500               | 5,981                 |
| Loews Corp.                                    | 6.000% | 2/1/35        | 3,575               | 3,785                 |
| Loews Corp.                                    | 4.125% | 5/15/43       | 4,315               | 3,571                 |
| LPL Holdings Inc.                              | 5.700% | 5/20/27       | 4,800               | 4,858                 |
| LPL Holdings Inc.                              | 6.750% | 11/17/28      | 5,670               | 5,956                 |
| LPL Holdings Inc.                              | 6.000% | 5/20/34       | 5,800               | 5,905                 |
| M&T Bank Corp.                                 | 4.553% | 8/16/28       | 6,605               | 6,526                 |
| <sup>2</sup> M&T Bank Corp.                    | 4.833% | 1/16/29       | 1,500               | 1,493                 |
| M&T Bank Corp.                                 | 7.413% | 10/30/29      | 7,300               | 7,818                 |
| M&T Bank Corp.                                 | 6.082% | 3/13/32       | 7,500               | 7,676                 |
| M&T Bank Corp.                                 | 5.053% | 1/27/34       | 22,620              | 21,638                |
| <sup>2</sup> M&T Bank Corp.                    | 5.385% | 1/16/36       | 4,000               | 3,876                 |
| Main Street Capital Corp.                      | 3.000% | 7/14/26       | 5,290               | 5,099                 |
| Main Street Capital Corp.                      | 6.500% | 6/4/27        | 5,400               | 5,498                 |
| Manufacturers & Traders Trust Co.              | 4.650% | 1/27/26       | 14,050              | 14,014                |
| <sup>2</sup> Manufacturers & Traders Trust Co. | 3.400% | 8/17/27       | 7,000               | 6,732                 |
| Manufacturers & Traders Trust Co.              | 4.700% | 1/27/28       | 12,584              | 12,448                |
| Manulife Financial Corp.                       | 4.150% | 3/4/26        | 8,850               | 8,798                 |
| Manulife Financial Corp.                       | 2.484% | 5/19/27       | 6,000               | 5,708                 |
| <sup>2</sup> Manulife Financial Corp.          | 4.061% | 2/24/32       | 13,925              | 13,587                |
| Manulife Financial Corp.                       | 3.703% | 3/16/32       | 5,200               | 4,752                 |
| Manulife Financial Corp.                       | 5.375% | 3/4/46        | 8,075               | 7,865                 |
| Marex Group plc                                | 6.404% | 11/4/29       | 3,700               | 3,735                 |

|                                                 | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|---------|---------------|---------------------|-----------------------|
| Markel Group Inc.                               | 3.500%  | 11/1/27       | 6,175               | 5,960                 |
| Markel Group Inc.                               | 3.350%  | 9/17/29       | 2,555               | 2,375                 |
| Markel Group Inc.                               | 5.000%  | 4/5/46        | 4,650               | 4,071                 |
| Markel Group Inc.                               | 4.300%  | 11/1/47       | 2,200               | 1,715                 |
| Markel Group Inc.                               | 5.000%  | 5/20/49       | 5,941               | 5,156                 |
| Markel Group Inc.                               | 4.150%  | 9/17/50       | 620                 | 469                   |
| Markel Group Inc.                               | 3.450%  | 5/7/52        | 12,400              | 8,205                 |
| Markel Group Inc.                               | 6.000%  | 5/16/54       | 6,860               | 6,804                 |
| Marsh & McLennan Cos. Inc.                      | 3.500%  | 3/10/25       | 4,225               | 4,216                 |
| Marsh & McLennan Cos. Inc.                      | 3.750%  | 3/14/26       | 5,150               | 5,101                 |
| Marsh & McLennan Cos. Inc.                      | 4.550%  | 11/8/27       | 9,190               | 9,181                 |
| Marsh & McLennan Cos. Inc.                      | 4.375%  | 3/15/29       | 11,025              | 10,828                |
| Marsh & McLennan Cos. Inc.                      | 4.650%  | 3/15/30       | 9,530               | 9,412                 |
| Marsh & McLennan Cos. Inc.                      | 2.250%  | 11/15/30      | 13,910              | 11,989                |
| Marsh & McLennan Cos. Inc.                      | 4.850%  | 11/15/31      | 11,600              | 11,440                |
| Marsh & McLennan Cos. Inc.                      | 2.375%  | 12/15/31      | 2,000               | 1,677                 |
| Marsh & McLennan Cos. Inc.                      | 5.750%  | 11/1/32       | 6,000               | 6,203                 |
| Marsh & McLennan Cos. Inc.                      | 5.875%  | 8/1/33        | 4,025               | 4,206                 |
| Marsh & McLennan Cos. Inc.                      | 5.400%  | 9/15/33       | 6,000               | 6,076                 |
| Marsh & McLennan Cos. Inc.                      | 5.150%  | 3/15/34       | 9,100               | 9,058                 |
| Marsh & McLennan Cos. Inc.                      | 5.000%  | 3/15/35       | 23,200              | 22,613                |
| Marsh & McLennan Cos. Inc.                      | 4.750%  | 3/15/39       | 18,400              | 17,040                |
| Marsh & McLennan Cos. Inc.                      | 4.350%  | 1/30/47       | 3,225               | 2,694                 |
| Marsh & McLennan Cos. Inc.                      | 4.200%  | 3/1/48        | 1,350               | 1,094                 |
| Marsh & McLennan Cos. Inc.                      | 4.900%  | 3/15/49       | 11,924              | 10,671                |
| Marsh & McLennan Cos. Inc.                      | 2.900%  | 12/15/51      | 2,400               | 1,488                 |
| Marsh & McLennan Cos. Inc.                      | 6.250%  | 11/1/52       | 2,230               | 2,380                 |
| Marsh & McLennan Cos. Inc.                      | 5.450%  | 3/15/53       | 10,000              | 9,629                 |
| Marsh & McLennan Cos. Inc.                      | 5.700%  | 9/15/53       | 12,215              | 12,204                |
| Marsh & McLennan Cos. Inc.                      | 5.450%  | 3/15/54       | 5,091               | 4,905                 |
| Marsh & McLennan Cos. Inc.                      | 5.400%  | 3/15/55       | 16,020              | 15,359                |
| Mastercard Inc.                                 | 2.950%  | 11/21/26      | 7,850               | 7,639                 |
| Mastercard Inc.                                 | 3.300%  | 3/26/27       | 31,347              | 30,565                |
| Mastercard Inc.                                 | 4.100%  | 1/15/28       | 6,903               | 6,828                 |
| Mastercard Inc.                                 | 3.500%  | 2/26/28       | 3,720               | 3,604                 |
| Mastercard Inc.                                 | 4.875%  | 3/9/28        | 22,635              | 22,898                |
| Mastercard Inc.                                 | 2.950%  | 6/1/29        | 10,575              | 9,860                 |
| Mastercard Inc.                                 | 3.350%  | 3/26/30       | 16,000              | 14,947                |
| Mastercard Inc.                                 | 1.900%  | 3/15/31       | 3,575               | 3,022                 |
| Mastercard Inc.                                 | 2.000%  | 11/18/31      | 8,000               | 6,642                 |
| Mastercard Inc.                                 | 4.350%  | 1/15/32       | 13,878              | 13,411                |
| Mastercard Inc.                                 | 4.875%  | 5/9/34        | 6,800               | 6,694                 |
| Mastercard Inc.                                 | 4.550%  | 1/15/35       | 19,402              | 18,585                |
| Mastercard Inc.                                 | 3.800%  | 11/21/46      | 5,700               | 4,453                 |
| Mastercard Inc.                                 | 3.950%  | 2/26/48       | 12,610              | 10,090                |
| Mastercard Inc.                                 | 3.650%  | 6/1/49        | 11,030              | 8,325                 |
| Mastercard Inc.                                 | 3.850%  | 3/26/50       | 19,406              | 15,020                |
| Mastercard Inc.                                 | 2.950%  | 3/15/51       | 7,000               | 4,500                 |
| Mercury General Corp.                           | 4.400%  | 3/15/27       | 3,265               | 3,201                 |
| MetLife Inc.                                    | 3.000%  | 3/1/25        | 8,475               | 8,449                 |
| MetLife Inc.                                    | 4.550%  | 3/23/30       | 16,925              | 16,696                |
| MetLife Inc.                                    | 5.375%  | 7/15/33       | 14,727              | 14,885                |
| MetLife Inc.                                    | 6.375%  | 6/15/34       | 3,445               | 3,711                 |
| MetLife Inc.                                    | 5.300%  | 12/15/34      | 20,995              | 20,926                |
| <sup>2</sup> MetLife Inc.                       | 6.400%  | 12/15/36      | 16,231              | 16,529                |
| <sup>2</sup> MetLife Inc.                       | 10.750% | 8/1/39        | 500                 | 666                   |
| MetLife Inc.                                    | 5.875%  | 2/6/41        | 12,892              | 13,147                |
| MetLife Inc.                                    | 4.125%  | 8/13/42       | 18,975              | 15,769                |
| MetLife Inc.                                    | 4.875%  | 11/13/43      | 10,919              | 9,898                 |
| MetLife Inc.                                    | 4.721%  | 12/15/44      | 9,535               | 8,425                 |
| MetLife Inc.                                    | 4.050%  | 3/1/45        | 1,835               | 1,470                 |
| MetLife Inc.                                    | 4.600%  | 5/13/46       | 5,000               | 4,343                 |
| MetLife Inc.                                    | 5.000%  | 7/15/52       | 11,395              | 10,291                |
| MetLife Inc.                                    | 5.250%  | 1/15/54       | 17,950              | 16,800                |
| <sup>7</sup> Metropolitan Life Global Funding I | 3.450%  | 12/18/26      | 1,080               | 1,057                 |
| MGIC Investment Corp.                           | 5.250%  | 8/15/28       | 1,755               | 1,717                 |
| Mitsubishi UFJ Financial Group Inc.             | 3.777%  | 3/2/25        | 11,160              | 11,138                |
| Mitsubishi UFJ Financial Group Inc.             | 3.850%  | 3/1/26        | 652                 | 645                   |
| Mitsubishi UFJ Financial Group Inc.             | 2.757%  | 9/13/26       | 30,337              | 29,373                |
| Mitsubishi UFJ Financial Group Inc.             | 3.677%  | 2/22/27       | 8,619               | 8,441                 |

|                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------|--------|---------------|---------------------|-----------------------|
| Mitsubishi UFJ Financial Group Inc.      | 3.287% | 7/25/27       | 42,480              | 41,147                |
| Mitsubishi UFJ Financial Group Inc.      | 2.341% | 1/19/28       | 10,000              | 9,513                 |
| Mitsubishi UFJ Financial Group Inc.      | 3.961% | 3/2/28        | 21,150              | 20,626                |
| Mitsubishi UFJ Financial Group Inc.      | 4.080% | 4/19/28       | 21,700              | 21,320                |
| Mitsubishi UFJ Financial Group Inc.      | 5.017% | 7/20/28       | 10,700              | 10,735                |
| Mitsubishi UFJ Financial Group Inc.      | 4.050% | 9/11/28       | 2,370               | 2,308                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.354% | 9/13/28       | 11,780              | 11,927                |
| Mitsubishi UFJ Financial Group Inc.      | 5.422% | 2/22/29       | 20,393              | 20,645                |
| Mitsubishi UFJ Financial Group Inc.      | 3.741% | 3/7/29        | 10,000              | 9,578                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.242% | 4/19/29       | 15,000              | 15,100                |
| Mitsubishi UFJ Financial Group Inc.      | 3.195% | 7/18/29       | 34,225              | 31,759                |
| Mitsubishi UFJ Financial Group Inc.      | 2.559% | 2/25/30       | 13,855              | 12,289                |
| Mitsubishi UFJ Financial Group Inc.      | 5.258% | 4/17/30       | 13,495              | 13,599                |
| Mitsubishi UFJ Financial Group Inc.      | 2.048% | 7/17/30       | 13,200              | 11,279                |
| Mitsubishi UFJ Financial Group Inc.      | 2.309% | 7/20/32       | 10,000              | 8,369                 |
| Mitsubishi UFJ Financial Group Inc.      | 2.494% | 10/13/32      | 25,714              | 21,661                |
| Mitsubishi UFJ Financial Group Inc.      | 2.852% | 1/19/33       | 13,200              | 11,313                |
| Mitsubishi UFJ Financial Group Inc.      | 4.315% | 4/19/33       | 18,000              | 16,923                |
| Mitsubishi UFJ Financial Group Inc.      | 5.133% | 7/20/33       | 22,700              | 22,446                |
| Mitsubishi UFJ Financial Group Inc.      | 5.441% | 2/22/34       | 1,000               | 1,010                 |
| Mitsubishi UFJ Financial Group Inc.      | 5.406% | 4/19/34       | 23,050              | 23,234                |
| Mitsubishi UFJ Financial Group Inc.      | 5.426% | 4/17/35       | 39,695              | 39,770                |
| Mitsubishi UFJ Financial Group Inc.      | 4.286% | 7/26/38       | 9,100               | 8,290                 |
| Mitsubishi UFJ Financial Group Inc.      | 4.153% | 3/7/39        | 750                 | 673                   |
| Mitsubishi UFJ Financial Group Inc.      | 3.751% | 7/18/39       | 16,450              | 13,810                |
| <sup>2</sup> Mizuho Financial Group Inc. | 2.226% | 5/25/26       | 5,586               | 5,524                 |
| Mizuho Financial Group Inc.              | 1.234% | 5/22/27       | 20,000              | 19,036                |
| Mizuho Financial Group Inc.              | 1.554% | 7/9/27        | 10,000              | 9,518                 |
| Mizuho Financial Group Inc.              | 4.018% | 3/5/28        | 14,250              | 13,863                |
| Mizuho Financial Group Inc.              | 5.667% | 5/27/29       | 5,000               | 5,093                 |
| Mizuho Financial Group Inc.              | 5.778% | 7/6/29        | 29,300              | 29,962                |
| <sup>2</sup> Mizuho Financial Group Inc. | 4.254% | 9/11/29       | 5,600               | 5,441                 |
| Mizuho Financial Group Inc.              | 5.376% | 5/26/30       | 6,500               | 6,559                 |
| <sup>2</sup> Mizuho Financial Group Inc. | 3.153% | 7/16/30       | 17,200              | 15,793                |
| <sup>2</sup> Mizuho Financial Group Inc. | 2.591% | 5/25/31       | 5,000               | 4,387                 |
| <sup>2</sup> Mizuho Financial Group Inc. | 1.979% | 9/8/31        | 21,902              | 18,401                |
| Mizuho Financial Group Inc.              | 2.564% | 9/13/31       | 15,000              | 12,548                |
| Mizuho Financial Group Inc.              | 2.172% | 5/22/32       | 20,460              | 16,956                |
| Mizuho Financial Group Inc.              | 5.754% | 5/27/34       | 10,000              | 10,189                |
| Mizuho Financial Group Inc.              | 5.748% | 7/6/34        | 19,740              | 20,117                |
| Mizuho Financial Group Inc.              | 5.579% | 5/26/35       | 10,000              | 10,079                |
| Morgan Stanley                           | 5.000% | 11/24/25      | 50,940              | 51,018                |
| <sup>2</sup> Morgan Stanley              | 3.875% | 1/27/26       | 45,564              | 45,203                |
| <sup>2</sup> Morgan Stanley              | 3.125% | 7/27/26       | 52,700              | 51,480                |
| <sup>2</sup> Morgan Stanley              | 6.250% | 8/9/26        | 15,996              | 16,380                |
| <sup>2</sup> Morgan Stanley              | 4.350% | 9/8/26        | 40,070              | 39,784                |
| Morgan Stanley                           | 3.625% | 1/20/27       | 27,278              | 26,764                |
| Morgan Stanley                           | 5.050% | 1/28/27       | 37,555              | 37,667                |
| Morgan Stanley                           | 3.950% | 4/23/27       | 8,255               | 8,085                 |
| Morgan Stanley                           | 1.593% | 5/4/27        | 22,265              | 21,342                |
| <sup>2</sup> Morgan Stanley              | 1.512% | 7/20/27       | 17,900              | 17,032                |
| Morgan Stanley                           | 2.475% | 1/21/28       | 20,000              | 19,046                |
| <sup>2</sup> Morgan Stanley              | 3.591% | 7/22/28       | 44,833              | 43,233                |
| Morgan Stanley                           | 6.296% | 10/18/28      | 36,060              | 37,354                |
| <sup>2</sup> Morgan Stanley              | 3.772% | 1/24/29       | 2,725               | 2,627                 |
| Morgan Stanley                           | 5.123% | 2/1/29        | 87,800              | 87,977                |
| <sup>2</sup> Morgan Stanley              | 5.164% | 4/20/29       | 50,000              | 50,134                |
| Morgan Stanley                           | 5.449% | 7/20/29       | 61,943              | 62,624                |
| Morgan Stanley                           | 6.407% | 11/1/29       | 15,000              | 15,667                |
| Morgan Stanley                           | 5.173% | 1/16/30       | 37,000              | 37,017                |
| <sup>2</sup> Morgan Stanley              | 4.431% | 1/23/30       | 11,000              | 10,715                |
| Morgan Stanley                           | 5.656% | 4/18/30       | 41,350              | 42,105                |
| Morgan Stanley                           | 5.042% | 7/19/30       | 55,000              | 54,762                |
| Morgan Stanley                           | 4.654% | 10/18/30      | 23,900              | 23,387                |
| <sup>2</sup> Morgan Stanley              | 2.699% | 1/22/31       | 49,555              | 43,995                |
| <sup>2</sup> Morgan Stanley              | 3.622% | 4/1/31        | 106,400             | 98,691                |
| <sup>2</sup> Morgan Stanley              | 1.794% | 2/13/32       | 92,325              | 75,339                |
| Morgan Stanley                           | 7.250% | 4/1/32        | 8,000               | 8,992                 |
| <sup>2</sup> Morgan Stanley              | 1.928% | 4/28/32       | 13,850              | 11,341                |
| <sup>2</sup> Morgan Stanley              | 2.511% | 10/20/32      | 20,000              | 16,740                |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Morgan Stanley                                  | 2.943% | 1/21/33       | 17,950              | 15,369                |
| Morgan Stanley                                  | 4.889% | 7/20/33       | 20,000              | 19,360                |
| Morgan Stanley                                  | 6.342% | 10/18/33      | 27,060              | 28,613                |
| <sup>2</sup> Morgan Stanley                     | 5.250% | 4/21/34       | 21,310              | 20,978                |
| <sup>2</sup> Morgan Stanley                     | 5.424% | 7/21/34       | 20,000              | 19,871                |
| Morgan Stanley                                  | 6.627% | 11/1/34       | 30,000              | 32,204                |
| Morgan Stanley                                  | 5.466% | 1/18/35       | 38,767              | 38,553                |
| Morgan Stanley                                  | 5.831% | 4/19/35       | 83,070              | 84,621                |
| Morgan Stanley                                  | 5.320% | 7/19/35       | 101,050             | 99,478                |
| Morgan Stanley                                  | 2.484% | 9/16/36       | 45,000              | 36,589                |
| Morgan Stanley                                  | 5.297% | 4/20/37       | 10,000              | 9,693                 |
| Morgan Stanley                                  | 5.948% | 1/19/38       | 28,123              | 28,156                |
| <sup>2</sup> Morgan Stanley                     | 3.971% | 7/22/38       | 4,600               | 3,907                 |
| Morgan Stanley                                  | 5.942% | 2/7/39        | 16,775              | 16,808                |
| <sup>2</sup> Morgan Stanley                     | 4.457% | 4/22/39       | 831                 | 744                   |
| Morgan Stanley                                  | 3.217% | 4/22/42       | 13,000              | 9,623                 |
| Morgan Stanley                                  | 6.375% | 7/24/42       | 40,625              | 43,884                |
| Morgan Stanley                                  | 4.300% | 1/27/45       | 38,144              | 31,446                |
| <sup>2</sup> Morgan Stanley                     | 4.375% | 1/22/47       | 225                 | 188                   |
| <sup>2</sup> Morgan Stanley                     | 5.597% | 3/24/51       | 22,386              | 22,038                |
| <sup>2</sup> Morgan Stanley                     | 2.802% | 1/25/52       | 24,075              | 14,697                |
| Morgan Stanley                                  | 5.516% | 11/19/55      | 49,505              | 47,725                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.754% | 4/21/26       | 16,980              | 16,998                |
| <sup>2</sup> Morgan Stanley Bank NA             | 5.882% | 10/30/26      | 16,000              | 16,345                |
| Morgan Stanley Bank NA                          | 4.447% | 10/15/27      | 23,620              | 23,457                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.952% | 1/14/28       | 7,470               | 7,477                 |
| <sup>2</sup> Morgan Stanley Bank NA             | 5.504% | 5/26/28       | 24,410              | 24,728                |
| <sup>2</sup> Morgan Stanley Bank NA             | 4.968% | 7/14/28       | 10,000              | 10,027                |
| <sup>7</sup> Morgan Stanley Direct Lending Fund | 6.150% | 5/17/29       | 2,000               | 2,011                 |
| <sup>2</sup> Munich Re America Corp.            | 7.450% | 12/15/26      | 4,533               | 4,770                 |
| Nasdaq Inc.                                     | 3.850% | 6/30/26       | 9,350               | 9,237                 |
| Nasdaq Inc.                                     | 5.350% | 6/28/28       | 10,765              | 10,914                |
| Nasdaq Inc.                                     | 1.650% | 1/15/31       | 6,700               | 5,505                 |
| Nasdaq Inc.                                     | 5.550% | 2/15/34       | 10,785              | 10,886                |
| Nasdaq Inc.                                     | 2.500% | 12/21/40      | 9,500               | 6,365                 |
| Nasdaq Inc.                                     | 3.250% | 4/28/50       | 3,288               | 2,199                 |
| Nasdaq Inc.                                     | 3.950% | 3/7/52        | 5,850               | 4,340                 |
| Nasdaq Inc.                                     | 5.950% | 8/15/53       | 8,235               | 8,290                 |
| Nasdaq Inc.                                     | 6.100% | 6/28/63       | 9,500               | 9,612                 |
| National Australia Bank Ltd.                    | 4.966% | 1/12/26       | 14,000              | 14,057                |
| National Australia Bank Ltd.                    | 3.375% | 1/14/26       | 3,350               | 3,309                 |
| <sup>2</sup> National Australia Bank Ltd.       | 2.500% | 7/12/26       | 22,310              | 21,643                |
| National Australia Bank Ltd.                    | 5.087% | 6/11/27       | 7,000               | 7,074                 |
| National Australia Bank Ltd.                    | 4.944% | 1/12/28       | 6,050               | 6,083                 |
| National Australia Bank Ltd.                    | 4.900% | 6/13/28       | 21,700              | 21,795                |
| National Australia Bank Ltd.                    | 4.787% | 1/10/29       | 8,300               | 8,311                 |
| National Bank of Canada                         | 5.600% | 12/18/28      | 11,000              | 11,210                |
| <sup>2</sup> Nationwide Financial Services Inc. | 6.750% | 5/15/37       | 750                 | 767                   |
| NatWest Group plc                               | 4.800% | 4/5/26        | 1,700               | 1,700                 |
| NatWest Group plc                               | 7.472% | 11/10/26      | 37,465              | 38,226                |
| NatWest Group plc                               | 5.847% | 3/2/27        | 20,900              | 21,101                |
| NatWest Group plc                               | 5.583% | 3/1/28        | 3,200               | 3,236                 |
| <sup>2</sup> NatWest Group plc                  | 3.073% | 5/22/28       | 37,279              | 35,641                |
| NatWest Group plc                               | 5.516% | 9/30/28       | 5,000               | 5,061                 |
| <sup>2</sup> NatWest Group plc                  | 4.892% | 5/18/29       | 15,800              | 15,637                |
| NatWest Group plc                               | 5.808% | 9/13/29       | 10,990              | 11,203                |
| <sup>2</sup> NatWest Group plc                  | 5.076% | 1/27/30       | 30,500              | 30,193                |
| <sup>2</sup> NatWest Group plc                  | 4.445% | 5/8/30        | 2,155               | 2,078                 |
| NatWest Group plc                               | 4.964% | 8/15/30       | 8,400               | 8,273                 |
| NatWest Group plc                               | 6.016% | 3/2/34        | 17,900              | 18,338                |
| NatWest Group plc                               | 6.475% | 6/1/34        | 15,500              | 15,911                |
| NatWest Group plc                               | 5.778% | 3/1/35        | 23,000              | 23,125                |
| <sup>2</sup> NatWest Group plc                  | 3.032% | 11/28/35      | 5,000               | 4,316                 |
| NMI Holdings Inc.                               | 6.000% | 8/15/29       | 1,649               | 1,666                 |
| Nomura Holdings Inc.                            | 1.653% | 7/14/26       | 12,000              | 11,413                |
| Nomura Holdings Inc.                            | 2.329% | 1/22/27       | 27,815              | 26,351                |
| Nomura Holdings Inc.                            | 5.594% | 7/2/27        | 2,200               | 2,226                 |
| Nomura Holdings Inc.                            | 5.386% | 7/6/27        | 10,000              | 10,067                |
| Nomura Holdings Inc.                            | 6.070% | 7/12/28       | 23,730              | 24,386                |
| Nomura Holdings Inc.                            | 2.172% | 7/14/28       | 10,000              | 9,020                 |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Nomura Holdings Inc.                  | 5.605% | 7/6/29        | 10,000              | 10,142                |
| Nomura Holdings Inc.                  | 3.103% | 1/16/30       | 22,365              | 20,155                |
| Nomura Holdings Inc.                  | 2.608% | 7/14/31       | 6,975               | 5,874                 |
| Nomura Holdings Inc.                  | 2.999% | 1/22/32       | 10,670              | 9,083                 |
| Nomura Holdings Inc.                  | 5.783% | 7/3/34        | 36,876              | 37,228                |
| 7 North Haven Private Income Fund LLC | 5.750% | 2/1/30        | 3,472               | 3,383                 |
| Northern Trust Corp.                  | 4.000% | 5/10/27       | 2,500               | 2,466                 |
| Northern Trust Corp.                  | 3.650% | 8/3/28        | 6,430               | 6,209                 |
| Northern Trust Corp.                  | 3.150% | 5/3/29        | 4,200               | 3,934                 |
| 2 Northern Trust Corp.                | 3.375% | 5/8/32        | 4,950               | 4,744                 |
| Northern Trust Corp.                  | 6.125% | 11/2/32       | 12,715              | 13,403                |
| Oaktree Specialty Lending Corp.       | 2.700% | 1/15/27       | 3,900               | 3,672                 |
| Old Republic International Corp.      | 3.875% | 8/26/26       | 4,560               | 4,487                 |
| Old Republic International Corp.      | 5.750% | 3/28/34       | 4,128               | 4,136                 |
| Old Republic International Corp.      | 3.850% | 6/11/51       | 9,000               | 6,317                 |
| ORIX Corp.                            | 3.700% | 7/18/27       | 8,150               | 7,917                 |
| ORIX Corp.                            | 4.650% | 9/10/29       | 6,117               | 6,016                 |
| ORIX Corp.                            | 2.250% | 3/9/31        | 9,000               | 7,551                 |
| PartnerRe Finance B LLC               | 3.700% | 7/2/29        | 4,600               | 4,345                 |
| PartnerRe Finance B LLC               | 4.500% | 10/1/50       | 3,936               | 3,636                 |
| PNC Bank NA                           | 4.775% | 1/15/27       | 12,045              | 12,048                |
| 2 PNC Bank NA                         | 3.100% | 10/25/27      | 275                 | 264                   |
| 2 PNC Bank NA                         | 3.250% | 1/22/28       | 10,775              | 10,315                |
| 2 PNC Bank NA                         | 4.050% | 7/26/28       | 13,750              | 13,283                |
| 2 PNC Bank NA                         | 2.700% | 10/22/29      | 9,500               | 8,531                 |
| PNC Financial Services Group Inc.     | 5.812% | 6/12/26       | 46,877              | 47,053                |
| PNC Financial Services Group Inc.     | 2.600% | 7/23/26       | 10,000              | 9,689                 |
| PNC Financial Services Group Inc.     | 4.758% | 1/26/27       | 10,000              | 9,984                 |
| PNC Financial Services Group Inc.     | 3.150% | 5/19/27       | 24,319              | 23,461                |
| PNC Financial Services Group Inc.     | 5.102% | 7/23/27       | 10,000              | 10,045                |
| PNC Financial Services Group Inc.     | 6.615% | 10/20/27      | 7,890               | 8,125                 |
| PNC Financial Services Group Inc.     | 5.300% | 1/21/28       | 4,000               | 4,032                 |
| PNC Financial Services Group Inc.     | 5.354% | 12/2/28       | 10,205              | 10,341                |
| PNC Financial Services Group Inc.     | 3.450% | 4/23/29       | 13,400              | 12,676                |
| PNC Financial Services Group Inc.     | 5.582% | 6/12/29       | 34,000              | 34,562                |
| PNC Financial Services Group Inc.     | 2.550% | 1/22/30       | 16,955              | 15,054                |
| PNC Financial Services Group Inc.     | 5.492% | 5/14/30       | 27,500              | 27,865                |
| PNC Financial Services Group Inc.     | 2.307% | 4/23/32       | 7,800               | 6,551                 |
| PNC Financial Services Group Inc.     | 4.812% | 10/21/32      | 79,325              | 77,227                |
| PNC Financial Services Group Inc.     | 4.626% | 6/6/33        | 5,000               | 4,721                 |
| PNC Financial Services Group Inc.     | 6.037% | 10/28/33      | 20,000              | 20,693                |
| PNC Financial Services Group Inc.     | 5.068% | 1/24/34       | 13,255              | 12,890                |
| PNC Financial Services Group Inc.     | 5.939% | 8/18/34       | 8,990               | 9,245                 |
| PNC Financial Services Group Inc.     | 6.875% | 10/20/34      | 25,305              | 27,589                |
| PNC Financial Services Group Inc.     | 5.676% | 1/22/35       | 68,295              | 69,000                |
| PNC Financial Services Group Inc.     | 5.401% | 7/23/35       | 20,165              | 20,008                |
| Principal Financial Group Inc.        | 3.100% | 11/15/26      | 18,485              | 17,950                |
| Principal Financial Group Inc.        | 3.700% | 5/15/29       | 3,000               | 2,856                 |
| Principal Financial Group Inc.        | 2.125% | 6/15/30       | 6,000               | 5,168                 |
| Principal Financial Group Inc.        | 5.375% | 3/15/33       | 2,000               | 2,000                 |
| Principal Financial Group Inc.        | 6.050% | 10/15/36      | 425                 | 444                   |
| Principal Financial Group Inc.        | 4.625% | 9/15/42       | 3,400               | 2,987                 |
| Principal Financial Group Inc.        | 4.350% | 5/15/43       | 4,960               | 4,175                 |
| Principal Financial Group Inc.        | 4.300% | 11/15/46      | 8,219               | 6,757                 |
| Principal Financial Group Inc.        | 5.500% | 3/15/53       | 3,890               | 3,710                 |
| Progressive Corp.                     | 4.000% | 3/1/29        | 6,059               | 5,878                 |
| Progressive Corp.                     | 6.625% | 3/1/29        | 2,150               | 2,298                 |
| Progressive Corp.                     | 3.200% | 3/26/30       | 7,617               | 7,034                 |
| Progressive Corp.                     | 3.000% | 3/15/32       | 5,500               | 4,827                 |
| Progressive Corp.                     | 6.250% | 12/1/32       | 4,000               | 4,298                 |
| Progressive Corp.                     | 4.950% | 6/15/33       | 4,930               | 4,877                 |
| Progressive Corp.                     | 4.350% | 4/25/44       | 6,219               | 5,275                 |
| Progressive Corp.                     | 4.125% | 4/15/47       | 10,509              | 8,455                 |
| Progressive Corp.                     | 4.200% | 3/15/48       | 4,196               | 3,423                 |
| Progressive Corp.                     | 3.950% | 3/26/50       | 7,359               | 5,690                 |
| Progressive Corp.                     | 3.700% | 3/15/52       | 16,210              | 11,977                |
| Prospect Capital Corp.                | 3.706% | 1/22/26       | 10,000              | 9,694                 |
| 2 Prudential Financial Inc.           | 3.878% | 3/27/28       | 4,025               | 3,917                 |
| 2 Prudential Financial Inc.           | 2.100% | 3/10/30       | 2,000               | 1,763                 |
| 2 Prudential Financial Inc.           | 5.750% | 7/15/33       | 2,630               | 2,742                 |



|   |                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Prudential Financial Inc.         | 5.700% | 12/14/36      | 8,715               | 8,931                 |
| 2 | Prudential Financial Inc.         | 6.625% | 12/1/37       | 3,250               | 3,561                 |
| 2 | Prudential Financial Inc.         | 3.000% | 3/10/40       | 5,830               | 4,298                 |
| 2 | Prudential Financial Inc.         | 6.625% | 6/21/40       | 8,020               | 8,782                 |
| 2 | Prudential Financial Inc.         | 5.100% | 8/15/43       | 2,313               | 2,180                 |
| 2 | Prudential Financial Inc.         | 4.600% | 5/15/44       | 5,600               | 4,877                 |
| 2 | Prudential Financial Inc.         | 5.375% | 5/15/45       | 3,564               | 3,539                 |
| 2 | Prudential Financial Inc.         | 4.500% | 9/15/47       | 1,500               | 1,448                 |
|   | Prudential Financial Inc.         | 3.905% | 12/7/47       | 26,333              | 20,102                |
| 2 | Prudential Financial Inc.         | 4.418% | 3/27/48       | 250                 | 206                   |
| 2 | Prudential Financial Inc.         | 5.700% | 9/15/48       | 3,000               | 2,974                 |
|   | Prudential Financial Inc.         | 3.935% | 12/7/49       | 16,712              | 12,622                |
| 2 | Prudential Financial Inc.         | 3.700% | 10/1/50       | 7,000               | 6,218                 |
| 2 | Prudential Financial Inc.         | 3.700% | 3/13/51       | 16,752              | 12,090                |
|   | Prudential Financial Inc.         | 5.125% | 3/1/52        | 10,900              | 10,349                |
|   | Prudential Financial Inc.         | 6.000% | 9/1/52        | 9,200               | 9,207                 |
|   | Prudential Financial Inc.         | 6.750% | 3/1/53        | 3,865               | 4,018                 |
|   | Prudential Financial Inc.         | 6.500% | 3/15/54       | 16,855              | 17,313                |
|   | Prudential Funding Asia plc       | 3.125% | 4/14/30       | 13,340              | 12,091                |
|   | Prudential Funding Asia plc       | 3.625% | 3/24/32       | 2,000               | 1,806                 |
|   | Radian Group Inc.                 | 6.200% | 5/15/29       | 8,216               | 8,433                 |
|   | Raymond James Financial Inc.      | 4.650% | 4/1/30        | 19,795              | 19,561                |
|   | Raymond James Financial Inc.      | 4.950% | 7/15/46       | 11,555              | 10,356                |
|   | Raymond James Financial Inc.      | 3.750% | 4/1/51        | 13,000              | 9,389                 |
| 2 | Regions Bank                      | 6.450% | 6/26/37       | 1,514               | 1,539                 |
|   | Regions Financial Corp.           | 1.800% | 8/12/28       | 7,245               | 6,453                 |
|   | Regions Financial Corp.           | 5.722% | 6/6/30        | 8,100               | 8,203                 |
|   | Regions Financial Corp.           | 5.502% | 9/6/35        | 7,150               | 6,976                 |
|   | Regions Financial Corp.           | 7.375% | 12/10/37      | 7,000               | 7,800                 |
|   | Reinsurance Group of America Inc. | 3.950% | 9/15/26       | 1,500               | 1,479                 |
|   | Reinsurance Group of America Inc. | 3.900% | 5/15/29       | 8,350               | 7,974                 |
|   | Reinsurance Group of America Inc. | 3.150% | 6/15/30       | 4,300               | 3,880                 |
|   | Reinsurance Group of America Inc. | 6.000% | 9/15/33       | 6,060               | 6,219                 |
|   | Reinsurance Group of America Inc. | 5.750% | 9/15/34       | 10,425              | 10,492                |
|   | RenaissanceRe Finance Inc.        | 3.450% | 7/1/27        | 3,525               | 3,409                 |
|   | RenaissanceRe Holdings Ltd.       | 3.600% | 4/15/29       | 3,420               | 3,218                 |
|   | RenaissanceRe Holdings Ltd.       | 5.750% | 6/5/33        | 10,278              | 10,308                |
| 2 | Royal Bank of Canada              | 4.875% | 1/12/26       | 10,400              | 10,429                |
| 2 | Royal Bank of Canada              | 0.875% | 1/20/26       | 12,800              | 12,319                |
| 2 | Royal Bank of Canada              | 4.650% | 1/27/26       | 6,400               | 6,389                 |
|   | Royal Bank of Canada              | 1.200% | 4/27/26       | 10,000              | 9,571                 |
| 2 | Royal Bank of Canada              | 1.400% | 11/2/26       | 7,700               | 7,270                 |
| 2 | Royal Bank of Canada              | 4.875% | 1/19/27       | 8,300               | 8,331                 |
| 2 | Royal Bank of Canada              | 2.050% | 1/21/27       | 3,780               | 3,588                 |
|   | Royal Bank of Canada              | 3.625% | 5/4/27        | 27,851              | 27,203                |
| 2 | Royal Bank of Canada              | 5.069% | 7/23/27       | 18,100              | 18,183                |
| 2 | Royal Bank of Canada              | 4.240% | 8/3/27        | 5,000               | 4,940                 |
| 2 | Royal Bank of Canada              | 4.510% | 10/18/27      | 6,800               | 6,771                 |
| 2 | Royal Bank of Canada              | 6.000% | 11/1/27       | 22,150              | 22,874                |
| 2 | Royal Bank of Canada              | 4.900% | 1/12/28       | 16,895              | 16,904                |
| 2 | Royal Bank of Canada              | 4.522% | 10/18/28      | 6,830               | 6,769                 |
| 2 | Royal Bank of Canada              | 4.950% | 2/1/29        | 6,000               | 5,997                 |
| 2 | Royal Bank of Canada              | 4.969% | 8/2/30        | 12,300              | 12,216                |
| 2 | Royal Bank of Canada              | 2.300% | 11/3/31       | 38,500              | 32,300                |
|   | Royal Bank of Canada              | 3.875% | 5/4/32        | 6,865               | 6,313                 |
| 2 | Royal Bank of Canada              | 5.000% | 2/1/33        | 29,695              | 29,165                |
| 2 | Royal Bank of Canada              | 5.000% | 5/2/33        | 10,600              | 10,423                |
| 2 | Royal Bank of Canada              | 5.150% | 2/1/34        | 4,300               | 4,249                 |
|   | Santander Holdings USA Inc.       | 3.244% | 10/5/26       | 34,332              | 33,332                |
|   | Santander Holdings USA Inc.       | 4.400% | 7/13/27       | 42,150              | 41,650                |
|   | Santander Holdings USA Inc.       | 6.499% | 3/9/29        | 7,900               | 8,123                 |
|   | Santander Holdings USA Inc.       | 6.174% | 1/9/30        | 7,280               | 7,428                 |
|   | Santander Holdings USA Inc.       | 7.660% | 11/9/31       | 5,500               | 6,002                 |
|   | Santander UK Group Holdings plc   | 6.833% | 11/21/26      | 8,000               | 8,114                 |
|   | Santander UK Group Holdings plc   | 2.469% | 1/11/28       | 12,756              | 12,080                |
| 2 | Santander UK Group Holdings plc   | 3.823% | 11/3/28       | 4,000               | 3,849                 |
|   | Santander UK Group Holdings plc   | 6.534% | 1/10/29       | 20,650              | 21,279                |
|   | Santander UK Group Holdings plc   | 2.896% | 3/15/32       | 8,000               | 6,852                 |
|   | Selective Insurance Group Inc.    | 5.375% | 3/1/49        | 2,735               | 2,492                 |
|   | SiriusPoint Ltd.                  | 7.000% | 4/5/29        | 1,821               | 1,871                 |

|   |                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------|--------|---------------|---------------------|-----------------------|
| 7 | Sixth Street Lending Partners        | 6.500% | 3/11/29       | 6,000               | 6,074                 |
| 7 | Sixth Street Lending Partners        | 5.750% | 1/15/30       | 11,900              | 11,655                |
|   | Sixth Street Specialty Lending Inc.  | 2.500% | 8/1/26        | 711                 | 683                   |
|   | Sixth Street Specialty Lending Inc.  | 6.125% | 3/1/29        | 9,870               | 9,992                 |
| 7 | Societe Generale SA                  | 3.000% | 1/22/30       | 2,000               | 1,776                 |
|   | State Street Bank & Trust Co.        | 4.782% | 11/23/29      | 11,995              | 11,946                |
|   | State Street Corp.                   | 2.901% | 3/30/26       | 2,000               | 1,989                 |
|   | State Street Corp.                   | 5.104% | 5/18/26       | 15,000              | 15,019                |
|   | State Street Corp.                   | 2.650% | 5/19/26       | 14,355              | 14,002                |
|   | State Street Corp.                   | 5.272% | 8/3/26        | 14,110              | 14,248                |
|   | State Street Corp.                   | 4.993% | 3/18/27       | 34,000              | 34,277                |
|   | State Street Corp.                   | 5.820% | 11/4/28       | 10,000              | 10,279                |
|   | State Street Corp.                   | 4.530% | 2/20/29       | 17,430              | 17,229                |
| 2 | State Street Corp.                   | 4.141% | 12/3/29       | 2,250               | 2,186                 |
|   | State Street Corp.                   | 2.400% | 1/24/30       | 16,130              | 14,439                |
|   | State Street Corp.                   | 2.200% | 3/3/31        | 5,000               | 4,245                 |
|   | State Street Corp.                   | 4.164% | 8/4/33        | 10,000              | 9,327                 |
|   | State Street Corp.                   | 4.821% | 1/26/34       | 18,130              | 17,566                |
|   | State Street Corp.                   | 5.159% | 5/18/34       | 10,000              | 9,919                 |
| 2 | State Street Corp.                   | 3.031% | 11/1/34       | 4,850               | 4,373                 |
|   | State Street Corp.                   | 6.123% | 11/21/34      | 5,500               | 5,723                 |
|   | Stewart Information Services Corp.   | 3.600% | 11/15/31      | 2,900               | 2,510                 |
|   | Sumitomo Mitsui Financial Group Inc. | 0.948% | 1/12/26       | 17,577              | 16,913                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.784% | 3/9/26        | 18,135              | 17,945                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.880% | 7/13/26       | 24,750              | 25,168                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.632% | 7/14/26       | 17,900              | 17,354                |
|   | Sumitomo Mitsui Financial Group Inc. | 1.402% | 9/17/26       | 12,370              | 11,701                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.010% | 10/19/26      | 16,425              | 15,945                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.446% | 1/11/27       | 2,000               | 1,952                 |
|   | Sumitomo Mitsui Financial Group Inc. | 2.174% | 1/14/27       | 26,584              | 25,260                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.364% | 7/12/27       | 17,534              | 16,988                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.520% | 1/13/28       | 3,800               | 3,859                 |
|   | Sumitomo Mitsui Financial Group Inc. | 3.544% | 1/17/28       | 14,400              | 13,834                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.944% | 7/19/28       | 8,775               | 8,492                 |
|   | Sumitomo Mitsui Financial Group Inc. | 1.902% | 9/17/28       | 39,275              | 35,179                |
|   | Sumitomo Mitsui Financial Group Inc. | 4.306% | 10/16/28      | 3,575               | 3,510                 |
|   | Sumitomo Mitsui Financial Group Inc. | 5.316% | 7/9/29        | 5,000               | 5,052                 |
|   | Sumitomo Mitsui Financial Group Inc. | 3.040% | 7/16/29       | 25,415              | 23,335                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.202% | 9/17/29       | 14,400              | 13,275                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.724% | 9/27/29       | 13,600              | 12,252                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.710% | 1/13/30       | 13,620              | 13,953                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.750% | 1/15/30       | 7,955               | 7,108                 |
|   | Sumitomo Mitsui Financial Group Inc. | 2.130% | 7/8/30        | 19,585              | 16,742                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.142% | 9/23/30       | 9,765               | 8,265                 |
|   | Sumitomo Mitsui Financial Group Inc. | 1.710% | 1/12/31       | 1,120               | 917                   |
|   | Sumitomo Mitsui Financial Group Inc. | 5.424% | 7/9/31        | 4,000               | 4,042                 |
|   | Sumitomo Mitsui Financial Group Inc. | 2.222% | 9/17/31       | 14,000              | 11,598                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.766% | 1/13/33       | 17,775              | 18,271                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.776% | 7/13/33       | 20,000              | 20,589                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.808% | 9/14/33       | 15,700              | 16,265                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.558% | 7/9/34        | 11,000              | 11,118                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.296% | 1/12/41       | 5,000               | 3,325                 |
|   | Sumitomo Mitsui Financial Group Inc. | 2.930% | 9/17/41       | 10,000              | 7,150                 |
|   | Sumitomo Mitsui Financial Group Inc. | 3.050% | 1/14/42       | 12,316              | 9,008                 |
|   | Sumitomo Mitsui Financial Group Inc. | 6.184% | 7/13/43       | 11,193              | 11,930                |
|   | Sumitomo Mitsui Financial Group Inc. | 5.836% | 7/9/44        | 11,500              | 11,547                |
|   | Synchrony Bank                       | 5.625% | 8/23/27       | 5,000               | 5,036                 |
|   | Synchrony Financial                  | 3.700% | 8/4/26        | 4,325               | 4,231                 |
|   | Synchrony Financial                  | 3.950% | 12/1/27       | 7,065               | 6,834                 |
|   | Synchrony Financial                  | 5.150% | 3/19/29       | 10,630              | 10,476                |
|   | Synovus Bank                         | 5.625% | 2/15/28       | 5,475               | 5,484                 |
|   | Synovus Financial Corp.              | 6.168% | 11/1/30       | 5,300               | 5,344                 |
| 2 | Toronto-Dominion Bank                | 0.750% | 1/6/26        | 8,350               | 8,032                 |
|   | Toronto-Dominion Bank                | 5.103% | 1/9/26        | 10,300              | 10,343                |
| 2 | Toronto-Dominion Bank                | 1.200% | 6/3/26        | 13,675              | 13,023                |
| 2 | Toronto-Dominion Bank                | 5.532% | 7/17/26       | 23,000              | 23,267                |
| 2 | Toronto-Dominion Bank                | 1.250% | 9/10/26       | 2,475               | 2,338                 |
|   | Toronto-Dominion Bank                | 5.264% | 12/11/26      | 5,390               | 5,448                 |
| 2 | Toronto-Dominion Bank                | 1.950% | 1/12/27       | 8,500               | 8,038                 |
| 2 | Toronto-Dominion Bank                | 2.800% | 3/10/27       | 28,000              | 26,849                |

|   |                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Toronto-Dominion Bank             | 4.980% | 4/5/27        | 60,000              | 60,217                |
|   | Toronto-Dominion Bank             | 4.108% | 6/8/27        | 14,901              | 14,655                |
| 2 | Toronto-Dominion Bank             | 4.693% | 9/15/27       | 13,100              | 13,066                |
|   | Toronto-Dominion Bank             | 5.156% | 1/10/28       | 13,340              | 13,404                |
| 2 | Toronto-Dominion Bank             | 5.523% | 7/17/28       | 38,000              | 38,636                |
| 2 | Toronto-Dominion Bank             | 4.994% | 4/5/29        | 8,850               | 8,834                 |
| 2 | Toronto-Dominion Bank             | 2.000% | 9/10/31       | 10,000              | 8,281                 |
| 2 | Toronto-Dominion Bank             | 3.625% | 9/15/31       | 6,400               | 6,219                 |
| 2 | Toronto-Dominion Bank             | 2.450% | 1/12/32       | 6,000               | 5,006                 |
| 2 | Toronto-Dominion Bank             | 3.200% | 3/10/32       | 16,750              | 14,633                |
|   | Toronto-Dominion Bank             | 4.456% | 6/8/32        | 24,800              | 23,495                |
|   | Toronto-Dominion Bank             | 5.146% | 9/10/34       | 6,950               | 6,801                 |
|   | TPG Operating Group II LP         | 5.875% | 3/5/34        | 7,740               | 7,912                 |
|   | Transatlantic Holdings Inc.       | 8.000% | 11/30/39      | 4,125               | 5,089                 |
|   | Travelers Cos. Inc.               | 6.750% | 6/20/36       | 3,125               | 3,475                 |
| 2 | Travelers Cos. Inc.               | 6.250% | 6/15/37       | 11,380              | 12,234                |
|   | Travelers Cos. Inc.               | 5.350% | 11/1/40       | 5,390               | 5,280                 |
|   | Travelers Cos. Inc.               | 4.600% | 8/1/43        | 2,068               | 1,822                 |
|   | Travelers Cos. Inc.               | 4.300% | 8/25/45       | 1,250               | 1,042                 |
|   | Travelers Cos. Inc.               | 3.750% | 5/15/46       | 12,285              | 9,365                 |
|   | Travelers Cos. Inc.               | 4.000% | 5/30/47       | 9,952               | 7,865                 |
|   | Travelers Cos. Inc.               | 4.100% | 3/4/49        | 1,680               | 1,340                 |
|   | Travelers Cos. Inc.               | 2.550% | 4/27/50       | 7,280               | 4,291                 |
|   | Travelers Cos. Inc.               | 3.050% | 6/8/51        | 9,900               | 6,451                 |
|   | Travelers Cos. Inc.               | 5.450% | 5/25/53       | 7,617               | 7,415                 |
|   | Travelers Property Casualty Corp. | 6.375% | 3/15/33       | 1,897               | 2,082                 |
|   | Trinity Acquisition plc           | 4.400% | 3/15/26       | 6,788               | 6,737                 |
| 2 | Truist Bank                       | 1.500% | 3/10/25       | 400                 | 397                   |
| 2 | Truist Bank                       | 3.300% | 5/15/26       | 8,024               | 7,855                 |
| 2 | Truist Bank                       | 3.800% | 10/30/26      | 3,450               | 3,385                 |
| 2 | Truist Bank                       | 2.250% | 3/11/30       | 23,944              | 20,558                |
| 2 | Truist Financial Corp.            | 1.267% | 3/2/27        | 12,105              | 11,607                |
| 2 | Truist Financial Corp.            | 6.047% | 6/8/27        | 28,925              | 29,379                |
| 2 | Truist Financial Corp.            | 1.125% | 8/3/27        | 19,085              | 17,385                |
| 2 | Truist Financial Corp.            | 4.873% | 1/26/29       | 10,000              | 9,936                 |
| 2 | Truist Financial Corp.            | 3.875% | 3/19/29       | 6,609               | 6,301                 |
| 2 | Truist Financial Corp.            | 1.887% | 6/7/29        | 9,425               | 8,501                 |
| 2 | Truist Financial Corp.            | 7.161% | 10/30/29      | 5,000               | 5,342                 |
| 2 | Truist Financial Corp.            | 5.435% | 1/24/30       | 9,000               | 9,080                 |
| 2 | Truist Financial Corp.            | 1.950% | 6/5/30        | 6,643               | 5,659                 |
| 2 | Truist Financial Corp.            | 4.916% | 7/28/33       | 13,000              | 12,276                |
| 2 | Truist Financial Corp.            | 6.123% | 10/28/33      | 8,010               | 8,332                 |
| 2 | Truist Financial Corp.            | 5.122% | 1/26/34       | 36,225              | 35,152                |
| 2 | Truist Financial Corp.            | 5.867% | 6/8/34        | 25,000              | 25,405                |
| 2 | Truist Financial Corp.            | 5.711% | 1/24/35       | 21,965              | 22,150                |
|   | UBS AG                            | 1.250% | 8/7/26        | 15,735              | 14,893                |
|   | UBS AG                            | 5.000% | 7/9/27        | 23,250              | 23,379                |
|   | UBS AG                            | 7.500% | 2/15/28       | 31,577              | 33,806                |
|   | UBS AG                            | 5.650% | 9/11/28       | 17,300              | 17,688                |
|   | UBS AG                            | 4.500% | 6/26/48       | 6,720               | 5,692                 |
|   | UBS Group AG                      | 3.750% | 3/26/25       | 32,302              | 32,202                |
|   | UBS Group AG                      | 4.550% | 4/17/26       | 27,406              | 27,315                |
| 7 | UBS Group AG                      | 4.282% | 1/9/28        | 5,700               | 5,567                 |
| 7 | UBS Group AG                      | 4.194% | 4/1/31        | 16,143              | 15,263                |
|   | UBS Group AG                      | 4.875% | 5/15/45       | 14,580              | 13,035                |
|   | Unum Group                        | 4.000% | 6/15/29       | 2,000               | 1,918                 |
|   | Unum Group                        | 5.750% | 8/15/42       | 6,443               | 6,289                 |
|   | Unum Group                        | 4.500% | 12/15/49      | 4,839               | 3,845                 |
|   | Unum Group                        | 4.125% | 6/15/51       | 7,000               | 5,153                 |
|   | Unum Group                        | 6.000% | 6/15/54       | 4,100               | 4,059                 |
| 2 | US Bancorp                        | 3.100% | 4/27/26       | 10,160              | 9,943                 |
| 2 | US Bancorp                        | 2.375% | 7/22/26       | 17,025              | 16,458                |
| 2 | US Bancorp                        | 3.150% | 4/27/27       | 21,140              | 20,450                |
|   | US Bancorp                        | 6.787% | 10/26/27      | 8,000               | 8,264                 |
| 2 | US Bancorp                        | 3.900% | 4/26/28       | 4,475               | 4,341                 |
| 2 | US Bancorp                        | 4.548% | 7/22/28       | 24,015              | 23,798                |
|   | US Bancorp                        | 4.653% | 2/1/29        | 38,566              | 38,169                |
|   | US Bancorp                        | 5.775% | 6/12/29       | 27,988              | 28,643                |
| 2 | US Bancorp                        | 3.000% | 7/30/29       | 9,425               | 8,639                 |
|   | US Bancorp                        | 5.384% | 1/23/30       | 25,800              | 26,024                |

|   |                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------|--------|---------------|---------------------|-----------------------|
| 2 | US Bancorp              | 1.375% | 7/22/30       | 8,575               | 7,073                 |
|   | US Bancorp              | 5.100% | 7/23/30       | 39,750              | 39,659                |
| 2 | US Bancorp              | 2.677% | 1/27/33       | 5,000               | 4,215                 |
| 2 | US Bancorp              | 4.967% | 7/22/33       | 10,550              | 10,115                |
|   | US Bancorp              | 5.850% | 10/21/33      | 27,060              | 27,673                |
|   | US Bancorp              | 4.839% | 2/1/34        | 39,180              | 37,438                |
|   | US Bancorp              | 5.836% | 6/12/34       | 19,910              | 20,290                |
|   | US Bancorp              | 5.678% | 1/23/35       | 37,320              | 37,653                |
|   | US Bancorp              | 2.491% | 11/3/36       | 13,585              | 11,026                |
|   | US Bank NA              | 4.507% | 10/22/27      | 29,000              | 28,828                |
|   | Visa Inc.               | 1.900% | 4/15/27       | 15,925              | 15,054                |
|   | Visa Inc.               | 0.750% | 8/15/27       | 7,500               | 6,838                 |
|   | Visa Inc.               | 2.750% | 9/15/27       | 10,550              | 10,095                |
|   | Visa Inc.               | 2.050% | 4/15/30       | 19,205              | 16,789                |
|   | Visa Inc.               | 1.100% | 2/15/31       | 8,200               | 6,634                 |
|   | Visa Inc.               | 4.150% | 12/14/35      | 18,730              | 17,307                |
|   | Visa Inc.               | 2.700% | 4/15/40       | 11,951              | 8,709                 |
|   | Visa Inc.               | 4.300% | 12/14/45      | 43,660              | 37,312                |
|   | Visa Inc.               | 3.650% | 9/15/47       | 6,950               | 5,307                 |
|   | Visa Inc.               | 2.000% | 8/15/50       | 16,869              | 9,108                 |
|   | Voya Financial Inc.     | 3.650% | 6/15/26       | 3,050               | 3,000                 |
|   | Voya Financial Inc.     | 5.700% | 7/15/43       | 4,550               | 4,341                 |
|   | Voya Financial Inc.     | 4.800% | 6/15/46       | 1,935               | 1,643                 |
| 2 | Voya Financial Inc.     | 4.700% | 1/23/48       | 12,000              | 11,272                |
|   | W R Berkley Corp.       | 4.750% | 8/1/44        | 3,780               | 3,303                 |
|   | W R Berkley Corp.       | 4.000% | 5/12/50       | 4,000               | 3,026                 |
|   | W R Berkley Corp.       | 3.550% | 3/30/52       | 8,000               | 5,500                 |
|   | W R Berkley Corp.       | 3.150% | 9/30/61       | 5,500               | 3,235                 |
|   | Wachovia Corp.          | 7.500% | 4/15/35       | 1,990               | 2,290                 |
|   | Wachovia Corp.          | 5.500% | 8/1/35        | 5,725               | 5,719                 |
|   | Webster Financial Corp. | 4.100% | 3/25/29       | 3,000               | 2,853                 |
|   | Wells Fargo & Co.       | 3.000% | 4/22/26       | 54,060              | 52,875                |
| 2 | Wells Fargo & Co.       | 4.100% | 6/3/26        | 27,600              | 27,320                |
|   | Wells Fargo & Co.       | 3.000% | 10/23/26      | 37,703              | 36,554                |
| 2 | Wells Fargo & Co.       | 3.196% | 6/17/27       | 15,000              | 14,649                |
| 2 | Wells Fargo & Co.       | 4.300% | 7/22/27       | 10,721              | 10,581                |
| 2 | Wells Fargo & Co.       | 3.526% | 3/24/28       | 55,000              | 53,358                |
| 2 | Wells Fargo & Co.       | 5.707% | 4/22/28       | 16,000              | 16,258                |
| 2 | Wells Fargo & Co.       | 3.584% | 5/22/28       | 19,806              | 19,195                |
| 2 | Wells Fargo & Co.       | 2.393% | 6/2/28        | 18,480              | 17,401                |
| 2 | Wells Fargo & Co.       | 4.808% | 7/25/28       | 64,000              | 63,747                |
| 2 | Wells Fargo & Co.       | 4.150% | 1/24/29       | 2,705               | 2,623                 |
| 2 | Wells Fargo & Co.       | 5.574% | 7/25/29       | 39,730              | 40,311                |
|   | Wells Fargo & Co.       | 6.303% | 10/23/29      | 20,000              | 20,788                |
|   | Wells Fargo & Co.       | 5.198% | 1/23/30       | 108,000             | 108,337               |
| 2 | Wells Fargo & Co.       | 2.572% | 2/11/31       | 43,855              | 38,673                |
| 2 | Wells Fargo & Co.       | 4.478% | 4/4/31        | 88,460              | 85,589                |
| 2 | Wells Fargo & Co.       | 3.350% | 3/2/33        | 29,880              | 26,161                |
| 2 | Wells Fargo & Co.       | 4.897% | 7/25/33       | 45,010              | 43,479                |
|   | Wells Fargo & Co.       | 5.389% | 4/24/34       | 61,012              | 60,234                |
| 2 | Wells Fargo & Co.       | 5.557% | 7/25/34       | 77,905              | 77,695                |
|   | Wells Fargo & Co.       | 5.499% | 1/23/35       | 33,200              | 32,990                |
|   | Wells Fargo & Co.       | 5.211% | 12/3/35       | 29,200              | 28,441                |
| 2 | Wells Fargo & Co.       | 5.950% | 12/15/36      | 2,025               | 2,033                 |
| 2 | Wells Fargo & Co.       | 3.068% | 4/30/41       | 35,950              | 26,089                |
|   | Wells Fargo & Co.       | 5.375% | 11/2/43       | 31,354              | 29,322                |
|   | Wells Fargo & Co.       | 5.606% | 1/15/44       | 19,195              | 18,367                |
| 2 | Wells Fargo & Co.       | 4.650% | 11/4/44       | 32,218              | 27,040                |
|   | Wells Fargo & Co.       | 3.900% | 5/1/45        | 13,742              | 10,644                |
| 2 | Wells Fargo & Co.       | 4.900% | 11/17/45      | 20,371              | 17,646                |
| 2 | Wells Fargo & Co.       | 4.400% | 6/14/46       | 14,223              | 11,417                |
| 2 | Wells Fargo & Co.       | 4.750% | 12/7/46       | 26,443              | 22,209                |
| 2 | Wells Fargo & Co.       | 5.013% | 4/4/51        | 69,163              | 61,577                |
| 2 | Wells Fargo & Co.       | 4.611% | 4/25/53       | 65,755              | 54,922                |
|   | Wells Fargo Bank NA     | 4.811% | 1/15/26       | 11,570              | 11,605                |
| 2 | Wells Fargo Bank NA     | 5.450% | 8/7/26        | 23,360              | 23,639                |
|   | Wells Fargo Bank NA     | 5.254% | 12/11/26      | 27,600              | 27,922                |
|   | Wells Fargo Bank NA     | 5.950% | 8/26/36       | 3,700               | 3,807                 |
| 2 | Wells Fargo Bank NA     | 5.850% | 2/1/37        | 11,275              | 11,489                |
| 2 | Wells Fargo Bank NA     | 6.600% | 1/15/38       | 10,645              | 11,602                |

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Western Union Co.                  | 1.350% | 3/15/26       | 6,000               | 5,738                 |
| Western Union Co.                  | 2.750% | 3/15/31       | 4,000               | 3,387                 |
| Western Union Co.                  | 6.200% | 11/17/36      | 6,140               | 6,204                 |
| Western Union Co.                  | 6.200% | 6/21/40       | 695                 | 682                   |
| Westpac Banking Corp.              | 5.200% | 4/16/26       | 10,000              | 10,082                |
| Westpac Banking Corp.              | 2.850% | 5/13/26       | 38,397              | 37,547                |
| Westpac Banking Corp.              | 2.700% | 8/19/26       | 16,621              | 16,152                |
| <sup>2</sup> Westpac Banking Corp. | 4.600% | 10/20/26      | 6,935               | 6,948                 |
| Westpac Banking Corp.              | 3.350% | 3/8/27        | 30,390              | 29,632                |
| Westpac Banking Corp.              | 5.457% | 11/18/27      | 7,500               | 7,674                 |
| Westpac Banking Corp.              | 3.400% | 1/25/28       | 150                 | 144                   |
| Westpac Banking Corp.              | 5.535% | 11/17/28      | 32,035              | 32,931                |
| Westpac Banking Corp.              | 1.953% | 11/20/28      | 9,395               | 8,464                 |
| Westpac Banking Corp.              | 5.050% | 4/16/29       | 8,600               | 8,686                 |
| Westpac Banking Corp.              | 2.650% | 1/16/30       | 9,250               | 8,342                 |
| <sup>2</sup> Westpac Banking Corp. | 4.322% | 11/23/31      | 21,460              | 21,129                |
| Westpac Banking Corp.              | 5.405% | 8/10/33       | 11,450              | 11,273                |
| Westpac Banking Corp.              | 6.820% | 11/17/33      | 4,200               | 4,537                 |
| Westpac Banking Corp.              | 4.110% | 7/24/34       | 9,021               | 8,495                 |
| Westpac Banking Corp.              | 2.668% | 11/15/35      | 20,000              | 17,022                |
| <sup>2</sup> Westpac Banking Corp. | 5.618% | 11/20/35      | 31,390              | 30,878                |
| Westpac Banking Corp.              | 3.020% | 11/18/36      | 8,010               | 6,774                 |
| Westpac Banking Corp.              | 4.421% | 7/24/39       | 125                 | 111                   |
| Westpac Banking Corp.              | 2.963% | 11/16/40      | 28,033              | 19,918                |
| Westpac Banking Corp.              | 3.133% | 11/18/41      | 10,000              | 7,158                 |
| Willis North America Inc.          | 4.650% | 6/15/27       | 7,606               | 7,588                 |
| Willis North America Inc.          | 4.500% | 9/15/28       | 5,800               | 5,698                 |
| Willis North America Inc.          | 2.950% | 9/15/29       | 4,753               | 4,326                 |
| Willis North America Inc.          | 5.350% | 5/15/33       | 7,825               | 7,775                 |
| Willis North America Inc.          | 5.050% | 9/15/48       | 5,093               | 4,478                 |
| Willis North America Inc.          | 3.875% | 9/15/49       | 8,925               | 6,534                 |
| Willis North America Inc.          | 5.900% | 3/5/54        | 8,000               | 7,845                 |
| XL Group Ltd.                      | 5.250% | 12/15/43      | 4,850               | 4,484                 |
| Zions Bancorp NA                   | 3.250% | 10/29/29      | 3,090               | 2,755                 |
| Zions Bancorp NA                   | 6.816% | 11/19/35      | 2,900               | 2,927                 |
|                                    |        |               |                     | <b>23,136,985</b>     |
| <b>Health Care (2.9%)</b>          |        |               |                     |                       |
| Abbott Laboratories                | 2.950% | 3/15/25       | 13,868              | 13,818                |
| Abbott Laboratories                | 3.750% | 11/30/26      | 20,486              | 20,241                |
| Abbott Laboratories                | 1.150% | 1/30/28       | 6,500               | 5,886                 |
| Abbott Laboratories                | 1.400% | 6/30/30       | 4,000               | 3,380                 |
| Abbott Laboratories                | 4.750% | 11/30/36      | 12,210              | 11,780                |
| Abbott Laboratories                | 6.150% | 11/30/37      | 3,830               | 4,164                 |
| Abbott Laboratories                | 6.000% | 4/1/39        | 950                 | 1,021                 |
| Abbott Laboratories                | 5.300% | 5/27/40       | 1,951               | 1,956                 |
| Abbott Laboratories                | 4.750% | 4/15/43       | 18,425              | 17,275                |
| Abbott Laboratories                | 4.900% | 11/30/46      | 44,682              | 41,617                |
| AbbVie Inc.                        | 3.800% | 3/15/25       | 33,973              | 33,895                |
| AbbVie Inc.                        | 3.200% | 5/14/26       | 41,444              | 40,716                |
| AbbVie Inc.                        | 2.950% | 11/21/26      | 64,790              | 62,956                |
| AbbVie Inc.                        | 4.800% | 3/15/27       | 47,500              | 47,772                |
| AbbVie Inc.                        | 4.250% | 11/14/28      | 18,784              | 18,490                |
| AbbVie Inc.                        | 4.800% | 3/15/29       | 28,000              | 27,973                |
| AbbVie Inc.                        | 3.200% | 11/21/29      | 82,443              | 76,527                |
| AbbVie Inc.                        | 4.950% | 3/15/31       | 37,326              | 37,295                |
| AbbVie Inc.                        | 5.050% | 3/15/34       | 34,941              | 34,521                |
| AbbVie Inc.                        | 4.550% | 3/15/35       | 22,187              | 20,843                |
| AbbVie Inc.                        | 4.500% | 5/14/35       | 33,468              | 31,289                |
| AbbVie Inc.                        | 4.300% | 5/14/36       | 9,275               | 8,461                 |
| AbbVie Inc.                        | 4.050% | 11/21/39      | 56,357              | 48,142                |
| AbbVie Inc.                        | 4.625% | 10/1/42       | 4,810               | 4,250                 |
| AbbVie Inc.                        | 4.400% | 11/6/42       | 25,693              | 22,206                |
| AbbVie Inc.                        | 5.350% | 3/15/44       | 8,600               | 8,347                 |
| AbbVie Inc.                        | 4.850% | 6/15/44       | 11,816              | 10,690                |
| AbbVie Inc.                        | 4.750% | 3/15/45       | 7,083               | 6,307                 |
| AbbVie Inc.                        | 4.700% | 5/14/45       | 26,095              | 23,048                |
| AbbVie Inc.                        | 4.450% | 5/14/46       | 39,181              | 33,302                |
| AbbVie Inc.                        | 4.875% | 11/14/48      | 15,041              | 13,490                |
| AbbVie Inc.                        | 4.250% | 11/21/49      | 75,854              | 61,680                |



|                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| AbbVie Inc.                                    | 5.400% | 3/15/54       | 35,804              | 34,441                |
| AbbVie Inc.                                    | 5.500% | 3/15/64       | 27,000              | 25,784                |
| Adventist Health System                        | 5.430% | 3/1/32        | 4,000               | 3,985                 |
| Adventist Health System                        | 5.757% | 12/1/34       | 4,925               | 4,961                 |
| Adventist Health System                        | 3.630% | 3/1/49        | 5,495               | 3,847                 |
| Advocate Health & Hospitals Corp.              | 3.829% | 8/15/28       | 5,851               | 5,672                 |
| <sup>2</sup> Advocate Health & Hospitals Corp. | 2.211% | 6/15/30       | 775                 | 675                   |
| Advocate Health & Hospitals Corp.              | 4.272% | 8/15/48       | 7,010               | 5,709                 |
| Advocate Health & Hospitals Corp.              | 3.387% | 10/15/49      | 3,275               | 2,323                 |
| <sup>2</sup> Advocate Health & Hospitals Corp. | 3.008% | 6/15/50       | 3,100               | 2,039                 |
| Aetna Inc.                                     | 6.625% | 6/15/36       | 10,474              | 10,989                |
| Aetna Inc.                                     | 6.750% | 12/15/37      | 5,500               | 5,795                 |
| Aetna Inc.                                     | 4.500% | 5/15/42       | 4,325               | 3,508                 |
| Aetna Inc.                                     | 4.750% | 3/15/44       | 3,520               | 2,904                 |
| Agilent Technologies Inc.                      | 3.050% | 9/22/26       | 6,700               | 6,516                 |
| Agilent Technologies Inc.                      | 2.750% | 9/15/29       | 6,000               | 5,444                 |
| Agilent Technologies Inc.                      | 2.100% | 6/4/30        | 3,175               | 2,725                 |
| Agilent Technologies Inc.                      | 2.300% | 3/12/31       | 13,000              | 11,028                |
| Agilent Technologies Inc.                      | 4.750% | 9/9/34        | 8,325               | 7,926                 |
| AHS Hospital Corp.                             | 5.024% | 7/1/45        | 3,500               | 3,261                 |
| <sup>2</sup> AHS Hospital Corp.                | 2.780% | 7/1/51        | 10,000              | 6,169                 |
| <sup>2</sup> Allina Health System              | 3.887% | 4/15/49       | 3,750               | 2,843                 |
| Amgen Inc.                                     | 5.507% | 3/2/26        | 18,925              | 18,917                |
| Amgen Inc.                                     | 2.600% | 8/19/26       | 21,425              | 20,734                |
| Amgen Inc.                                     | 2.200% | 2/21/27       | 16,307              | 15,464                |
| Amgen Inc.                                     | 3.200% | 11/2/27       | 11,859              | 11,407                |
| Amgen Inc.                                     | 5.150% | 3/2/28        | 21,760              | 21,916                |
| Amgen Inc.                                     | 1.650% | 8/15/28       | 25,800              | 23,054                |
| Amgen Inc.                                     | 4.050% | 8/18/29       | 17,770              | 17,087                |
| Amgen Inc.                                     | 2.450% | 2/21/30       | 10,955              | 9,678                 |
| Amgen Inc.                                     | 5.250% | 3/2/30        | 26,210              | 26,443                |
| Amgen Inc.                                     | 2.300% | 2/25/31       | 34,442              | 29,329                |
| Amgen Inc.                                     | 2.000% | 1/15/32       | 12,705              | 10,306                |
| Amgen Inc.                                     | 3.350% | 2/22/32       | 11,000              | 9,799                 |
| Amgen Inc.                                     | 4.200% | 3/1/33        | 6,325               | 5,863                 |
| Amgen Inc.                                     | 5.250% | 3/2/33        | 70,440              | 69,918                |
| Amgen Inc.                                     | 3.150% | 2/21/40       | 29,724              | 22,071                |
| Amgen Inc.                                     | 2.800% | 8/15/41       | 31,355              | 21,767                |
| Amgen Inc.                                     | 4.950% | 10/1/41       | 12,860              | 11,585                |
| Amgen Inc.                                     | 5.150% | 11/15/41      | 3,478               | 3,222                 |
| Amgen Inc.                                     | 5.600% | 3/2/43        | 20,335              | 19,772                |
| Amgen Inc.                                     | 4.400% | 5/1/45        | 28,205              | 23,326                |
| Amgen Inc.                                     | 4.563% | 6/15/48       | 5,023               | 4,176                 |
| Amgen Inc.                                     | 3.375% | 2/21/50       | 13,125              | 8,976                 |
| Amgen Inc.                                     | 4.663% | 6/15/51       | 41,193              | 34,515                |
| Amgen Inc.                                     | 3.000% | 1/15/52       | 11,994              | 7,563                 |
| Amgen Inc.                                     | 4.200% | 2/22/52       | 22,750              | 17,570                |
| Amgen Inc.                                     | 4.875% | 3/1/53        | 9,500               | 8,136                 |
| Amgen Inc.                                     | 5.650% | 3/2/53        | 69,185              | 66,599                |
| Amgen Inc.                                     | 2.770% | 9/1/53        | 6,693               | 3,888                 |
| Amgen Inc.                                     | 4.400% | 2/22/62       | 5,436               | 4,206                 |
| Amgen Inc.                                     | 5.750% | 3/2/63        | 33,740              | 32,309                |
| <sup>2</sup> Ascension Health                  | 2.532% | 11/15/29      | 13,426              | 12,064                |
| <sup>2</sup> Ascension Health                  | 3.106% | 11/15/39      | 9,450               | 7,114                 |
| Ascension Health                               | 3.945% | 11/15/46      | 18,010              | 14,351                |
| <sup>2</sup> Ascension Health                  | 4.847% | 11/15/53      | 6,500               | 5,801                 |
| AstraZeneca Finance LLC                        | 1.200% | 5/28/26       | 5,000               | 4,780                 |
| AstraZeneca Finance LLC                        | 4.800% | 2/26/27       | 24,500              | 24,641                |
| AstraZeneca Finance LLC                        | 4.875% | 3/3/28        | 15,000              | 15,085                |
| AstraZeneca Finance LLC                        | 1.750% | 5/28/28       | 17,500              | 15,866                |
| AstraZeneca Finance LLC                        | 4.850% | 2/26/29       | 22,479              | 22,528                |
| AstraZeneca Finance LLC                        | 4.900% | 3/3/30        | 20,000              | 20,063                |
| AstraZeneca Finance LLC                        | 4.900% | 2/26/31       | 11,500              | 11,486                |
| AstraZeneca Finance LLC                        | 2.250% | 5/28/31       | 13,000              | 11,065                |
| AstraZeneca Finance LLC                        | 4.875% | 3/3/33        | 13,825              | 13,655                |
| AstraZeneca Finance LLC                        | 5.000% | 2/26/34       | 16,575              | 16,388                |
| AstraZeneca plc                                | 0.700% | 4/8/26        | 13,105              | 12,502                |
| AstraZeneca plc                                | 4.000% | 1/17/29       | 11,900              | 11,576                |
| AstraZeneca plc                                | 1.375% | 8/6/30        | 16,361              | 13,626                |
| AstraZeneca plc                                | 6.450% | 9/15/37       | 29,447              | 32,279                |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| AstraZeneca plc                                           | 4.000% | 9/18/42       | 15,126              | 12,513                |
| AstraZeneca plc                                           | 4.375% | 11/16/45      | 10,900              | 9,329                 |
| AstraZeneca plc                                           | 4.375% | 8/17/48       | 8,400               | 7,098                 |
| AstraZeneca plc                                           | 2.125% | 8/6/50        | 10,450              | 5,677                 |
| AstraZeneca plc                                           | 3.000% | 5/28/51       | 7,090               | 4,637                 |
| Banner Health                                             | 2.338% | 1/1/30        | 5,000               | 4,426                 |
| Banner Health                                             | 1.897% | 1/1/31        | 1,000               | 835                   |
| Banner Health                                             | 2.907% | 1/1/42        | 3,500               | 2,488                 |
| <sup>2</sup> Banner Health                                | 3.181% | 1/1/50        | 3,920               | 2,650                 |
| Banner Health                                             | 2.913% | 1/1/51        | 3,150               | 2,004                 |
| <sup>2</sup> Baptist Health South Florida Foundation Inc. | 3.115% | 11/15/71      | 3,500               | 1,989                 |
| <sup>2</sup> Baptist Healthcare System Obligated Group    | 3.540% | 8/15/50       | 7,250               | 5,071                 |
| Baxalta Inc.                                              | 4.000% | 6/23/25       | 8,678               | 8,647                 |
| Baxalta Inc.                                              | 5.250% | 6/23/45       | 4,188               | 3,860                 |
| Baxter International Inc.                                 | 2.600% | 8/15/26       | 2,789               | 2,695                 |
| Baxter International Inc.                                 | 1.915% | 2/1/27        | 16,400              | 15,460                |
| Baxter International Inc.                                 | 2.272% | 12/1/28       | 13,000              | 11,718                |
| Baxter International Inc.                                 | 3.950% | 4/1/30        | 6,025               | 5,686                 |
| Baxter International Inc.                                 | 1.730% | 4/1/31        | 16,375              | 13,295                |
| Baxter International Inc.                                 | 2.539% | 2/1/32        | 45,000              | 37,498                |
| Baxter International Inc.                                 | 3.500% | 8/15/46       | 4,750               | 3,280                 |
| Baxter International Inc.                                 | 3.132% | 12/1/51       | 10,495              | 6,497                 |
| <sup>2</sup> BayCare Health System Inc.                   | 3.831% | 11/15/50      | 1,500               | 1,151                 |
| <sup>2</sup> Baylor Scott & White Holdings                | 1.777% | 11/15/30      | 3,310               | 2,772                 |
| Baylor Scott & White Holdings                             | 4.185% | 11/15/45      | 9,355               | 7,797                 |
| <sup>2</sup> Baylor Scott & White Holdings                | 2.839% | 11/15/50      | 10,475              | 6,631                 |
| Becton Dickinson & Co.                                    | 3.700% | 6/6/27        | 20,860              | 20,351                |
| Becton Dickinson & Co.                                    | 4.693% | 2/13/28       | 13,387              | 13,315                |
| Becton Dickinson & Co.                                    | 5.081% | 6/7/29        | 4,000               | 4,028                 |
| Becton Dickinson & Co.                                    | 2.823% | 5/20/30       | 10,227              | 9,159                 |
| Becton Dickinson & Co.                                    | 1.957% | 2/11/31       | 10,000              | 8,321                 |
| Becton Dickinson & Co.                                    | 4.298% | 8/22/32       | 11,000              | 10,343                |
| Becton Dickinson & Co.                                    | 5.110% | 2/8/34        | 6,225               | 6,131                 |
| Becton Dickinson & Co.                                    | 4.685% | 12/15/44      | 6,065               | 5,242                 |
| Becton Dickinson & Co.                                    | 4.669% | 6/6/47        | 22,745              | 19,408                |
| Becton Dickinson & Co.                                    | 3.794% | 5/20/50       | 5,234               | 3,867                 |
| <sup>2</sup> Beth Israel Lahey Health Inc.                | 3.080% | 7/1/51        | 2,000               | 1,233                 |
| Biogen Inc.                                               | 2.250% | 5/1/30        | 18,647              | 16,110                |
| Biogen Inc.                                               | 5.200% | 9/15/45       | 6,221               | 5,626                 |
| Biogen Inc.                                               | 3.150% | 5/1/50        | 22,254              | 14,000                |
| Biogen Inc.                                               | 3.250% | 2/15/51       | 10,119              | 6,473                 |
| Bio-Rad Laboratories Inc.                                 | 3.300% | 3/15/27       | 3,000               | 2,905                 |
| Bio-Rad Laboratories Inc.                                 | 3.700% | 3/15/32       | 6,215               | 5,567                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                | 4.302% | 7/1/28        | 1,750               | 1,716                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                | 3.464% | 6/1/30        | 3,443               | 3,224                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                | 2.095% | 6/1/31        | 4,725               | 3,936                 |
| <sup>2</sup> Bon Secours Mercy Health Inc.                | 3.205% | 6/1/50        | 3,250               | 2,165                 |
| Boston Scientific Corp.                                   | 2.650% | 6/1/30        | 5,425               | 4,843                 |
| Boston Scientific Corp.                                   | 6.500% | 11/15/35      | 2,923               | 3,209                 |
| Boston Scientific Corp.                                   | 4.550% | 3/1/39        | 11,841              | 10,823                |
| Boston Scientific Corp.                                   | 7.375% | 1/15/40       | 1,650               | 1,932                 |
| Boston Scientific Corp.                                   | 4.700% | 3/1/49        | 11,090              | 9,757                 |
| Bristol-Myers Squibb Co.                                  | 4.950% | 2/20/26       | 7,010               | 7,045                 |
| Bristol-Myers Squibb Co.                                  | 3.200% | 6/15/26       | 34,517              | 33,904                |
| Bristol-Myers Squibb Co.                                  | 4.900% | 2/22/27       | 3,000               | 3,025                 |
| Bristol-Myers Squibb Co.                                  | 3.450% | 11/15/27      | 30,341              | 29,481                |
| Bristol-Myers Squibb Co.                                  | 3.900% | 2/20/28       | 21,583              | 21,127                |
| Bristol-Myers Squibb Co.                                  | 4.900% | 2/22/29       | 19,984              | 20,084                |
| Bristol-Myers Squibb Co.                                  | 3.400% | 7/26/29       | 46,980              | 44,293                |
| Bristol-Myers Squibb Co.                                  | 1.450% | 11/13/30      | 5,265               | 4,358                 |
| Bristol-Myers Squibb Co.                                  | 5.100% | 2/22/31       | 14,125              | 14,214                |
| Bristol-Myers Squibb Co.                                  | 2.950% | 3/15/32       | 25,000              | 21,782                |
| Bristol-Myers Squibb Co.                                  | 5.900% | 11/15/33      | 2,000               | 2,099                 |
| Bristol-Myers Squibb Co.                                  | 5.200% | 2/22/34       | 35,500              | 35,395                |
| Bristol-Myers Squibb Co.                                  | 4.125% | 6/15/39       | 24,517              | 21,126                |
| Bristol-Myers Squibb Co.                                  | 3.250% | 8/1/42        | 10,865              | 7,948                 |
| Bristol-Myers Squibb Co.                                  | 5.500% | 2/22/44       | 4,000               | 3,956                 |
| Bristol-Myers Squibb Co.                                  | 4.625% | 5/15/44       | 12,014              | 10,585                |
| Bristol-Myers Squibb Co.                                  | 5.000% | 8/15/45       | 6,600               | 6,099                 |
| Bristol-Myers Squibb Co.                                  | 4.350% | 11/15/47      | 16,068              | 13,224                |

|                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Bristol-Myers Squibb Co.                                             | 4.550% | 2/20/48       | 13,989              | 11,880                |
| Bristol-Myers Squibb Co.                                             | 4.250% | 10/26/49      | 40,238              | 32,541                |
| Bristol-Myers Squibb Co.                                             | 2.550% | 11/13/50      | 21,700              | 12,519                |
| Bristol-Myers Squibb Co.                                             | 3.700% | 3/15/52       | 41,022              | 29,762                |
| Bristol-Myers Squibb Co.                                             | 6.250% | 11/15/53      | 3,000               | 3,175                 |
| Bristol-Myers Squibb Co.                                             | 5.550% | 2/22/54       | 44,895              | 43,657                |
| Bristol-Myers Squibb Co.                                             | 3.900% | 3/15/62       | 15,250              | 10,905                |
| Bristol-Myers Squibb Co.                                             | 6.400% | 11/15/63      | 16,000              | 17,104                |
| Bristol-Myers Squibb Co.                                             | 5.650% | 2/22/64       | 20,958              | 20,156                |
| Cardinal Health Inc.                                                 | 4.700% | 11/15/26      | 5,000               | 4,993                 |
| Cardinal Health Inc.                                                 | 3.410% | 6/15/27       | 9,520               | 9,226                 |
| Cardinal Health Inc.                                                 | 5.125% | 2/15/29       | 8,000               | 8,014                 |
| Cardinal Health Inc.                                                 | 5.000% | 11/15/29      | 7,500               | 7,454                 |
| Cardinal Health Inc.                                                 | 5.450% | 2/15/34       | 6,000               | 5,968                 |
| Cardinal Health Inc.                                                 | 5.350% | 11/15/34      | 12,000              | 11,742                |
| Cardinal Health Inc.                                                 | 4.600% | 3/15/43       | 4,150               | 3,507                 |
| Cardinal Health Inc.                                                 | 4.500% | 11/15/44      | 8,275               | 6,794                 |
| Cardinal Health Inc.                                                 | 4.900% | 9/15/45       | 4,580               | 3,959                 |
| Cardinal Health Inc.                                                 | 4.368% | 6/15/47       | 5,000               | 3,990                 |
| Cardinal Health Inc.                                                 | 5.750% | 11/15/54      | 7,400               | 7,078                 |
| <sup>2</sup> Catholic Health Services of Long Island Obligated Group | 3.368% | 7/1/50        | 5,900               | 3,969                 |
| Cencora Inc.                                                         | 3.250% | 3/1/25        | 5,725               | 5,707                 |
| Cencora Inc.                                                         | 3.450% | 12/15/27      | 11,525              | 11,152                |
| Cencora Inc.                                                         | 4.625% | 12/15/27      | 3,450               | 3,449                 |
| Cencora Inc.                                                         | 4.850% | 12/15/29      | 3,500               | 3,475                 |
| Cencora Inc.                                                         | 2.800% | 5/15/30       | 7,250               | 6,500                 |
| Cencora Inc.                                                         | 2.700% | 3/15/31       | 10,700              | 9,281                 |
| Cencora Inc.                                                         | 5.125% | 2/15/34       | 5,793               | 5,673                 |
| Cencora Inc.                                                         | 5.150% | 2/15/35       | 3,900               | 3,802                 |
| Cencora Inc.                                                         | 4.250% | 3/1/45        | 5,132               | 4,164                 |
| Cencora Inc.                                                         | 4.300% | 12/15/47      | 10,675              | 8,614                 |
| Centene Corp.                                                        | 4.250% | 12/15/27      | 25,739              | 24,913                |
| Centene Corp.                                                        | 2.450% | 7/15/28       | 25,984              | 23,411                |
| Centene Corp.                                                        | 4.625% | 12/15/29      | 49,262              | 46,565                |
| Centene Corp.                                                        | 3.375% | 2/15/30       | 19,750              | 17,590                |
| Centene Corp.                                                        | 3.000% | 10/15/30      | 23,030              | 19,866                |
| Centene Corp.                                                        | 2.500% | 3/1/31        | 26,765              | 22,091                |
| Centene Corp.                                                        | 2.625% | 8/1/31        | 14,075              | 11,585                |
| Children's Health System of Texas                                    | 2.511% | 8/15/50       | 9,950               | 5,874                 |
| <sup>2</sup> Children's Hospital                                     | 2.928% | 7/15/50       | 4,575               | 2,864                 |
| <sup>2</sup> Children's Hospital Corp.                               | 4.115% | 1/1/47        | 1,575               | 1,292                 |
| <sup>2</sup> Children's Hospital Corp.                               | 2.585% | 2/1/50        | 2,500               | 1,501                 |
| Children's Hospital Medical Center                                   | 4.268% | 5/15/44       | 1,300               | 1,114                 |
| <sup>2</sup> Children's Hospital of Philadelphia                     | 2.704% | 7/1/50        | 7,025               | 4,348                 |
| <sup>2</sup> CHRISTUS Health                                         | 4.341% | 7/1/28        | 17,402              | 17,041                |
| <sup>2</sup> Cigna Group                                             | 4.500% | 2/25/26       | 12,585              | 12,554                |
| Cigna Group                                                          | 1.250% | 3/15/26       | 3,118               | 2,991                 |
| Cigna Group                                                          | 5.685% | 3/15/26       | 3,035               | 3,032                 |
| <sup>2</sup> Cigna Group                                             | 3.400% | 3/1/27        | 32,690              | 31,780                |
| <sup>2</sup> Cigna Group                                             | 7.875% | 5/15/27       | 362                 | 387                   |
| Cigna Group                                                          | 4.375% | 10/15/28      | 29,071              | 28,485                |
| Cigna Group                                                          | 5.000% | 5/15/29       | 11,300              | 11,291                |
| Cigna Group                                                          | 2.400% | 3/15/30       | 21,169              | 18,503                |
| Cigna Group                                                          | 2.375% | 3/15/31       | 19,410              | 16,430                |
| Cigna Group                                                          | 5.125% | 5/15/31       | 10,000              | 9,952                 |
| Cigna Group                                                          | 5.400% | 3/15/33       | 8,760               | 8,742                 |
| Cigna Group                                                          | 5.250% | 2/15/34       | 21,965              | 21,534                |
| Cigna Group                                                          | 4.800% | 8/15/38       | 21,555              | 19,530                |
| Cigna Group                                                          | 3.200% | 3/15/40       | 7,600               | 5,566                 |
| <sup>2</sup> Cigna Group                                             | 6.125% | 11/15/41      | 4,534               | 4,599                 |
| <sup>2</sup> Cigna Group                                             | 5.375% | 2/15/42       | 550                 | 505                   |
| <sup>2</sup> Cigna Group                                             | 4.800% | 7/15/46       | 14,715              | 12,533                |
| <sup>2</sup> Cigna Group                                             | 3.875% | 10/15/47      | 18,104              | 13,165                |
| Cigna Group                                                          | 4.900% | 12/15/48      | 29,539              | 25,126                |
| Cigna Group                                                          | 3.400% | 3/15/50       | 32,105              | 21,062                |
| Cigna Group                                                          | 3.400% | 3/15/51       | 15,015              | 9,780                 |
| Cigna Group                                                          | 5.600% | 2/15/54       | 15,000              | 14,045                |
| <sup>2</sup> City of Hope                                            | 5.623% | 11/15/43      | 2,000               | 1,902                 |
| <sup>2</sup> City of Hope                                            | 4.378% | 8/15/48       | 7,375               | 5,932                 |
| Cleveland Clinic Foundation                                          | 4.858% | 1/1/14        | 4,515               | 3,821                 |

|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| CommonSpirit Health                             | 6.073% | 11/1/27       | 4,000               | 4,128                 |
| CommonSpirit Health                             | 3.347% | 10/1/29       | 7,925               | 7,383                 |
| CommonSpirit Health                             | 2.782% | 10/1/30       | 3,375               | 2,987                 |
| CommonSpirit Health                             | 5.205% | 12/1/31       | 12,500              | 12,450                |
| CommonSpirit Health                             | 5.318% | 12/1/34       | 7,450               | 7,351                 |
| <sup>2</sup> CommonSpirit Health                | 4.350% | 11/1/42       | 4,635               | 3,868                 |
| CommonSpirit Health                             | 3.817% | 10/1/49       | 6,270               | 4,646                 |
| CommonSpirit Health                             | 4.187% | 10/1/49       | 14,300              | 11,182                |
| CommonSpirit Health                             | 3.910% | 10/1/50       | 7,740               | 5,705                 |
| CommonSpirit Health                             | 5.548% | 12/1/54       | 6,297               | 6,019                 |
| <sup>2</sup> Community Health Network Inc.      | 3.099% | 5/1/50        | 6,115               | 3,891                 |
| <sup>2</sup> Corewell Health Obligated Group    | 3.487% | 7/15/49       | 2,855               | 2,039                 |
| <sup>2</sup> Cottage Health Obligated Group     | 3.304% | 11/1/49       | 5,210               | 3,638                 |
| CVS Health Corp.                                | 2.875% | 6/1/26        | 18,860              | 18,312                |
| CVS Health Corp.                                | 3.000% | 8/15/26       | 22,000              | 21,316                |
| CVS Health Corp.                                | 3.625% | 4/1/27        | 6,100               | 5,916                 |
| CVS Health Corp.                                | 1.300% | 8/21/27       | 25,464              | 23,070                |
| CVS Health Corp.                                | 4.300% | 3/25/28       | 34,823              | 33,752                |
| CVS Health Corp.                                | 5.000% | 1/30/29       | 17,810              | 17,565                |
| CVS Health Corp.                                | 5.400% | 6/1/29        | 12,015              | 12,019                |
| CVS Health Corp.                                | 3.250% | 8/15/29       | 52,130              | 47,444                |
| CVS Health Corp.                                | 5.125% | 2/21/30       | 13,000              | 12,728                |
| CVS Health Corp.                                | 3.750% | 4/1/30        | 18,347              | 16,817                |
| CVS Health Corp.                                | 1.750% | 8/21/30       | 16,925              | 13,781                |
| CVS Health Corp.                                | 5.250% | 1/30/31       | 8,000               | 7,814                 |
| CVS Health Corp.                                | 1.875% | 2/28/31       | 25,630              | 20,669                |
| CVS Health Corp.                                | 5.550% | 6/1/31        | 11,515              | 11,435                |
| CVS Health Corp.                                | 2.125% | 9/15/31       | 5,000               | 4,004                 |
| CVS Health Corp.                                | 5.250% | 2/21/33       | 20,000              | 19,145                |
| CVS Health Corp.                                | 5.300% | 6/1/33        | 16,285              | 15,607                |
| CVS Health Corp.                                | 5.700% | 6/1/34        | 7,382               | 7,253                 |
| CVS Health Corp.                                | 4.875% | 7/20/35       | 16,475              | 14,958                |
| CVS Health Corp.                                | 4.780% | 3/25/38       | 63,070              | 54,469                |
| CVS Health Corp.                                | 6.125% | 9/15/39       | 4,950               | 4,838                 |
| CVS Health Corp.                                | 4.125% | 4/1/40        | 8,692               | 6,798                 |
| CVS Health Corp.                                | 5.300% | 12/5/43       | 5,793               | 5,045                 |
| CVS Health Corp.                                | 6.000% | 6/1/44        | 8,500               | 8,022                 |
| CVS Health Corp.                                | 5.125% | 7/20/45       | 43,599              | 36,631                |
| CVS Health Corp.                                | 5.050% | 3/25/48       | 94,327              | 77,770                |
| CVS Health Corp.                                | 5.625% | 2/21/53       | 14,000              | 12,369                |
| CVS Health Corp.                                | 5.875% | 6/1/53        | 10,374              | 9,504                 |
| CVS Health Corp.                                | 6.050% | 6/1/54        | 11,575              | 10,872                |
| CVS Health Corp.                                | 6.000% | 6/1/63        | 10,000              | 9,115                 |
| Danaher Corp.                                   | 4.375% | 9/15/45       | 6,000               | 5,123                 |
| Danaher Corp.                                   | 2.600% | 10/1/50       | 13,944              | 8,295                 |
| Danaher Corp.                                   | 2.800% | 12/10/51      | 10,433              | 6,420                 |
| <sup>2</sup> Dartmouth-Hitchcock Health         | 4.178% | 8/1/48        | 3,100               | 2,344                 |
| DENTSPLY SIRONA Inc.                            | 3.250% | 6/1/30        | 6,500               | 5,742                 |
| DH Europe Finance II Sarl                       | 2.600% | 11/15/29      | 9,000               | 8,139                 |
| DH Europe Finance II Sarl                       | 3.250% | 11/15/39      | 14,480              | 11,270                |
| DH Europe Finance II Sarl                       | 3.400% | 11/15/49      | 10,897              | 7,701                 |
| Dignity Health                                  | 4.500% | 11/1/42       | 6,000               | 5,023                 |
| Dignity Health                                  | 5.267% | 11/1/64       | 6,075               | 5,444                 |
| <sup>2</sup> Duke University Health System Inc. | 3.920% | 6/1/47        | 4,800               | 3,771                 |
| Edwards Lifesciences Corp.                      | 4.300% | 6/15/28       | 6,325               | 6,191                 |
| Elevance Health Inc.                            | 4.900% | 2/8/26        | 6,885               | 6,879                 |
| Elevance Health Inc.                            | 4.500% | 10/30/26      | 2,810               | 2,804                 |
| Elevance Health Inc.                            | 3.650% | 12/1/27       | 31,571              | 30,708                |
| Elevance Health Inc.                            | 4.101% | 3/1/28        | 9,466               | 9,253                 |
| Elevance Health Inc.                            | 5.150% | 6/15/29       | 7,075               | 7,115                 |
| Elevance Health Inc.                            | 2.875% | 9/15/29       | 6,955               | 6,324                 |
| Elevance Health Inc.                            | 4.750% | 2/15/30       | 4,750               | 4,692                 |
| Elevance Health Inc.                            | 2.250% | 5/15/30       | 30,808              | 26,729                |
| Elevance Health Inc.                            | 2.550% | 3/15/31       | 12,034              | 10,324                |
| Elevance Health Inc.                            | 4.950% | 11/1/31       | 3,810               | 3,747                 |
| Elevance Health Inc.                            | 4.100% | 5/15/32       | 8,070               | 7,452                 |
| Elevance Health Inc.                            | 5.500% | 10/15/32      | 3,400               | 3,430                 |
| Elevance Health Inc.                            | 4.750% | 2/15/33       | 17,690              | 16,944                |
| Elevance Health Inc.                            | 5.375% | 6/15/34       | 11,600              | 11,486                |
| Elevance Health Inc.                            | 5.950% | 12/15/34      | 1,001               | 1,039                 |

|                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Elevance Health Inc.                                                | 5.200% | 2/15/35       | 21,675              | 21,161                |
| Elevance Health Inc.                                                | 5.850% | 1/15/36       | 1,200               | 1,210                 |
| Elevance Health Inc.                                                | 6.375% | 6/15/37       | 5,865               | 6,176                 |
| Elevance Health Inc.                                                | 4.625% | 5/15/42       | 12,315              | 10,626                |
| Elevance Health Inc.                                                | 4.650% | 1/15/43       | 10,695              | 9,280                 |
| Elevance Health Inc.                                                | 5.100% | 1/15/44       | 11,855              | 10,755                |
| Elevance Health Inc.                                                | 4.650% | 8/15/44       | 9,592               | 8,212                 |
| Elevance Health Inc.                                                | 4.375% | 12/1/47       | 19,631              | 15,749                |
| Elevance Health Inc.                                                | 4.550% | 3/1/48        | 5,240               | 4,293                 |
| Elevance Health Inc.                                                | 3.125% | 5/15/50       | 22,925              | 14,587                |
| Elevance Health Inc.                                                | 3.600% | 3/15/51       | 15,100              | 10,448                |
| Elevance Health Inc.                                                | 4.550% | 5/15/52       | 8,070               | 6,477                 |
| Elevance Health Inc.                                                | 6.100% | 10/15/52      | 8,881               | 8,977                 |
| Elevance Health Inc.                                                | 5.125% | 2/15/53       | 9,800               | 8,673                 |
| Elevance Health Inc.                                                | 5.650% | 6/15/54       | 11,600              | 11,106                |
| Elevance Health Inc.                                                | 4.850% | 8/15/54       | 2,720               | 2,254                 |
| Elevance Health Inc.                                                | 5.700% | 2/15/55       | 15,695              | 15,112                |
| Elevance Health Inc.                                                | 5.850% | 11/1/64       | 9,260               | 8,927                 |
| Eli Lilly & Co.                                                     | 4.500% | 2/9/27        | 20,305              | 20,346                |
| Eli Lilly & Co.                                                     | 4.150% | 8/14/27       | 3,250               | 3,232                 |
| Eli Lilly & Co.                                                     | 4.500% | 2/9/29        | 22,500              | 22,385                |
| Eli Lilly & Co.                                                     | 3.375% | 3/15/29       | 10,782              | 10,272                |
| Eli Lilly & Co.                                                     | 4.200% | 8/14/29       | 11,482              | 11,234                |
| Eli Lilly & Co.                                                     | 4.700% | 2/27/33       | 25,925              | 25,405                |
| Eli Lilly & Co.                                                     | 4.700% | 2/9/34        | 17,446              | 16,914                |
| Eli Lilly & Co.                                                     | 4.600% | 8/14/34       | 14,223              | 13,654                |
| Eli Lilly & Co.                                                     | 3.950% | 3/15/49       | 4,628               | 3,621                 |
| Eli Lilly & Co.                                                     | 2.250% | 5/15/50       | 24,737              | 13,886                |
| Eli Lilly & Co.                                                     | 4.875% | 2/27/53       | 22,000              | 19,821                |
| Eli Lilly & Co.                                                     | 5.000% | 2/9/54        | 21,950              | 20,159                |
| Eli Lilly & Co.                                                     | 5.050% | 8/14/54       | 9,000               | 8,323                 |
| Eli Lilly & Co.                                                     | 4.150% | 3/15/59       | 2,000               | 1,564                 |
| Eli Lilly & Co.                                                     | 2.500% | 9/15/60       | 7,200               | 3,832                 |
| Eli Lilly & Co.                                                     | 4.950% | 2/27/63       | 14,750              | 13,232                |
| Eli Lilly & Co.                                                     | 5.100% | 2/9/64        | 20,000              | 18,259                |
| Eli Lilly & Co.                                                     | 5.200% | 8/14/64       | 5,825               | 5,405                 |
| <sup>2</sup> Franciscan Missionaries of Our Lady Health System Inc. | 3.914% | 7/1/49        | 2,000               | 1,525                 |
| GE HealthCare Technologies Inc.                                     | 5.650% | 11/15/27      | 18,566              | 19,026                |
| GE HealthCare Technologies Inc.                                     | 4.800% | 8/14/29       | 9,000               | 8,913                 |
| GE HealthCare Technologies Inc.                                     | 5.857% | 3/15/30       | 15,000              | 15,536                |
| GE HealthCare Technologies Inc.                                     | 5.905% | 11/22/32      | 18,750              | 19,492                |
| GE HealthCare Technologies Inc.                                     | 6.377% | 11/22/52      | 19,335              | 20,771                |
| Gilead Sciences Inc.                                                | 3.650% | 3/1/26        | 24,046              | 23,773                |
| Gilead Sciences Inc.                                                | 2.950% | 3/1/27        | 25,100              | 24,239                |
| Gilead Sciences Inc.                                                | 1.200% | 10/1/27       | 4,500               | 4,102                 |
| Gilead Sciences Inc.                                                | 4.800% | 11/15/29      | 5,750               | 5,739                 |
| Gilead Sciences Inc.                                                | 1.650% | 10/1/30       | 8,063               | 6,739                 |
| Gilead Sciences Inc.                                                | 5.250% | 10/15/33      | 13,500              | 13,533                |
| Gilead Sciences Inc.                                                | 5.100% | 6/15/35       | 3,200               | 3,146                 |
| Gilead Sciences Inc.                                                | 4.600% | 9/1/35        | 14,199              | 13,371                |
| Gilead Sciences Inc.                                                | 4.000% | 9/1/36        | 6,425               | 5,663                 |
| Gilead Sciences Inc.                                                | 2.600% | 10/1/40       | 20,841              | 14,408                |
| Gilead Sciences Inc.                                                | 5.650% | 12/1/41       | 8,810               | 8,781                 |
| Gilead Sciences Inc.                                                | 4.800% | 4/1/44        | 20,456              | 18,270                |
| Gilead Sciences Inc.                                                | 4.500% | 2/1/45        | 25,575              | 21,889                |
| Gilead Sciences Inc.                                                | 4.750% | 3/1/46        | 25,569              | 22,524                |
| Gilead Sciences Inc.                                                | 4.150% | 3/1/47        | 17,317              | 13,848                |
| Gilead Sciences Inc.                                                | 2.800% | 10/1/50       | 19,390              | 11,902                |
| Gilead Sciences Inc.                                                | 5.550% | 10/15/53      | 10,965              | 10,776                |
| Gilead Sciences Inc.                                                | 5.500% | 11/15/54      | 12,200              | 11,864                |
| Gilead Sciences Inc.                                                | 5.600% | 11/15/64      | 8,775               | 8,471                 |
| GlaxoSmithKline Capital Inc.                                        | 3.875% | 5/15/28       | 24,150              | 23,547                |
| GlaxoSmithKline Capital Inc.                                        | 5.375% | 4/15/34       | 8,400               | 8,563                 |
| GlaxoSmithKline Capital Inc.                                        | 6.375% | 5/15/38       | 23,689              | 25,657                |
| GlaxoSmithKline Capital Inc.                                        | 4.200% | 3/18/43       | 14,250              | 12,033                |
| GlaxoSmithKline Capital plc                                         | 3.375% | 6/1/29        | 5,000               | 4,728                 |
| <sup>2</sup> Hackensack Meridian Health Inc.                        | 2.675% | 9/1/41        | 4,900               | 3,364                 |
| Hackensack Meridian Health Inc.                                     | 4.211% | 7/1/48        | 4,000               | 3,261                 |
| <sup>2</sup> Hackensack Meridian Health Inc.                        | 2.875% | 9/1/50        | 5,625               | 3,526                 |
| Hackensack Meridian Health Inc.                                     | 4.500% | 7/1/57        | 2,100               | 1,733                 |



|              |                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Hartford HealthCare Corp.                      | 3.447% | 7/1/54        | 3,705               | 2,568                 |
|              | HCA Inc.                                       | 5.875% | 2/15/26       | 17,500              | 17,586                |
|              | HCA Inc.                                       | 5.250% | 6/15/26       | 27,577              | 27,638                |
|              | HCA Inc.                                       | 5.375% | 9/1/26        | 10,250              | 10,290                |
|              | HCA Inc.                                       | 4.500% | 2/15/27       | 10,413              | 10,312                |
|              | HCA Inc.                                       | 3.125% | 3/15/27       | 11,500              | 11,067                |
|              | HCA Inc.                                       | 5.200% | 6/1/28        | 10,611              | 10,636                |
|              | HCA Inc.                                       | 5.625% | 9/1/28        | 15,111              | 15,303                |
|              | HCA Inc.                                       | 5.875% | 2/1/29        | 6,000               | 6,120                 |
|              | HCA Inc.                                       | 3.375% | 3/15/29       | 1,940               | 1,802                 |
|              | HCA Inc.                                       | 4.125% | 6/15/29       | 22,951              | 21,904                |
|              | HCA Inc.                                       | 3.500% | 9/1/30        | 34,580              | 31,390                |
|              | HCA Inc.                                       | 5.450% | 4/1/31        | 19,717              | 19,672                |
|              | HCA Inc.                                       | 2.375% | 7/15/31       | 15,000              | 12,447                |
|              | HCA Inc.                                       | 3.625% | 3/15/32       | 21,540              | 18,965                |
|              | HCA Inc.                                       | 5.500% | 6/1/33        | 13,263              | 13,096                |
|              | HCA Inc.                                       | 5.600% | 4/1/34        | 15,050              | 14,821                |
|              | HCA Inc.                                       | 5.450% | 9/15/34       | 14,300              | 13,936                |
|              | HCA Inc.                                       | 5.125% | 6/15/39       | 14,714              | 13,404                |
|              | HCA Inc.                                       | 4.375% | 3/15/42       | 7,500               | 6,111                 |
|              | HCA Inc.                                       | 5.500% | 6/15/47       | 25,829              | 23,420                |
|              | HCA Inc.                                       | 5.250% | 6/15/49       | 18,591              | 16,085                |
|              | HCA Inc.                                       | 3.500% | 7/15/51       | 31,047              | 20,067                |
|              | HCA Inc.                                       | 4.625% | 3/15/52       | 20,540              | 16,024                |
|              | HCA Inc.                                       | 5.900% | 6/1/53        | 5,611               | 5,276                 |
|              | HCA Inc.                                       | 6.000% | 4/1/54        | 27,884              | 26,558                |
|              | HCA Inc.                                       | 5.950% | 9/15/54       | 9,050               | 8,593                 |
|              | HCA Inc.                                       | 6.100% | 4/1/64        | 14,955              | 14,270                |
|              | Humana Inc.                                    | 1.350% | 2/3/27        | 5,745               | 5,339                 |
|              | Humana Inc.                                    | 3.950% | 3/15/27       | 4,450               | 4,362                 |
|              | Humana Inc.                                    | 5.750% | 3/1/28        | 6,505               | 6,624                 |
|              | Humana Inc.                                    | 5.750% | 12/1/28       | 5,000               | 5,089                 |
|              | Humana Inc.                                    | 3.700% | 3/23/29       | 12,500              | 11,792                |
|              | Humana Inc.                                    | 3.125% | 8/15/29       | 2,600               | 2,375                 |
|              | Humana Inc.                                    | 4.875% | 4/1/30        | 6,150               | 6,019                 |
|              | Humana Inc.                                    | 5.375% | 4/15/31       | 14,150              | 14,029                |
|              | Humana Inc.                                    | 2.150% | 2/3/32        | 12,800              | 10,195                |
|              | Humana Inc.                                    | 5.875% | 3/1/33        | 8,955               | 8,981                 |
|              | Humana Inc.                                    | 5.950% | 3/15/34       | 9,000               | 9,061                 |
|              | Humana Inc.                                    | 4.625% | 12/1/42       | 4,730               | 3,894                 |
|              | Humana Inc.                                    | 4.950% | 10/1/44       | 6,205               | 5,250                 |
|              | Humana Inc.                                    | 4.800% | 3/15/47       | 3,120               | 2,544                 |
|              | Humana Inc.                                    | 3.950% | 8/15/49       | 981                 | 705                   |
|              | Humana Inc.                                    | 5.500% | 3/15/53       | 13,355              | 11,905                |
|              | Humana Inc.                                    | 5.750% | 4/15/54       | 14,096              | 13,053                |
|              | Icon Investments Six DAC                       | 6.000% | 5/8/34        | 6,538               | 6,603                 |
|              | Illumina Inc.                                  | 4.650% | 9/9/26        | 4,750               | 4,736                 |
|              | Illumina Inc.                                  | 5.750% | 12/13/27      | 5,025               | 5,156                 |
|              | Illumina Inc.                                  | 2.550% | 3/23/31       | 5,000               | 4,244                 |
|              | Indiana University Health Inc. Obligated Group | 3.970% | 11/1/48       | 5,950               | 4,700                 |
| <sup>2</sup> | Indiana University Health Inc. Obligated Group | 2.852% | 11/1/51       | 3,350               | 2,096                 |
|              | Inova Health System Foundation                 | 4.068% | 5/15/52       | 3,000               | 2,376                 |
| <sup>2</sup> | Integris Baptist Medical Center Inc.           | 3.875% | 8/15/50       | 6,000               | 4,323                 |
| <sup>2</sup> | Iowa Health System                             | 3.665% | 2/15/50       | 5,000               | 3,657                 |
|              | IQVIA Inc.                                     | 6.250% | 2/1/29        | 5,000               | 5,164                 |
|              | Johns Hopkins Health System Corp.              | 3.837% | 5/15/46       | 7,425               | 5,855                 |
|              | Johnson & Johnson                              | 2.450% | 3/1/26        | 37,425              | 36,601                |
|              | Johnson & Johnson                              | 2.950% | 3/3/27        | 8,550               | 8,293                 |
|              | Johnson & Johnson                              | 0.950% | 9/1/27        | 6,475               | 5,935                 |
|              | Johnson & Johnson                              | 2.900% | 1/15/28       | 33,737              | 32,259                |
|              | Johnson & Johnson                              | 4.800% | 6/1/29        | 15,600              | 15,726                |
|              | Johnson & Johnson                              | 6.950% | 9/1/29        | 2,650               | 2,940                 |
|              | Johnson & Johnson                              | 1.300% | 9/1/30        | 12,790              | 10,719                |
|              | Johnson & Johnson                              | 4.950% | 5/15/33       | 2,650               | 2,679                 |
|              | Johnson & Johnson                              | 4.375% | 12/5/33       | 9,529               | 9,244                 |
|              | Johnson & Johnson                              | 4.950% | 6/1/34        | 9,690               | 9,690                 |
|              | Johnson & Johnson                              | 3.550% | 3/1/36        | 16,500              | 14,398                |
|              | Johnson & Johnson                              | 3.625% | 3/3/37        | 11,356              | 9,823                 |
|              | Johnson & Johnson                              | 5.950% | 8/15/37       | 5,039               | 5,416                 |
|              | Johnson & Johnson                              | 3.400% | 1/15/38       | 19,454              | 16,218                |

|                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Johnson & Johnson                                   | 5.850% | 7/15/38       | 3,797               | 4,043                 |
| Johnson & Johnson                                   | 2.100% | 9/1/40        | 28,235              | 18,787                |
| Johnson & Johnson                                   | 4.500% | 9/1/40        | 5,000               | 4,661                 |
| Johnson & Johnson                                   | 4.850% | 5/15/41       | 825                 | 795                   |
| Johnson & Johnson                                   | 4.500% | 12/5/43       | 11,620              | 10,605                |
| Johnson & Johnson                                   | 3.700% | 3/1/46        | 20,872              | 16,428                |
| Johnson & Johnson                                   | 3.750% | 3/3/47        | 21,550              | 16,925                |
| Johnson & Johnson                                   | 3.500% | 1/15/48       | 13,229              | 9,927                 |
| Johnson & Johnson                                   | 2.250% | 9/1/50        | 4,982               | 2,847                 |
| Johnson & Johnson                                   | 5.250% | 6/1/54        | 14,825              | 14,482                |
| Johnson & Johnson                                   | 2.450% | 9/1/60        | 8,450               | 4,588                 |
| Kaiser Foundation Hospitals                         | 3.150% | 5/1/27        | 14,674              | 14,204                |
| <sup>2</sup> Kaiser Foundation Hospitals            | 2.810% | 6/1/41        | 21,930              | 15,508                |
| Kaiser Foundation Hospitals                         | 4.875% | 4/1/42        | 6,050               | 5,592                 |
| Kaiser Foundation Hospitals                         | 4.150% | 5/1/47        | 24,144              | 19,681                |
| <sup>2</sup> Kaiser Foundation Hospitals            | 3.266% | 11/1/49       | 11,150              | 7,712                 |
| <sup>2</sup> Kaiser Foundation Hospitals            | 3.002% | 6/1/51        | 7,000               | 4,543                 |
| Koninklijke Philips NV                              | 6.875% | 3/11/38       | 4,600               | 4,952                 |
| Koninklijke Philips NV                              | 5.000% | 3/15/42       | 12,775              | 11,469                |
| Laboratory Corp. of America Holdings                | 1.550% | 6/1/26        | 2,400               | 2,295                 |
| Laboratory Corp. of America Holdings                | 3.600% | 9/1/27        | 5,275               | 5,130                 |
| Laboratory Corp. of America Holdings                | 2.950% | 12/1/29       | 7,625               | 6,915                 |
| Laboratory Corp. of America Holdings                | 4.350% | 4/1/30        | 7,600               | 7,327                 |
| Laboratory Corp. of America Holdings                | 2.700% | 6/1/31        | 5,000               | 4,294                 |
| Laboratory Corp. of America Holdings                | 4.550% | 4/1/32        | 6,800               | 6,502                 |
| Laboratory Corp. of America Holdings                | 4.800% | 10/1/34       | 10,750              | 10,180                |
| Laboratory Corp. of America Holdings                | 4.700% | 2/1/45        | 8,760               | 7,517                 |
| <sup>2</sup> Mass General Brigham Inc.              | 3.765% | 7/1/48        | 1,000               | 767                   |
| <sup>2</sup> Mass General Brigham Inc.              | 3.192% | 7/1/49        | 3,275               | 2,242                 |
| <sup>2</sup> Mass General Brigham Inc.              | 4.117% | 7/1/55        | 7,550               | 5,910                 |
| <sup>2</sup> Mass General Brigham Inc.              | 3.342% | 7/1/60        | 6,400               | 4,178                 |
| <sup>2</sup> Mayo Clinic                            | 3.774% | 11/15/43      | 5,150               | 4,073                 |
| <sup>2</sup> Mayo Clinic                            | 4.000% | 11/15/47      | 2,865               | 2,297                 |
| <sup>2</sup> Mayo Clinic                            | 4.128% | 11/15/52      | 1,150               | 929                   |
| <sup>2</sup> Mayo Clinic                            | 3.196% | 11/15/61      | 7,000               | 4,521                 |
| McKesson Corp.                                      | 3.950% | 2/16/28       | 2,500               | 2,436                 |
| McKesson Corp.                                      | 4.900% | 7/15/28       | 1,493               | 1,498                 |
| McKesson Corp.                                      | 4.250% | 9/15/29       | 5,275               | 5,156                 |
| McKesson Corp.                                      | 5.100% | 7/15/33       | 6,650               | 6,614                 |
| <sup>2</sup> McLaren Health Care Corp.              | 4.386% | 5/15/48       | 4,433               | 3,721                 |
| <sup>2</sup> MedStar Health Inc.                    | 3.626% | 8/15/49       | 4,000               | 2,878                 |
| Medtronic Global Holdings SCA                       | 4.250% | 3/30/28       | 19,415              | 19,172                |
| Medtronic Inc.                                      | 4.375% | 3/15/35       | 47,569              | 44,574                |
| Medtronic Inc.                                      | 4.625% | 3/15/45       | 9,242               | 8,210                 |
| Memorial Health Services                            | 3.447% | 11/1/49       | 5,000               | 3,551                 |
| Memorial Sloan-Kettering Cancer Center              | 5.000% | 7/1/42        | 700                 | 662                   |
| <sup>2</sup> Memorial Sloan-Kettering Cancer Center | 2.955% | 1/1/50        | 2,000               | 1,305                 |
| Memorial Sloan-Kettering Cancer Center              | 4.125% | 7/1/52        | 13,355              | 10,788                |
| <sup>2</sup> Memorial Sloan-Kettering Cancer Center | 4.200% | 7/1/55        | 6,700               | 5,382                 |
| Merck & Co. Inc.                                    | 0.750% | 2/24/26       | 9,970               | 9,558                 |
| Merck & Co. Inc.                                    | 1.700% | 6/10/27       | 20,000              | 18,749                |
| Merck & Co. Inc.                                    | 4.050% | 5/17/28       | 5,500               | 5,418                 |
| Merck & Co. Inc.                                    | 3.400% | 3/7/29        | 21,470              | 20,409                |
| Merck & Co. Inc.                                    | 4.300% | 5/17/30       | 7,958               | 7,801                 |
| Merck & Co. Inc.                                    | 1.450% | 6/24/30       | 5,282               | 4,429                 |
| Merck & Co. Inc.                                    | 2.150% | 12/10/31      | 26,558              | 22,183                |
| Merck & Co. Inc.                                    | 4.500% | 5/17/33       | 15,916              | 15,332                |
| Merck & Co. Inc.                                    | 6.500% | 12/1/33       | 5,650               | 6,217                 |
| Merck & Co. Inc.                                    | 3.900% | 3/7/39        | 7,109               | 6,010                 |
| Merck & Co. Inc.                                    | 2.350% | 6/24/40       | 8,054               | 5,431                 |
| Merck & Co. Inc.                                    | 3.600% | 9/15/42       | 8,670               | 6,729                 |
| Merck & Co. Inc.                                    | 4.150% | 5/18/43       | 15,489              | 12,946                |
| Merck & Co. Inc.                                    | 4.900% | 5/17/44       | 13,958              | 12,863                |
| Merck & Co. Inc.                                    | 3.700% | 2/10/45       | 22,084              | 17,049                |
| Merck & Co. Inc.                                    | 4.000% | 3/7/49        | 3,248               | 2,549                 |
| Merck & Co. Inc.                                    | 2.450% | 6/24/50       | 7,240               | 4,165                 |
| Merck & Co. Inc.                                    | 2.750% | 12/10/51      | 38,230              | 23,058                |
| Merck & Co. Inc.                                    | 5.000% | 5/17/53       | 15,916              | 14,479                |
| Merck & Co. Inc.                                    | 2.900% | 12/10/61      | 35,215              | 20,151                |
| Merck & Co. Inc.                                    | 5.150% | 5/17/63       | 10,611              | 9,672                 |

|              |                                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|-------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Methodist Hospital                                                            | 2.705% | 12/1/50       | 6,500               | 3,995                 |
| <sup>2</sup> | Montefiore Obligated Group                                                    | 5.246% | 11/1/48       | 6,800               | 5,845                 |
|              | Montefiore Obligated Group                                                    | 4.287% | 9/1/50        | 810                 | 570                   |
| <sup>2</sup> | Mount Nittany Medical Center Obligated Group                                  | 3.799% | 11/15/52      | 4,520               | 3,336                 |
| <sup>2</sup> | Mount Sinai Hospital                                                          | 3.981% | 7/1/48        | 2,650               | 1,911                 |
| <sup>2</sup> | Mount Sinai Hospital                                                          | 3.737% | 7/1/49        | 5,100               | 3,354                 |
| <sup>2</sup> | Mount Sinai Hospital                                                          | 3.391% | 7/1/50        | 6,200               | 3,714                 |
|              | MultiCare Health System                                                       | 2.803% | 8/15/50       | 2,250               | 1,316                 |
|              | Mylan Inc.                                                                    | 4.550% | 4/15/28       | 3,538               | 3,466                 |
|              | Mylan Inc.                                                                    | 5.400% | 11/29/43      | 4,970               | 4,444                 |
|              | Mylan Inc.                                                                    | 5.200% | 4/15/48       | 3,393               | 2,803                 |
| <sup>2</sup> | MyMichigan Health                                                             | 3.409% | 6/1/50        | 2,875               | 2,005                 |
|              | New York & Presbyterian Hospital                                              | 2.256% | 8/1/40        | 2,475               | 1,649                 |
|              | New York & Presbyterian Hospital                                              | 4.024% | 8/1/45        | 9,390               | 7,673                 |
|              | New York & Presbyterian Hospital                                              | 4.063% | 8/1/56        | 4,575               | 3,593                 |
|              | New York & Presbyterian Hospital                                              | 2.606% | 8/1/60        | 2,375               | 1,310                 |
| <sup>2</sup> | New York & Presbyterian Hospital                                              | 3.954% | 8/1/19        | 5,335               | 3,626                 |
|              | Northwell Healthcare Inc.                                                     | 3.979% | 11/1/46       | 7,770               | 5,898                 |
|              | Northwell Healthcare Inc.                                                     | 4.260% | 11/1/47       | 8,325               | 6,656                 |
|              | Northwell Healthcare Inc.                                                     | 3.809% | 11/1/49       | 4,195               | 3,105                 |
|              | Novant Health Inc.                                                            | 2.637% | 11/1/36       | 7,000               | 5,371                 |
|              | Novant Health Inc.                                                            | 3.168% | 11/1/51       | 11,000              | 7,253                 |
|              | Novant Health Inc.                                                            | 3.318% | 11/1/61       | 8,925               | 5,692                 |
|              | Novartis Capital Corp.                                                        | 2.000% | 2/14/27       | 7,900               | 7,513                 |
|              | Novartis Capital Corp.                                                        | 3.100% | 5/17/27       | 26,048              | 25,252                |
|              | Novartis Capital Corp.                                                        | 3.800% | 9/18/29       | 11,750              | 11,314                |
|              | Novartis Capital Corp.                                                        | 2.200% | 8/14/30       | 33,485              | 29,288                |
|              | Novartis Capital Corp.                                                        | 4.000% | 9/18/31       | 4,950               | 4,714                 |
|              | Novartis Capital Corp.                                                        | 4.200% | 9/18/34       | 15,645              | 14,545                |
|              | Novartis Capital Corp.                                                        | 3.700% | 9/21/42       | 5,175               | 4,178                 |
|              | Novartis Capital Corp.                                                        | 4.400% | 5/6/44        | 15,218              | 13,309                |
|              | Novartis Capital Corp.                                                        | 4.000% | 11/20/45      | 19,011              | 15,552                |
|              | Novartis Capital Corp.                                                        | 2.750% | 8/14/50       | 13,815              | 8,731                 |
|              | Novartis Capital Corp.                                                        | 4.700% | 9/18/54       | 8,675               | 7,648                 |
| <sup>2</sup> | NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 2.667% | 10/1/50       | 3,210               | 1,934                 |
| <sup>2</sup> | NYU Langone Hospitals                                                         | 5.750% | 7/1/43        | 3,625               | 3,680                 |
|              | NYU Langone Hospitals                                                         | 4.784% | 7/1/44        | 3,925               | 3,530                 |
| <sup>2</sup> | NYU Langone Hospitals                                                         | 4.368% | 7/1/47        | 4,775               | 4,080                 |
| <sup>2</sup> | NYU Langone Hospitals                                                         | 3.380% | 7/1/55        | 7,545               | 5,052                 |
|              | Ochsner Clinic Foundation                                                     | 5.897% | 5/15/45       | 275                 | 263                   |
| <sup>2</sup> | Ochsner LSU Health System of North Louisiana                                  | 2.510% | 5/15/31       | 3,500               | 2,704                 |
|              | OhioHealth Corp.                                                              | 2.297% | 11/15/31      | 4,650               | 3,890                 |
|              | OhioHealth Corp.                                                              | 2.834% | 11/15/41      | 4,325               | 3,041                 |
| <sup>2</sup> | OhioHealth Corp.                                                              | 3.042% | 11/15/50      | 3,025               | 2,019                 |
|              | Orlando Health Obligated Group                                                | 4.089% | 10/1/48       | 2,200               | 1,749                 |
|              | Orlando Health Obligated Group                                                | 3.327% | 10/1/50       | 2,750               | 1,914                 |
| <sup>2</sup> | PeaceHealth Obligated Group                                                   | 4.787% | 11/15/48      | 3,300               | 2,824                 |
| <sup>2</sup> | PeaceHealth Obligated Group                                                   | 3.218% | 11/15/50      | 5,900               | 3,747                 |
|              | Pfizer Inc.                                                                   | 2.750% | 6/3/26        | 41,608              | 40,636                |
|              | Pfizer Inc.                                                                   | 3.600% | 9/15/28       | 5,492               | 5,313                 |
|              | Pfizer Inc.                                                                   | 3.450% | 3/15/29       | 32,537              | 31,017                |
|              | Pfizer Inc.                                                                   | 2.625% | 4/1/30        | 11,105              | 9,960                 |
|              | Pfizer Inc.                                                                   | 1.700% | 5/28/30       | 16,843              | 14,330                |
|              | Pfizer Inc.                                                                   | 1.750% | 8/18/31       | 12,500              | 10,289                |
|              | Pfizer Inc.                                                                   | 4.000% | 12/15/36      | 20,550              | 18,286                |
|              | Pfizer Inc.                                                                   | 4.100% | 9/15/38       | 9,275               | 8,088                 |
|              | Pfizer Inc.                                                                   | 3.900% | 3/15/39       | 14,060              | 11,876                |
|              | Pfizer Inc.                                                                   | 7.200% | 3/15/39       | 19,540              | 22,815                |
|              | Pfizer Inc.                                                                   | 2.550% | 5/28/40       | 20,500              | 14,181                |
|              | Pfizer Inc.                                                                   | 4.300% | 6/15/43       | 8,010               | 6,815                 |
|              | Pfizer Inc.                                                                   | 4.400% | 5/15/44       | 14,075              | 12,147                |
|              | Pfizer Inc.                                                                   | 4.125% | 12/15/46      | 13,900              | 11,165                |
|              | Pfizer Inc.                                                                   | 4.200% | 9/15/48       | 17,497              | 14,189                |
|              | Pfizer Inc.                                                                   | 4.000% | 3/15/49       | 14,060              | 11,004                |
|              | Pfizer Inc.                                                                   | 2.700% | 5/28/50       | 15,275              | 9,393                 |
|              | Pfizer Investment Enterprises Pte. Ltd.                                       | 4.450% | 5/19/26       | 31,832              | 31,785                |
|              | Pfizer Investment Enterprises Pte. Ltd.                                       | 4.450% | 5/19/28       | 57,443              | 56,931                |
|              | Pfizer Investment Enterprises Pte. Ltd.                                       | 4.650% | 5/19/30       | 31,832              | 31,490                |
|              | Pfizer Investment Enterprises Pte. Ltd.                                       | 4.750% | 5/19/33       | 57,128              | 55,320                |
|              | Pfizer Investment Enterprises Pte. Ltd.                                       | 5.110% | 5/19/43       | 39,874              | 37,378                |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Pfizer Investment Enterprises Pte. Ltd.                   | 5.300% | 5/19/53       | 68,664              | 64,326                |
| Pfizer Investment Enterprises Pte. Ltd.                   | 5.340% | 5/19/63       | 46,443              | 42,546                |
| Pharmacia LLC                                             | 6.600% | 12/1/28       | 5,248               | 5,575                 |
| <sup>2</sup> Piedmont Healthcare Inc.                     | 2.044% | 1/1/32        | 3,000               | 2,456                 |
| <sup>2</sup> Piedmont Healthcare Inc.                     | 2.719% | 1/1/42        | 1,950               | 1,348                 |
| Piedmont Healthcare Inc.                                  | 2.864% | 1/1/52        | 4,000               | 2,477                 |
| Presbyterian Healthcare Services                          | 4.875% | 8/1/52        | 4,000               | 3,613                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.746% | 10/1/26       | 5,128               | 4,949                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.532% | 10/1/29       | 13,423              | 12,009                |
| Providence St. Joseph Health Obligated Group              | 5.403% | 10/1/33       | 8,700               | 8,687                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 3.744% | 10/1/47       | 3,125               | 2,297                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 3.930% | 10/1/48       | 5,700               | 4,291                 |
| <sup>2</sup> Providence St. Joseph Health Obligated Group | 2.700% | 10/1/51       | 4,600               | 2,685                 |
| Quest Diagnostics Inc.                                    | 3.500% | 3/30/25       | 1,250               | 1,246                 |
| Quest Diagnostics Inc.                                    | 3.450% | 6/1/26        | 16,379              | 16,104                |
| Quest Diagnostics Inc.                                    | 4.200% | 6/30/29       | 5,790               | 5,614                 |
| Quest Diagnostics Inc.                                    | 4.625% | 12/15/29      | 3,000               | 2,951                 |
| Quest Diagnostics Inc.                                    | 2.950% | 6/30/30       | 20,401              | 18,318                |
| Quest Diagnostics Inc.                                    | 2.800% | 6/30/31       | 4,550               | 3,950                 |
| Quest Diagnostics Inc.                                    | 5.000% | 12/15/34      | 9,725               | 9,446                 |
| Quest Diagnostics Inc.                                    | 5.750% | 1/30/40       | 876                 | 842                   |
| Quest Diagnostics Inc.                                    | 4.700% | 3/30/45       | 2,050               | 1,793                 |
| <sup>2</sup> Rady Children's Hospital-San Diego           | 3.154% | 8/15/51       | 4,000               | 2,689                 |
| Regeneron Pharmaceuticals Inc.                            | 1.750% | 9/15/30       | 16,875              | 14,045                |
| Regeneron Pharmaceuticals Inc.                            | 2.800% | 9/15/50       | 3,755               | 2,205                 |
| Revvity Inc.                                              | 1.900% | 9/15/28       | 4,025               | 3,604                 |
| Revvity Inc.                                              | 3.300% | 9/15/29       | 8,350               | 7,706                 |
| Revvity Inc.                                              | 2.550% | 3/15/31       | 6,000               | 5,079                 |
| Revvity Inc.                                              | 2.250% | 9/15/31       | 7,000               | 5,768                 |
| Revvity Inc.                                              | 3.625% | 3/15/51       | 3,500               | 2,372                 |
| Royalty Pharma plc                                        | 1.750% | 9/2/27        | 12,850              | 11,837                |
| Royalty Pharma plc                                        | 5.150% | 9/2/29        | 4,000               | 3,987                 |
| Royalty Pharma plc                                        | 2.200% | 9/2/30        | 10,200              | 8,656                 |
| Royalty Pharma plc                                        | 5.400% | 9/2/34        | 5,133               | 4,996                 |
| Royalty Pharma plc                                        | 3.300% | 9/2/40        | 12,580              | 9,090                 |
| Royalty Pharma plc                                        | 3.550% | 9/2/50        | 15,505              | 10,299                |
| Royalty Pharma plc                                        | 3.350% | 9/2/51        | 10,928              | 6,931                 |
| <sup>2</sup> Rush Obligated Group                         | 3.922% | 11/15/29      | 2,875               | 2,748                 |
| Sanofi SA                                                 | 3.625% | 6/19/28       | 10,775              | 10,442                |
| <sup>2</sup> Seattle Children's Hospital                  | 2.719% | 10/1/50       | 5,000               | 3,093                 |
| <sup>2</sup> Sharp HealthCare                             | 2.680% | 8/1/50        | 3,000               | 1,836                 |
| Shire Acquisitions Investments Ireland DAC                | 3.200% | 9/23/26       | 426                 | 416                   |
| Smith & Nephew plc                                        | 5.150% | 3/20/27       | 2,750               | 2,768                 |
| Smith & Nephew plc                                        | 2.032% | 10/14/30      | 9,235               | 7,742                 |
| Smith & Nephew plc                                        | 5.400% | 3/20/34       | 9,450               | 9,374                 |
| <sup>7</sup> Solventum Corp.                              | 5.450% | 2/25/27       | 15,000              | 15,132                |
| <sup>7</sup> Solventum Corp.                              | 5.400% | 3/1/29        | 3,573               | 3,583                 |
| <sup>7</sup> Solventum Corp.                              | 5.450% | 3/13/31       | 22,150              | 22,136                |
| <sup>7</sup> Solventum Corp.                              | 5.600% | 3/23/34       | 18,675              | 18,572                |
| <sup>7</sup> Solventum Corp.                              | 6.000% | 5/15/64       | 3,175               | 3,087                 |
| <sup>2</sup> SSM Health Care Corp.                        | 3.823% | 6/1/27        | 3,600               | 3,530                 |
| SSM Health Care Corp.                                     | 4.894% | 6/1/28        | 5,550               | 5,533                 |
| <sup>2</sup> Stanford Health Care                         | 3.795% | 11/15/48      | 5,075               | 3,902                 |
| Stanford Health Care                                      | 3.027% | 8/15/51       | 5,000               | 3,277                 |
| STERIS Irish FinCo Unltd. Co.                             | 2.700% | 3/15/31       | 6,850               | 5,912                 |
| STERIS Irish FinCo Unltd. Co.                             | 3.750% | 3/15/51       | 15,800              | 11,121                |
| Stryker Corp.                                             | 3.500% | 3/15/26       | 13,747              | 13,562                |
| Stryker Corp.                                             | 3.650% | 3/7/28        | 5,300               | 5,118                 |
| Stryker Corp.                                             | 4.250% | 9/11/29       | 8,500               | 8,267                 |
| Stryker Corp.                                             | 1.950% | 6/15/30       | 4,350               | 3,738                 |
| Stryker Corp.                                             | 4.625% | 9/11/34       | 6,694               | 6,380                 |
| Stryker Corp.                                             | 4.100% | 4/1/43        | 4,225               | 3,461                 |
| Stryker Corp.                                             | 4.375% | 5/15/44       | 7,580               | 6,373                 |
| Stryker Corp.                                             | 4.625% | 3/15/46       | 15,404              | 13,363                |
| Stryker Corp.                                             | 2.900% | 6/15/50       | 7,314               | 4,731                 |
| <sup>2</sup> Sutter Health                                | 3.695% | 8/15/28       | 3,025               | 2,901                 |
| <sup>2</sup> Sutter Health                                | 2.294% | 8/15/30       | 6,325               | 5,502                 |
| Sutter Health                                             | 5.164% | 8/15/33       | 4,200               | 4,174                 |
| <sup>2</sup> Sutter Health                                | 3.161% | 8/15/40       | 4,125               | 3,087                 |
| <sup>2</sup> Sutter Health                                | 4.091% | 8/15/48       | 4,400               | 3,544                 |

|   |                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Sutter Health                  | 3.361% | 8/15/50       | 10,627              | 7,441                 |
|   | Sutter Health                  | 5.547% | 8/15/53       | 4,323               | 4,305                 |
|   | Takeda Pharmaceutical Co. Ltd. | 5.000% | 11/26/28      | 33,800              | 33,890                |
|   | Takeda Pharmaceutical Co. Ltd. | 2.050% | 3/31/30       | 32,382              | 27,897                |
|   | Takeda Pharmaceutical Co. Ltd. | 5.300% | 7/5/34        | 5,000               | 4,954                 |
|   | Takeda Pharmaceutical Co. Ltd. | 3.025% | 7/9/40        | 36,526              | 26,460                |
|   | Takeda Pharmaceutical Co. Ltd. | 5.650% | 7/5/44        | 10,000              | 9,815                 |
|   | Takeda Pharmaceutical Co. Ltd. | 3.175% | 7/9/50        | 34,425              | 22,258                |
|   | Takeda Pharmaceutical Co. Ltd. | 3.375% | 7/9/60        | 13,579              | 8,567                 |
|   | Texas Health Resources         | 2.328% | 11/15/50      | 3,704               | 2,101                 |
| 2 | Texas Health Resources         | 4.330% | 11/15/55      | 925                 | 759                   |
|   | Thermo Fisher Scientific Inc.  | 4.953% | 8/10/26       | 6,500               | 6,545                 |
|   | Thermo Fisher Scientific Inc.  | 5.000% | 12/5/26       | 20,500              | 20,685                |
|   | Thermo Fisher Scientific Inc.  | 4.800% | 11/21/27      | 4,000               | 4,028                 |
|   | Thermo Fisher Scientific Inc.  | 1.750% | 10/15/28      | 7,000               | 6,294                 |
|   | Thermo Fisher Scientific Inc.  | 5.000% | 1/31/29       | 9,300               | 9,378                 |
|   | Thermo Fisher Scientific Inc.  | 2.600% | 10/1/29       | 12,345              | 11,220                |
|   | Thermo Fisher Scientific Inc.  | 4.977% | 8/10/30       | 10,000              | 10,069                |
|   | Thermo Fisher Scientific Inc.  | 2.000% | 10/15/31      | 35,365              | 29,412                |
|   | Thermo Fisher Scientific Inc.  | 4.950% | 11/21/32      | 2,000               | 1,984                 |
|   | Thermo Fisher Scientific Inc.  | 5.086% | 8/10/33       | 11,000              | 10,931                |
|   | Thermo Fisher Scientific Inc.  | 2.800% | 10/15/41      | 31,000              | 21,781                |
|   | Thermo Fisher Scientific Inc.  | 5.404% | 8/10/43       | 10,500              | 10,309                |
|   | Thermo Fisher Scientific Inc.  | 5.300% | 2/1/44        | 4,390               | 4,193                 |
|   | Toledo Hospital                | 5.750% | 11/15/38      | 3,850               | 3,797                 |
| 2 | Trinity Health Corp.           | 2.632% | 12/1/40       | 2,500               | 1,733                 |
|   | Trinity Health Corp.           | 4.125% | 12/1/45       | 10,120              | 8,258                 |
|   | UnitedHealth Group Inc.        | 1.250% | 1/15/26       | 13,195              | 12,759                |
|   | UnitedHealth Group Inc.        | 3.100% | 3/15/26       | 26,094              | 25,711                |
|   | UnitedHealth Group Inc.        | 1.150% | 5/15/26       | 2,000               | 1,911                 |
|   | UnitedHealth Group Inc.        | 4.750% | 7/15/26       | 4,700               | 4,716                 |
|   | UnitedHealth Group Inc.        | 3.450% | 1/15/27       | 13,000              | 12,728                |
|   | UnitedHealth Group Inc.        | 4.600% | 4/15/27       | 6,400               | 6,405                 |
|   | UnitedHealth Group Inc.        | 3.700% | 5/15/27       | 6,400               | 6,269                 |
|   | UnitedHealth Group Inc.        | 5.250% | 2/15/28       | 10,000              | 10,154                |
|   | UnitedHealth Group Inc.        | 3.850% | 6/15/28       | 16,000              | 15,551                |
|   | UnitedHealth Group Inc.        | 3.875% | 12/15/28      | 3,325               | 3,215                 |
|   | UnitedHealth Group Inc.        | 4.250% | 1/15/29       | 23,297              | 22,831                |
|   | UnitedHealth Group Inc.        | 4.700% | 4/15/29       | 4,730               | 4,708                 |
|   | UnitedHealth Group Inc.        | 2.875% | 8/15/29       | 17,965              | 16,512                |
|   | UnitedHealth Group Inc.        | 4.800% | 1/15/30       | 11,335              | 11,279                |
|   | UnitedHealth Group Inc.        | 5.300% | 2/15/30       | 10,265              | 10,428                |
|   | UnitedHealth Group Inc.        | 2.000% | 5/15/30       | 22,115              | 19,041                |
|   | UnitedHealth Group Inc.        | 4.900% | 4/15/31       | 11,400              | 11,337                |
|   | UnitedHealth Group Inc.        | 2.300% | 5/15/31       | 29,625              | 25,184                |
|   | UnitedHealth Group Inc.        | 4.950% | 1/15/32       | 13,410              | 13,245                |
|   | UnitedHealth Group Inc.        | 5.350% | 2/15/33       | 35,710              | 35,921                |
|   | UnitedHealth Group Inc.        | 4.500% | 4/15/33       | 15,000              | 14,228                |
|   | UnitedHealth Group Inc.        | 5.000% | 4/15/34       | 17,280              | 16,850                |
|   | UnitedHealth Group Inc.        | 5.150% | 7/15/34       | 28,110              | 27,708                |
|   | UnitedHealth Group Inc.        | 4.625% | 7/15/35       | 11,749              | 11,087                |
|   | UnitedHealth Group Inc.        | 5.800% | 3/15/36       | 4,000               | 4,117                 |
|   | UnitedHealth Group Inc.        | 6.500% | 6/15/37       | 2,585               | 2,798                 |
|   | UnitedHealth Group Inc.        | 6.625% | 11/15/37      | 10,100              | 11,097                |
|   | UnitedHealth Group Inc.        | 6.875% | 2/15/38       | 13,845              | 15,629                |
|   | UnitedHealth Group Inc.        | 3.500% | 8/15/39       | 17,505              | 13,868                |
|   | UnitedHealth Group Inc.        | 2.750% | 5/15/40       | 16,110              | 11,332                |
|   | UnitedHealth Group Inc.        | 5.950% | 2/15/41       | 3,700               | 3,785                 |
|   | UnitedHealth Group Inc.        | 3.050% | 5/15/41       | 17,380              | 12,554                |
|   | UnitedHealth Group Inc.        | 4.625% | 11/15/41      | 8,742               | 7,690                 |
|   | UnitedHealth Group Inc.        | 4.375% | 3/15/42       | 7,775               | 6,621                 |
|   | UnitedHealth Group Inc.        | 3.950% | 10/15/42      | 5,900               | 4,729                 |
|   | UnitedHealth Group Inc.        | 4.250% | 3/15/43       | 10,557              | 8,888                 |
|   | UnitedHealth Group Inc.        | 5.500% | 7/15/44       | 17,290              | 16,758                |
|   | UnitedHealth Group Inc.        | 4.750% | 7/15/45       | 19,738              | 17,383                |
|   | UnitedHealth Group Inc.        | 4.200% | 1/15/47       | 14,950              | 12,041                |
|   | UnitedHealth Group Inc.        | 4.250% | 4/15/47       | 11,935              | 9,652                 |
|   | UnitedHealth Group Inc.        | 3.750% | 10/15/47      | 3,860               | 2,868                 |
|   | UnitedHealth Group Inc.        | 4.250% | 6/15/48       | 27,182              | 21,787                |
|   | UnitedHealth Group Inc.        | 4.450% | 12/15/48      | 10,050              | 8,267                 |



|                                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| UnitedHealth Group Inc.                                                 | 3.700% | 8/15/49       | 11,000              | 7,996                 |
| UnitedHealth Group Inc.                                                 | 2.900% | 5/15/50       | 9,565               | 5,928                 |
| UnitedHealth Group Inc.                                                 | 3.250% | 5/15/51       | 21,358              | 14,059                |
| UnitedHealth Group Inc.                                                 | 4.750% | 5/15/52       | 28,005              | 23,991                |
| UnitedHealth Group Inc.                                                 | 5.875% | 2/15/53       | 22,765              | 22,776                |
| UnitedHealth Group Inc.                                                 | 5.050% | 4/15/53       | 20,814              | 18,608                |
| UnitedHealth Group Inc.                                                 | 5.375% | 4/15/54       | 20,090              | 18,796                |
| UnitedHealth Group Inc.                                                 | 5.625% | 7/15/54       | 31,875              | 30,955                |
| UnitedHealth Group Inc.                                                 | 3.875% | 8/15/59       | 14,431              | 10,225                |
| UnitedHealth Group Inc.                                                 | 3.125% | 5/15/60       | 11,490              | 6,827                 |
| UnitedHealth Group Inc.                                                 | 4.950% | 5/15/62       | 12,920              | 11,122                |
| UnitedHealth Group Inc.                                                 | 6.050% | 2/15/63       | 20,265              | 20,649                |
| UnitedHealth Group Inc.                                                 | 5.200% | 4/15/63       | 14,400              | 12,903                |
| UnitedHealth Group Inc.                                                 | 5.500% | 4/15/64       | 14,605              | 13,645                |
| UnitedHealth Group Inc.                                                 | 5.750% | 7/15/64       | 21,470              | 20,840                |
| Universal Health Services Inc.                                          | 4.625% | 10/15/29      | 5,100               | 4,922                 |
| Universal Health Services Inc.                                          | 2.650% | 10/15/30      | 9,524               | 8,185                 |
| Universal Health Services Inc.                                          | 5.050% | 10/15/34      | 5,800               | 5,413                 |
| UPMC                                                                    | 5.035% | 5/15/33       | 6,000               | 5,904                 |
| Utah Acquisition Sub Inc.                                               | 3.950% | 6/15/26       | 11,514              | 11,341                |
| Utah Acquisition Sub Inc.                                               | 5.250% | 6/15/46       | 12,450              | 10,440                |
| Viatis Inc.                                                             | 2.300% | 6/22/27       | 14,000              | 13,127                |
| Viatis Inc.                                                             | 2.700% | 6/22/30       | 12,000              | 10,406                |
| Viatis Inc.                                                             | 3.850% | 6/22/40       | 10,100              | 7,555                 |
| Viatis Inc.                                                             | 4.000% | 6/22/50       | 17,058              | 11,615                |
| <sup>2</sup> WakeMed                                                    | 3.286% | 10/1/52       | 2,375               | 1,632                 |
| <sup>2</sup> West Virginia United Health System Obligated Group         | 3.129% | 6/1/50        | 3,900               | 2,468                 |
| <sup>2</sup> Willis-Knighton Medical Center                             | 4.813% | 9/1/48        | 2,925               | 2,518                 |
| <sup>2</sup> Willis-Knighton Medical Center                             | 3.065% | 3/1/51        | 8,400               | 5,231                 |
| Wyeth LLC                                                               | 6.500% | 2/1/34        | 9,080               | 9,878                 |
| Wyeth LLC                                                               | 6.000% | 2/15/36       | 6,845               | 7,210                 |
| Wyeth LLC                                                               | 5.950% | 4/1/37        | 12,010              | 12,532                |
| <sup>2</sup> Yale-New Haven Health Services Corp.                       | 2.496% | 7/1/50        | 4,075               | 2,353                 |
| Zimmer Biomet Holdings Inc.                                             | 3.050% | 1/15/26       | 7,000               | 6,885                 |
| Zimmer Biomet Holdings Inc.                                             | 5.350% | 12/1/28       | 5,000               | 5,073                 |
| Zimmer Biomet Holdings Inc.                                             | 2.600% | 11/24/31      | 17,795              | 15,178                |
| Zimmer Biomet Holdings Inc.                                             | 5.200% | 9/15/34       | 892                 | 874                   |
| Zimmer Biomet Holdings Inc.                                             | 5.750% | 11/30/39      | 4,250               | 4,242                 |
| Zimmer Biomet Holdings Inc.                                             | 4.450% | 8/15/45       | 3,815               | 3,194                 |
| Zoetis Inc.                                                             | 3.000% | 9/12/27       | 11,040              | 10,580                |
| Zoetis Inc.                                                             | 3.900% | 8/20/28       | 4,950               | 4,797                 |
| Zoetis Inc.                                                             | 2.000% | 5/15/30       | 6,850               | 5,892                 |
| Zoetis Inc.                                                             | 5.600% | 11/16/32      | 8,000               | 8,239                 |
| Zoetis Inc.                                                             | 4.700% | 2/1/43        | 7,540               | 6,698                 |
| Zoetis Inc.                                                             | 3.950% | 9/12/47       | 6,556               | 5,057                 |
| Zoetis Inc.                                                             | 4.450% | 8/20/48       | 7,200               | 5,932                 |
| Zoetis Inc.                                                             | 3.000% | 5/15/50       | 6,775               | 4,337                 |
|                                                                         |        |               |                     | <b>8,931,777</b>      |
| <b>Industrials (1.8%)</b>                                               |        |               |                     |                       |
| <sup>2</sup> 3M Co.                                                     | 2.250% | 9/19/26       | 21,512              | 20,664                |
| <sup>2</sup> 3M Co.                                                     | 3.625% | 9/14/28       | 9,136               | 8,831                 |
| <sup>2</sup> 3M Co.                                                     | 3.375% | 3/1/29        | 8,725               | 8,222                 |
| 3M Co.                                                                  | 2.375% | 8/26/29       | 18,045              | 16,186                |
| 3M Co.                                                                  | 3.050% | 4/15/30       | 5,000               | 4,585                 |
| <sup>2</sup> 3M Co.                                                     | 3.875% | 6/15/44       | 1,000               | 784                   |
| <sup>2</sup> 3M Co.                                                     | 3.125% | 9/19/46       | 11,425              | 7,820                 |
| <sup>2</sup> 3M Co.                                                     | 3.625% | 10/15/47      | 8,625               | 6,265                 |
| <sup>2</sup> 3M Co.                                                     | 4.000% | 9/14/48       | 5,050               | 3,961                 |
| 3M Co.                                                                  | 3.250% | 8/26/49       | 13,500              | 9,138                 |
| 3M Co.                                                                  | 3.700% | 4/15/50       | 10,365              | 7,604                 |
| Acuity Brands Lighting Inc.                                             | 2.150% | 12/15/30      | 3,875               | 3,293                 |
| AGCO Corp.                                                              | 5.450% | 3/21/27       | 4,585               | 4,628                 |
| AGCO Corp.                                                              | 5.800% | 3/21/34       | 8,025               | 8,064                 |
| Allegion plc                                                            | 3.500% | 10/1/29       | 3,455               | 3,227                 |
| Allegion US Holding Co. Inc.                                            | 3.550% | 10/1/27       | 3,100               | 2,989                 |
| Allegion US Holding Co. Inc.                                            | 5.411% | 7/1/32        | 8,668               | 8,747                 |
| Allegion US Holding Co. Inc.                                            | 5.600% | 5/29/34       | 4,300               | 4,322                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class A Series 2014-1 | 3.700% | 10/1/26       | 2,362               | 2,297                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class A Series 2021-1 | 2.875% | 7/11/34       | 19,633              | 16,958                |

|                                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2015-2 | 3.600% | 9/22/27       | 627                 | 606                   |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-1 | 3.575% | 1/15/28       | 1,951               | 1,876                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-2 | 3.200% | 6/15/28       | 3,374               | 3,186                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2016-3 | 3.000% | 10/15/28      | 4,367               | 4,074                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2017-1 | 3.650% | 2/15/29       | 1,789               | 1,702                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2017-2 | 3.350% | 10/15/29      | 3,565               | 3,340                 |
| <sup>2</sup> American Airlines Pass-Through Trust Class AA Series 2019-1 | 3.150% | 2/15/32       | 2,438               | 2,205                 |
| Amphenol Corp.                                                           | 4.750% | 3/30/26       | 2,712               | 2,712                 |
| Amphenol Corp.                                                           | 5.050% | 4/5/27        | 8,250               | 8,322                 |
| Amphenol Corp.                                                           | 5.050% | 4/5/29        | 6,900               | 6,931                 |
| Amphenol Corp.                                                           | 4.350% | 6/1/29        | 4,000               | 3,917                 |
| Amphenol Corp.                                                           | 2.800% | 2/15/30       | 10,305              | 9,320                 |
| Amphenol Corp.                                                           | 2.200% | 9/15/31       | 4,000               | 3,348                 |
| Amphenol Corp.                                                           | 5.250% | 4/5/34        | 6,960               | 6,985                 |
| Amphenol Corp.                                                           | 5.000% | 1/15/35       | 15,650              | 15,268                |
| Amphenol Corp.                                                           | 5.375% | 11/15/54      | 3,750               | 3,565                 |
| Boeing Co.                                                               | 2.750% | 2/1/26        | 6,000               | 5,852                 |
| Boeing Co.                                                               | 2.196% | 2/4/26        | 58,600              | 56,814                |
| Boeing Co.                                                               | 3.100% | 5/1/26        | 8,375               | 8,165                 |
| Boeing Co.                                                               | 2.250% | 6/15/26       | 7,995               | 7,677                 |
| Boeing Co.                                                               | 2.700% | 2/1/27        | 7,965               | 7,593                 |
| Boeing Co.                                                               | 2.800% | 3/1/27        | 18,461              | 17,586                |
| Boeing Co.                                                               | 5.040% | 5/1/27        | 20,800              | 20,847                |
| Boeing Co.                                                               | 6.259% | 5/1/27        | 11,430              | 11,696                |
| Boeing Co.                                                               | 3.250% | 2/1/28        | 20,758              | 19,543                |
| Boeing Co.                                                               | 3.250% | 3/1/28        | 2,926               | 2,747                 |
| Boeing Co.                                                               | 6.298% | 5/1/29        | 12,660              | 13,124                |
| Boeing Co.                                                               | 2.950% | 2/1/30        | 16,251              | 14,495                |
| Boeing Co.                                                               | 5.150% | 5/1/30        | 72,330              | 71,366                |
| Boeing Co.                                                               | 3.625% | 2/1/31        | 13,475              | 12,230                |
| Boeing Co.                                                               | 6.388% | 5/1/31        | 11,430              | 11,947                |
| Boeing Co.                                                               | 6.125% | 2/15/33       | 5,775               | 5,968                 |
| Boeing Co.                                                               | 3.600% | 5/1/34        | 18,041              | 15,105                |
| Boeing Co.                                                               | 6.528% | 5/1/34        | 28,575              | 29,922                |
| Boeing Co.                                                               | 3.250% | 2/1/35        | 8,725               | 6,952                 |
| Boeing Co.                                                               | 6.625% | 2/15/38       | 1,000               | 1,036                 |
| Boeing Co.                                                               | 3.550% | 3/1/38        | 2,322               | 1,754                 |
| Boeing Co.                                                               | 3.500% | 3/1/39        | 3,718               | 2,753                 |
| Boeing Co.                                                               | 6.875% | 3/15/39       | 5,430               | 5,713                 |
| Boeing Co.                                                               | 5.875% | 2/15/40       | 6,105               | 5,895                 |
| Boeing Co.                                                               | 5.705% | 5/1/40        | 38,815              | 36,932                |
| Boeing Co.                                                               | 3.375% | 6/15/46       | 7,000               | 4,520                 |
| Boeing Co.                                                               | 3.650% | 3/1/47        | 4,324               | 2,897                 |
| Boeing Co.                                                               | 3.850% | 11/1/48       | 3,903               | 2,666                 |
| Boeing Co.                                                               | 3.900% | 5/1/49        | 21,944              | 15,215                |
| Boeing Co.                                                               | 3.750% | 2/1/50        | 12,400              | 8,432                 |
| Boeing Co.                                                               | 5.805% | 5/1/50        | 58,816              | 54,532                |
| Boeing Co.                                                               | 6.858% | 5/1/54        | 34,715              | 36,864                |
| Boeing Co.                                                               | 3.825% | 3/1/59        | 3,300               | 2,133                 |
| Boeing Co.                                                               | 3.950% | 8/1/59        | 1,520               | 1,004                 |
| Boeing Co.                                                               | 5.930% | 5/1/60        | 38,985              | 35,877                |
| Boeing Co.                                                               | 7.008% | 5/1/64        | 18,145              | 19,265                |
| Burlington Northern Santa Fe LLC                                         | 3.250% | 6/15/27       | 14,050              | 13,647                |
| Burlington Northern Santa Fe LLC                                         | 6.200% | 8/15/36       | 1,650               | 1,772                 |
| Burlington Northern Santa Fe LLC                                         | 5.750% | 5/1/40        | 11,275              | 11,541                |
| Burlington Northern Santa Fe LLC                                         | 5.050% | 3/1/41        | 5,600               | 5,286                 |
| Burlington Northern Santa Fe LLC                                         | 5.400% | 6/1/41        | 9,225               | 9,057                 |
| Burlington Northern Santa Fe LLC                                         | 4.950% | 9/15/41       | 4,680               | 4,350                 |
| Burlington Northern Santa Fe LLC                                         | 4.400% | 3/15/42       | 7,304               | 6,336                 |
| Burlington Northern Santa Fe LLC                                         | 4.375% | 9/1/42        | 15,395              | 13,285                |
| Burlington Northern Santa Fe LLC                                         | 4.450% | 3/15/43       | 14,803              | 12,860                |
| Burlington Northern Santa Fe LLC                                         | 5.150% | 9/1/43        | 9,337               | 8,896                 |
| Burlington Northern Santa Fe LLC                                         | 4.900% | 4/1/44        | 18,380              | 16,789                |
| Burlington Northern Santa Fe LLC                                         | 4.550% | 9/1/44        | 6,305               | 5,485                 |
| Burlington Northern Santa Fe LLC                                         | 4.150% | 4/1/45        | 16,741              | 13,752                |
| Burlington Northern Santa Fe LLC                                         | 4.700% | 9/1/45        | 8,722               | 7,688                 |
| Burlington Northern Santa Fe LLC                                         | 3.900% | 8/1/46        | 8,975               | 6,997                 |
| Burlington Northern Santa Fe LLC                                         | 4.125% | 6/15/47       | 3,135               | 2,535                 |
| Burlington Northern Santa Fe LLC                                         | 4.050% | 6/15/48       | 17,395              | 13,817                |
| Burlington Northern Santa Fe LLC                                         | 4.150% | 12/15/48      | 19,679              | 15,794                |

|                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Burlington Northern Santa Fe LLC                  | 3.050% | 2/15/51       | 10,075              | 6,584                 |
| Burlington Northern Santa Fe LLC                  | 3.300% | 9/15/51       | 11,325              | 7,748                 |
| Burlington Northern Santa Fe LLC                  | 2.875% | 6/15/52       | 8,435               | 5,234                 |
| Burlington Northern Santa Fe LLC                  | 4.450% | 1/15/53       | 10,537              | 8,811                 |
| Burlington Northern Santa Fe LLC                  | 5.200% | 4/15/54       | 27,845              | 26,180                |
| Burlington Northern Santa Fe LLC                  | 5.500% | 3/15/55       | 18,000              | 17,645                |
| Canadian National Railway Co.                     | 2.750% | 3/1/26        | 1,800               | 1,764                 |
| Canadian National Railway Co.                     | 6.900% | 7/15/28       | 300                 | 320                   |
| Canadian National Railway Co.                     | 3.850% | 8/5/32        | 2,000               | 1,845                 |
| Canadian National Railway Co.                     | 5.850% | 11/1/33       | 5,825               | 6,093                 |
| Canadian National Railway Co.                     | 6.250% | 8/1/34        | 1,370               | 1,480                 |
| Canadian National Railway Co.                     | 6.200% | 6/1/36        | 5,425               | 5,800                 |
| Canadian National Railway Co.                     | 6.375% | 11/15/37      | 145                 | 158                   |
| Canadian National Railway Co.                     | 3.200% | 8/2/46        | 12,400              | 8,699                 |
| Canadian National Railway Co.                     | 3.650% | 2/3/48        | 2,785               | 2,095                 |
| Canadian National Railway Co.                     | 2.450% | 5/1/50        | 16,661              | 9,665                 |
| Canadian National Railway Co.                     | 4.400% | 8/5/52        | 10,050              | 8,382                 |
| Canadian National Railway Co.                     | 6.125% | 11/1/53       | 5,000               | 5,371                 |
| Canadian Pacific Railway Co.                      | 1.750% | 12/2/26       | 3,500               | 3,314                 |
| Canadian Pacific Railway Co.                      | 4.000% | 6/1/28        | 4,000               | 3,892                 |
| Canadian Pacific Railway Co.                      | 2.875% | 11/15/29      | 4,000               | 3,659                 |
| Canadian Pacific Railway Co.                      | 2.050% | 3/5/30        | 12,625              | 10,958                |
| Canadian Pacific Railway Co.                      | 7.125% | 10/15/31      | 1,431               | 1,587                 |
| Canadian Pacific Railway Co.                      | 2.450% | 12/2/31       | 18,570              | 15,838                |
| Canadian Pacific Railway Co.                      | 4.800% | 9/15/35       | 2,900               | 2,771                 |
| Canadian Pacific Railway Co.                      | 5.950% | 5/15/37       | 5,205               | 5,395                 |
| Canadian Pacific Railway Co.                      | 3.000% | 12/2/41       | 12,585              | 9,124                 |
| Canadian Pacific Railway Co.                      | 4.300% | 5/15/43       | 4,140               | 3,483                 |
| Canadian Pacific Railway Co.                      | 4.800% | 8/1/45        | 6,100               | 5,394                 |
| Canadian Pacific Railway Co.                      | 4.950% | 8/15/45       | 10,525              | 9,505                 |
| Canadian Pacific Railway Co.                      | 4.700% | 5/1/48        | 5,730               | 4,965                 |
| Canadian Pacific Railway Co.                      | 3.500% | 5/1/50        | 8,745               | 6,195                 |
| Canadian Pacific Railway Co.                      | 3.100% | 12/2/51       | 20,830              | 13,527                |
| Canadian Pacific Railway Co.                      | 4.200% | 11/15/69      | 7,136               | 5,218                 |
| Canadian Pacific Railway Co.                      | 6.125% | 9/15/15       | 8,100               | 8,073                 |
| Carrier Global Corp.                              | 2.493% | 2/15/27       | 6,725               | 6,430                 |
| Carrier Global Corp.                              | 2.722% | 2/15/30       | 37,834              | 33,838                |
| Carrier Global Corp.                              | 2.700% | 2/15/31       | 4,517               | 3,923                 |
| Carrier Global Corp.                              | 5.900% | 3/15/34       | 9,824               | 10,163                |
| Carrier Global Corp.                              | 3.377% | 4/5/40        | 21,210              | 16,326                |
| Carrier Global Corp.                              | 3.577% | 4/5/50        | 13,140              | 9,424                 |
| Carrier Global Corp.                              | 6.200% | 3/15/54       | 5,438               | 5,746                 |
| Caterpillar Financial Services Corp.              | 5.050% | 2/27/26       | 9,000               | 9,060                 |
| Caterpillar Financial Services Corp.              | 0.900% | 3/2/26        | 10,100              | 9,697                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 4.350% | 5/15/26       | 12,000              | 11,985                |
| Caterpillar Financial Services Corp.              | 2.400% | 8/9/26        | 6,800               | 6,581                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.150% | 9/14/26       | 4,000               | 3,787                 |
| Caterpillar Financial Services Corp.              | 4.450% | 10/16/26      | 8,300               | 8,301                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.700% | 1/8/27        | 5,300               | 5,015                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 3.600% | 8/12/27       | 7,500               | 7,336                 |
| <sup>2</sup> Caterpillar Financial Services Corp. | 1.100% | 9/14/27       | 3,900               | 3,576                 |
| Caterpillar Financial Services Corp.              | 4.400% | 10/15/27      | 3,500               | 3,485                 |
| Caterpillar Financial Services Corp.              | 4.600% | 11/15/27      | 9,750               | 9,754                 |
| Caterpillar Financial Services Corp.              | 4.850% | 2/27/29       | 6,700               | 6,735                 |
| Caterpillar Financial Services Corp.              | 4.700% | 11/15/29      | 5,275               | 5,256                 |
| Caterpillar Inc.                                  | 2.600% | 9/19/29       | 5,000               | 4,558                 |
| Caterpillar Inc.                                  | 2.600% | 4/9/30        | 19,806              | 17,854                |
| Caterpillar Inc.                                  | 5.300% | 9/15/35       | 7,100               | 7,246                 |
| Caterpillar Inc.                                  | 6.050% | 8/15/36       | 9,241               | 9,936                 |
| Caterpillar Inc.                                  | 5.200% | 5/27/41       | 15,147              | 14,812                |
| Caterpillar Inc.                                  | 3.803% | 8/15/42       | 11,854              | 9,596                 |
| Caterpillar Inc.                                  | 4.300% | 5/15/44       | 1,030               | 888                   |
| Caterpillar Inc.                                  | 3.250% | 9/19/49       | 16,942              | 11,777                |
| Caterpillar Inc.                                  | 3.250% | 4/9/50        | 10,100              | 6,969                 |
| Caterpillar Inc.                                  | 4.750% | 5/15/64       | 2,575               | 2,210                 |
| CH Robinson Worldwide Inc.                        | 4.200% | 4/15/28       | 4,175               | 4,070                 |
| CNH Industrial Capital LLC                        | 1.875% | 1/15/26       | 10,200              | 9,887                 |
| CNH Industrial Capital LLC                        | 1.450% | 7/15/26       | 2,500               | 2,376                 |
| CNH Industrial Capital LLC                        | 4.500% | 10/8/27       | 2,300               | 2,277                 |
| CNH Industrial Capital LLC                        | 4.550% | 4/10/28       | 3,835               | 3,780                 |

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| CNH Industrial Capital LLC                                             | 5.500% | 1/12/29       | 5,000               | 5,071                 |
| CNH Industrial Capital LLC                                             | 5.100% | 4/20/29       | 15,325              | 15,314                |
| <sup>2</sup> CNH Industrial NV                                         | 3.850% | 11/15/27      | 4,500               | 4,396                 |
| CSX Corp.                                                              | 2.600% | 11/1/26       | 6,400               | 6,188                 |
| CSX Corp.                                                              | 3.250% | 6/1/27        | 12,250              | 11,868                |
| CSX Corp.                                                              | 3.800% | 3/1/28        | 18,350              | 17,836                |
| CSX Corp.                                                              | 4.250% | 3/15/29       | 15,539              | 15,212                |
| CSX Corp.                                                              | 2.400% | 2/15/30       | 11,965              | 10,604                |
| CSX Corp.                                                              | 4.100% | 11/15/32      | 36,848              | 34,476                |
| CSX Corp.                                                              | 6.000% | 10/1/36       | 900                 | 944                   |
| CSX Corp.                                                              | 6.150% | 5/1/37        | 8,600               | 9,135                 |
| CSX Corp.                                                              | 6.220% | 4/30/40       | 7,279               | 7,770                 |
| CSX Corp.                                                              | 5.500% | 4/15/41       | 5,700               | 5,646                 |
| CSX Corp.                                                              | 4.750% | 5/30/42       | 3,290               | 2,965                 |
| CSX Corp.                                                              | 4.100% | 3/15/44       | 8,325               | 6,822                 |
| CSX Corp.                                                              | 3.800% | 11/1/46       | 5,240               | 4,023                 |
| CSX Corp.                                                              | 4.300% | 3/1/48        | 9,325               | 7,682                 |
| CSX Corp.                                                              | 4.750% | 11/15/48      | 5,500               | 4,836                 |
| CSX Corp.                                                              | 4.500% | 3/15/49       | 16,133              | 13,645                |
| CSX Corp.                                                              | 3.350% | 9/15/49       | 1,000               | 694                   |
| CSX Corp.                                                              | 3.800% | 4/15/50       | 5,080               | 3,819                 |
| CSX Corp.                                                              | 3.950% | 5/1/50        | 6,900               | 5,319                 |
| CSX Corp.                                                              | 2.500% | 5/15/51       | 17,500              | 10,123                |
| CSX Corp.                                                              | 4.500% | 11/15/52      | 17,520              | 14,754                |
| CSX Corp.                                                              | 4.500% | 8/1/54        | 1,300               | 1,086                 |
| CSX Corp.                                                              | 4.250% | 11/1/66       | 6,625               | 5,007                 |
| CSX Corp.                                                              | 4.650% | 3/1/68        | 3,145               | 2,566                 |
| Cummins Inc.                                                           | 4.900% | 2/20/29       | 8,500               | 8,553                 |
| Cummins Inc.                                                           | 1.500% | 9/1/30        | 8,855               | 7,409                 |
| Cummins Inc.                                                           | 5.150% | 2/20/34       | 7,000               | 7,009                 |
| Cummins Inc.                                                           | 4.875% | 10/1/43       | 7,390               | 6,755                 |
| Cummins Inc.                                                           | 2.600% | 9/1/50        | 4,050               | 2,403                 |
| Cummins Inc.                                                           | 5.450% | 2/20/54       | 14,000              | 13,609                |
| Deere & Co.                                                            | 5.375% | 10/16/29      | 6,170               | 6,366                 |
| Deere & Co.                                                            | 3.100% | 4/15/30       | 12,838              | 11,808                |
| Deere & Co.                                                            | 3.900% | 6/9/42        | 7,237               | 6,026                 |
| Deere & Co.                                                            | 2.875% | 9/7/49        | 12,300              | 8,034                 |
| Deere & Co.                                                            | 3.750% | 4/15/50       | 13,026              | 10,007                |
| Delta Air Lines Inc.                                                   | 4.375% | 4/19/28       | 3,000               | 2,929                 |
| <sup>7</sup> Delta Air Lines Inc.                                      | 4.750% | 10/20/28      | 1,100               | 1,085                 |
| Delta Air Lines Inc.                                                   | 3.750% | 10/28/29      | 3,127               | 2,922                 |
| <sup>2</sup> Delta Air Lines Pass-Through Trust Class AA Series 2020-1 | 2.000% | 6/10/28       | 5,847               | 5,383                 |
| Dover Corp.                                                            | 2.950% | 11/4/29       | 2,600               | 2,369                 |
| Dover Corp.                                                            | 5.375% | 10/15/35      | 300                 | 301                   |
| Dover Corp.                                                            | 5.375% | 3/1/41        | 2,220               | 2,147                 |
| Eaton Corp.                                                            | 3.103% | 9/15/27       | 7,765               | 7,479                 |
| Eaton Corp.                                                            | 4.350% | 5/18/28       | 5,000               | 4,955                 |
| Eaton Corp.                                                            | 4.000% | 11/2/32       | 15,729              | 14,708                |
| Eaton Corp.                                                            | 4.150% | 3/15/33       | 27,302              | 25,652                |
| Eaton Corp.                                                            | 4.150% | 11/2/42       | 5,511               | 4,643                 |
| Eaton Corp.                                                            | 3.915% | 9/15/47       | 1,950               | 1,516                 |
| Eaton Corp.                                                            | 4.700% | 8/23/52       | 8,251               | 7,251                 |
| Emerson Electric Co.                                                   | 0.875% | 10/15/26      | 12,820              | 12,041                |
| Emerson Electric Co.                                                   | 1.800% | 10/15/27      | 9,550               | 8,876                 |
| Emerson Electric Co.                                                   | 2.000% | 12/21/28      | 7,800               | 7,037                 |
| Emerson Electric Co.                                                   | 1.950% | 10/15/30      | 4,250               | 3,642                 |
| Emerson Electric Co.                                                   | 2.200% | 12/21/31      | 11,000              | 9,236                 |
| Emerson Electric Co.                                                   | 5.250% | 11/15/39      | 440                 | 435                   |
| Emerson Electric Co.                                                   | 2.750% | 10/15/50      | 6,175               | 3,836                 |
| Emerson Electric Co.                                                   | 2.800% | 12/21/51      | 14,800              | 9,115                 |
| FedEx Corp.                                                            | 3.250% | 4/1/26        | 7,759               | 7,623                 |
| FedEx Corp.                                                            | 3.400% | 2/15/28       | 5,000               | 4,791                 |
| FedEx Corp.                                                            | 3.100% | 8/5/29        | 16,125              | 14,930                |
| FedEx Corp.                                                            | 4.250% | 5/15/30       | 13,550              | 13,120                |
| FedEx Corp.                                                            | 2.400% | 5/15/31       | 6,700               | 5,716                 |
| FedEx Corp.                                                            | 4.900% | 1/15/34       | 1,700               | 1,654                 |
| FedEx Corp.                                                            | 3.900% | 2/1/35        | 4,100               | 3,623                 |
| FedEx Corp.                                                            | 3.250% | 5/15/41       | 6,700               | 4,885                 |
| FedEx Corp.                                                            | 3.875% | 8/1/42        | 275                 | 214                   |
| FedEx Corp.                                                            | 4.100% | 4/15/43       | 4,775               | 3,787                 |

|                                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| FedEx Corp.                                                        | 5.100% | 1/15/44       | 8,107               | 7,384                 |
| FedEx Corp.                                                        | 4.100% | 2/1/45        | 5,000               | 3,908                 |
| FedEx Corp.                                                        | 4.750% | 11/15/45      | 13,900              | 11,900                |
| FedEx Corp.                                                        | 4.550% | 4/1/46        | 16,199              | 13,469                |
| FedEx Corp.                                                        | 4.400% | 1/15/47       | 9,400               | 7,608                 |
| FedEx Corp.                                                        | 4.050% | 2/15/48       | 4,725               | 3,616                 |
| FedEx Corp.                                                        | 4.950% | 10/17/48      | 9,578               | 8,338                 |
| FedEx Corp.                                                        | 5.250% | 5/15/50       | 14,781              | 13,503                |
| <sup>2</sup> FedEx Corp. Pass-Through Trust Class AA Series 2020-1 | 1.875% | 2/20/34       | 16,941              | 14,077                |
| Flowserve Corp.                                                    | 3.500% | 10/1/30       | 3,920               | 3,578                 |
| Fortive Corp.                                                      | 3.150% | 6/15/26       | 7,547               | 7,376                 |
| Fortive Corp.                                                      | 4.300% | 6/15/46       | 6,250               | 5,033                 |
| GE Capital Funding LLC                                             | 4.550% | 5/15/32       | 1,099               | 1,057                 |
| General Dynamics Corp.                                             | 2.125% | 8/15/26       | 8,000               | 7,708                 |
| General Dynamics Corp.                                             | 3.500% | 4/1/27        | 3,815               | 3,732                 |
| General Dynamics Corp.                                             | 2.625% | 11/15/27      | 10,440              | 9,903                 |
| General Dynamics Corp.                                             | 3.750% | 5/15/28       | 7,135               | 6,923                 |
| General Dynamics Corp.                                             | 3.625% | 4/1/30        | 11,994              | 11,321                |
| General Dynamics Corp.                                             | 2.250% | 6/1/31        | 7,500               | 6,402                 |
| General Dynamics Corp.                                             | 4.250% | 4/1/40        | 14,400              | 12,559                |
| General Dynamics Corp.                                             | 3.600% | 11/15/42      | 537                 | 422                   |
| General Dynamics Corp.                                             | 4.250% | 4/1/50        | 3,000               | 2,472                 |
| <sup>2</sup> General Electric Co.                                  | 5.875% | 1/14/38       | 24,000              | 24,715                |
| <sup>2</sup> General Electric Co.                                  | 6.875% | 1/10/39       | 5,000               | 5,679                 |
| General Electric Co.                                               | 4.350% | 5/1/50        | 4,948               | 4,115                 |
| HEICO Corp.                                                        | 5.250% | 8/1/28        | 6,594               | 6,655                 |
| HEICO Corp.                                                        | 5.350% | 8/1/33        | 7,000               | 6,981                 |
| Honeywell International Inc.                                       | 2.500% | 11/1/26       | 14,375              | 13,883                |
| Honeywell International Inc.                                       | 1.100% | 3/1/27        | 16,514              | 15,371                |
| Honeywell International Inc.                                       | 4.650% | 7/30/27       | 7,025               | 7,049                 |
| Honeywell International Inc.                                       | 4.950% | 2/15/28       | 29,107              | 29,432                |
| Honeywell International Inc.                                       | 4.250% | 1/15/29       | 8,000               | 7,888                 |
| Honeywell International Inc.                                       | 2.700% | 8/15/29       | 4,901               | 4,492                 |
| Honeywell International Inc.                                       | 4.875% | 9/1/29        | 11,000              | 11,066                |
| Honeywell International Inc.                                       | 4.700% | 2/1/30        | 39,505              | 39,306                |
| Honeywell International Inc.                                       | 1.950% | 6/1/30        | 8,303               | 7,154                 |
| Honeywell International Inc.                                       | 1.750% | 9/1/31        | 26,000              | 21,292                |
| Honeywell International Inc.                                       | 4.950% | 9/1/31        | 10,000              | 9,998                 |
| Honeywell International Inc.                                       | 4.750% | 2/1/32        | 7,640               | 7,508                 |
| Honeywell International Inc.                                       | 5.000% | 2/15/33       | 19,465              | 19,353                |
| Honeywell International Inc.                                       | 4.500% | 1/15/34       | 20,500              | 19,547                |
| Honeywell International Inc.                                       | 5.000% | 3/1/35        | 16,015              | 15,674                |
| Honeywell International Inc.                                       | 5.700% | 3/15/36       | 4,705               | 4,871                 |
| Honeywell International Inc.                                       | 5.700% | 3/15/37       | 4,945               | 5,075                 |
| Honeywell International Inc.                                       | 5.375% | 3/1/41        | 11,990              | 11,848                |
| Honeywell International Inc.                                       | 3.812% | 11/21/47      | 2,500               | 1,915                 |
| Honeywell International Inc.                                       | 5.250% | 3/1/54        | 42,720              | 40,028                |
| Honeywell International Inc.                                       | 5.350% | 3/1/64        | 5,980               | 5,585                 |
| Howmet Aerospace Inc.                                              | 4.850% | 10/15/31      | 9,095               | 8,926                 |
| Howmet Aerospace Inc.                                              | 5.950% | 2/1/37        | 7,000               | 7,245                 |
| Huntington Ingalls Industries Inc.                                 | 3.483% | 12/1/27       | 4,608               | 4,424                 |
| Huntington Ingalls Industries Inc.                                 | 2.043% | 8/16/28       | 5,300               | 4,760                 |
| Huntington Ingalls Industries Inc.                                 | 5.353% | 1/15/30       | 2,000               | 2,003                 |
| Huntington Ingalls Industries Inc.                                 | 4.200% | 5/1/30        | 7,100               | 6,724                 |
| Huntington Ingalls Industries Inc.                                 | 5.749% | 1/15/35       | 49,505              | 49,310                |
| IDEX Corp.                                                         | 4.950% | 9/1/29        | 5,690               | 5,665                 |
| IDEX Corp.                                                         | 3.000% | 5/1/30        | 2,995               | 2,710                 |
| Illinois Tool Works Inc.                                           | 2.650% | 11/15/26      | 14,550              | 14,127                |
| Illinois Tool Works Inc.                                           | 4.875% | 9/15/41       | 350                 | 327                   |
| Illinois Tool Works Inc.                                           | 3.900% | 9/1/42        | 25,803              | 21,032                |
| Ingersoll Rand Inc.                                                | 5.197% | 6/15/27       | 9,325               | 9,430                 |
| Ingersoll Rand Inc.                                                | 5.400% | 8/14/28       | 1,000               | 1,016                 |
| Ingersoll Rand Inc.                                                | 5.176% | 6/15/29       | 8,730               | 8,806                 |
| Ingersoll Rand Inc.                                                | 5.314% | 6/15/31       | 5,820               | 5,880                 |
| Ingersoll Rand Inc.                                                | 5.700% | 8/14/33       | 11,020              | 11,266                |
| Ingersoll Rand Inc.                                                | 5.450% | 6/15/34       | 8,600               | 8,641                 |
| Ingersoll Rand Inc.                                                | 5.700% | 6/15/54       | 6,985               | 6,844                 |
| Jacobs Engineering Group Inc.                                      | 6.350% | 8/18/28       | 4,500               | 4,681                 |
| Jacobs Engineering Group Inc.                                      | 5.900% | 3/1/33        | 1,903               | 1,927                 |
| JB Hunt Transport Services Inc.                                    | 3.875% | 3/1/26        | 9,500               | 9,403                 |



|   |                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | JetBlue Pass-Through Trust Class A Series 2020-1  | 4.000% | 11/15/32      | 3,599               | 3,383                 |
| 2 | JetBlue Pass-Through Trust Class AA Series 2019-1 | 2.750% | 5/15/32       | 7,683               | 6,669                 |
| 2 | John Deere Capital Corp.                          | 4.800% | 1/9/26        | 2,500               | 2,507                 |
| 2 | John Deere Capital Corp.                          | 0.700% | 1/15/26       | 10,000              | 9,614                 |
| 2 | John Deere Capital Corp.                          | 5.050% | 3/3/26        | 6,000               | 6,043                 |
| 2 | John Deere Capital Corp.                          | 4.950% | 3/6/26        | 18,000              | 18,089                |
| 2 | John Deere Capital Corp.                          | 4.750% | 6/8/26        | 5,500               | 5,523                 |
| 2 | John Deere Capital Corp.                          | 2.650% | 6/10/26       | 4,200               | 4,095                 |
| 2 | John Deere Capital Corp.                          | 1.050% | 6/17/26       | 5,800               | 5,522                 |
| 2 | John Deere Capital Corp.                          | 5.150% | 9/8/26        | 5,000               | 5,063                 |
| 2 | John Deere Capital Corp.                          | 2.250% | 9/14/26       | 8,386               | 8,082                 |
| 2 | John Deere Capital Corp.                          | 1.700% | 1/11/27       | 12,500              | 11,822                |
| 2 | John Deere Capital Corp.                          | 4.850% | 3/5/27        | 18,000              | 18,114                |
| 2 | John Deere Capital Corp.                          | 2.350% | 3/8/27        | 5,000               | 4,772                 |
| 2 | John Deere Capital Corp.                          | 1.750% | 3/9/27        | 12,261              | 11,547                |
| 2 | John Deere Capital Corp.                          | 4.900% | 6/11/27       | 6,905               | 6,955                 |
| 2 | John Deere Capital Corp.                          | 2.800% | 9/8/27        | 8,100               | 7,757                 |
| 2 | John Deere Capital Corp.                          | 4.150% | 9/15/27       | 8,475               | 8,391                 |
| 2 | John Deere Capital Corp.                          | 3.050% | 1/6/28        | 7,700               | 7,392                 |
| 2 | John Deere Capital Corp.                          | 4.750% | 1/20/28       | 14,337              | 14,407                |
| 2 | John Deere Capital Corp.                          | 4.900% | 3/3/28        | 20,040              | 20,193                |
| 2 | John Deere Capital Corp.                          | 1.500% | 3/6/28        | 5,500               | 4,994                 |
| 2 | John Deere Capital Corp.                          | 4.950% | 7/14/28       | 19,111              | 19,289                |
| 2 | John Deere Capital Corp.                          | 4.500% | 1/16/29       | 5,669               | 5,618                 |
| 2 | John Deere Capital Corp.                          | 3.450% | 3/7/29        | 4,475               | 4,261                 |
| 2 | John Deere Capital Corp.                          | 4.850% | 6/11/29       | 5,833               | 5,852                 |
| 2 | John Deere Capital Corp.                          | 2.800% | 7/18/29       | 5,575               | 5,137                 |
| 2 | John Deere Capital Corp.                          | 4.850% | 10/11/29      | 14,500              | 14,595                |
| 2 | John Deere Capital Corp.                          | 2.450% | 1/9/30        | 8,380               | 7,531                 |
| 2 | John Deere Capital Corp.                          | 4.700% | 6/10/30       | 11,500              | 11,460                |
| 2 | John Deere Capital Corp.                          | 1.450% | 1/15/31       | 9,200               | 7,584                 |
| 2 | John Deere Capital Corp.                          | 4.900% | 3/7/31        | 23,000              | 22,966                |
| 2 | John Deere Capital Corp.                          | 4.400% | 9/8/31        | 3,365               | 3,259                 |
| 2 | John Deere Capital Corp.                          | 4.350% | 9/15/32       | 8,000               | 7,666                 |
| 2 | John Deere Capital Corp.                          | 5.150% | 9/8/33        | 19,500              | 19,540                |
| 2 | John Deere Capital Corp.                          | 5.100% | 4/11/34       | 11,500              | 11,485                |
| 2 | John Deere Capital Corp.                          | 5.050% | 6/12/34       | 10,950              | 10,888                |
| 2 | Johnson Controls International plc                | 3.900% | 2/14/26       | 20,563              | 20,368                |
| 2 | Johnson Controls International plc                | 1.750% | 9/15/30       | 9,575               | 8,017                 |
| 2 | Johnson Controls International plc                | 2.000% | 9/16/31       | 4,000               | 3,301                 |
| 2 | Johnson Controls International plc                | 4.900% | 12/1/32       | 6,400               | 6,237                 |
| 2 | Johnson Controls International plc                | 6.000% | 1/15/36       | 954                 | 992                   |
| 2 | Johnson Controls International plc                | 4.625% | 7/2/44        | 7,850               | 6,748                 |
| 2 | Johnson Controls International plc                | 4.500% | 2/15/47       | 5,495               | 4,551                 |
| 2 | Johnson Controls International plc                | 4.950% | 7/2/64        | 5,758               | 4,861                 |
| 2 | Kennametal Inc.                                   | 4.625% | 6/15/28       | 6,620               | 6,528                 |
| 2 | Keysight Technologies Inc.                        | 4.600% | 4/6/27        | 10,600              | 10,549                |
| 2 | Keysight Technologies Inc.                        | 3.000% | 10/30/29      | 7,947               | 7,246                 |
| 2 | Keysight Technologies Inc.                        | 4.950% | 10/15/34      | 1,650               | 1,587                 |
| 2 | Kirby Corp.                                       | 4.200% | 3/1/28        | 9,217               | 8,920                 |
| 2 | L3Harris Technologies Inc.                        | 3.850% | 12/15/26      | 5,500               | 5,412                 |
| 2 | L3Harris Technologies Inc.                        | 5.400% | 1/15/27       | 13,143              | 13,299                |
| 2 | L3Harris Technologies Inc.                        | 4.400% | 6/15/28       | 9,605               | 9,436                 |
| 2 | L3Harris Technologies Inc.                        | 5.050% | 6/1/29        | 12,700              | 12,700                |
| 2 | L3Harris Technologies Inc.                        | 2.900% | 12/15/29      | 5,630               | 5,093                 |
| 2 | L3Harris Technologies Inc.                        | 1.800% | 1/15/31       | 19,275              | 15,888                |
| 2 | L3Harris Technologies Inc.                        | 5.250% | 6/1/31        | 12,200              | 12,213                |
| 2 | L3Harris Technologies Inc.                        | 5.400% | 7/31/33       | 16,750              | 16,703                |
| 2 | L3Harris Technologies Inc.                        | 5.350% | 6/1/34        | 3,300               | 3,292                 |
| 2 | L3Harris Technologies Inc.                        | 4.854% | 4/27/35       | 3,350               | 3,189                 |
| 2 | L3Harris Technologies Inc.                        | 5.054% | 4/27/45       | 5,970               | 5,460                 |
| 2 | L3Harris Technologies Inc.                        | 5.600% | 7/31/53       | 6,135               | 5,942                 |
| 2 | L3Harris Technologies Inc.                        | 5.500% | 8/15/54       | 6,900               | 6,617                 |
| 2 | Lennox International Inc.                         | 1.700% | 8/1/27        | 2,300               | 2,122                 |
| 2 | Lennox International Inc.                         | 5.500% | 9/15/28       | 5,500               | 5,588                 |
| 2 | LKQ Corp.                                         | 5.750% | 6/15/28       | 11,000              | 11,183                |
| 2 | LKQ Corp.                                         | 6.250% | 6/15/33       | 8,000               | 8,248                 |
| 2 | Lockheed Martin Corp.                             | 3.550% | 1/15/26       | 9,373               | 9,279                 |
| 2 | Lockheed Martin Corp.                             | 5.100% | 11/15/27      | 13,483              | 13,696                |
| 2 | Lockheed Martin Corp.                             | 4.450% | 5/15/28       | 5,500               | 5,459                 |

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| Lockheed Martin Corp.       | 4.500% | 2/15/29       | 5,000               | 4,944                 |
| Lockheed Martin Corp.       | 4.700% | 12/15/31      | 29,600              | 29,139                |
| Lockheed Martin Corp.       | 3.900% | 6/15/32       | 3,230               | 3,000                 |
| Lockheed Martin Corp.       | 5.250% | 1/15/33       | 20,000              | 20,214                |
| Lockheed Martin Corp.       | 4.750% | 2/15/34       | 19,100              | 18,521                |
| Lockheed Martin Corp.       | 4.800% | 8/15/34       | 7,000               | 6,791                 |
| Lockheed Martin Corp.       | 3.600% | 3/1/35        | 12,240              | 10,736                |
| Lockheed Martin Corp.       | 4.500% | 5/15/36       | 3,525               | 3,306                 |
| 2 Lockheed Martin Corp.     | 6.150% | 9/1/36        | 11,685              | 12,604                |
| Lockheed Martin Corp.       | 4.070% | 12/15/42      | 19,965              | 16,605                |
| Lockheed Martin Corp.       | 3.800% | 3/1/45        | 6,690               | 5,272                 |
| Lockheed Martin Corp.       | 4.700% | 5/15/46       | 14,833              | 13,222                |
| Lockheed Martin Corp.       | 4.090% | 9/15/52       | 13,861              | 10,968                |
| Lockheed Martin Corp.       | 4.150% | 6/15/53       | 14,791              | 11,803                |
| Lockheed Martin Corp.       | 5.700% | 11/15/54      | 10,060              | 10,236                |
| Lockheed Martin Corp.       | 5.200% | 2/15/55       | 16,068              | 15,140                |
| Lockheed Martin Corp.       | 4.300% | 6/15/62       | 2,025               | 1,603                 |
| Lockheed Martin Corp.       | 5.900% | 11/15/63      | 16,950              | 17,602                |
| Lockheed Martin Corp.       | 5.200% | 2/15/64       | 2,500               | 2,312                 |
| MasTec Inc.                 | 5.900% | 6/15/29       | 5,900               | 5,999                 |
| 7 Mileage Plus Holdings LLC | 6.500% | 6/20/27       | 7,500               | 7,548                 |
| 2 Nature Conservancy        | 3.957% | 3/1/52        | 4,350               | 3,486                 |
| Norfolk Southern Corp.      | 2.900% | 6/15/26       | 28,005              | 27,354                |
| Norfolk Southern Corp.      | 7.800% | 5/15/27       | 1,345               | 1,439                 |
| Norfolk Southern Corp.      | 3.150% | 6/1/27        | 4,793               | 4,635                 |
| Norfolk Southern Corp.      | 3.800% | 8/1/28        | 8,058               | 7,806                 |
| Norfolk Southern Corp.      | 2.550% | 11/1/29       | 15,855              | 14,290                |
| Norfolk Southern Corp.      | 5.050% | 8/1/30        | 10,000              | 10,096                |
| Norfolk Southern Corp.      | 2.300% | 5/15/31       | 5,000               | 4,277                 |
| Norfolk Southern Corp.      | 3.000% | 3/15/32       | 12,250              | 10,688                |
| Norfolk Southern Corp.      | 5.550% | 3/15/34       | 13,800              | 14,074                |
| Norfolk Southern Corp.      | 4.837% | 10/1/41       | 12,098              | 11,018                |
| Norfolk Southern Corp.      | 3.950% | 10/1/42       | 3,125               | 2,512                 |
| Norfolk Southern Corp.      | 4.450% | 6/15/45       | 6,620               | 5,604                 |
| Norfolk Southern Corp.      | 4.650% | 1/15/46       | 9,150               | 7,932                 |
| Norfolk Southern Corp.      | 3.942% | 11/1/47       | 1,156               | 888                   |
| Norfolk Southern Corp.      | 4.150% | 2/28/48       | 1,400               | 1,115                 |
| Norfolk Southern Corp.      | 4.100% | 5/15/49       | 4,050               | 3,173                 |
| Norfolk Southern Corp.      | 3.400% | 11/1/49       | 2,500               | 1,728                 |
| Norfolk Southern Corp.      | 3.050% | 5/15/50       | 21,525              | 13,902                |
| Norfolk Southern Corp.      | 4.050% | 8/15/52       | 8,222               | 6,310                 |
| Norfolk Southern Corp.      | 3.700% | 3/15/53       | 1,429               | 1,022                 |
| Norfolk Southern Corp.      | 4.550% | 6/1/53        | 5,300               | 4,438                 |
| Norfolk Southern Corp.      | 5.350% | 8/1/54        | 21,325              | 20,287                |
| Norfolk Southern Corp.      | 3.155% | 5/15/55       | 17,192              | 10,843                |
| Norfolk Southern Corp.      | 5.950% | 3/15/64       | 22,400              | 22,959                |
| Norfolk Southern Corp.      | 4.100% | 5/15/21       | 7,800               | 5,383                 |
| Northrop Grumman Corp.      | 3.250% | 1/15/28       | 22,349              | 21,353                |
| Northrop Grumman Corp.      | 4.600% | 2/1/29        | 7,000               | 6,942                 |
| Northrop Grumman Corp.      | 4.400% | 5/1/30        | 9,817               | 9,552                 |
| Northrop Grumman Corp.      | 4.700% | 3/15/33       | 21,000              | 20,356                |
| Northrop Grumman Corp.      | 4.900% | 6/1/34        | 5,150               | 5,020                 |
| Northrop Grumman Corp.      | 5.150% | 5/1/40        | 12,330              | 11,776                |
| Northrop Grumman Corp.      | 5.050% | 11/15/40      | 9,525               | 8,934                 |
| Northrop Grumman Corp.      | 4.750% | 6/1/43        | 9,890               | 8,865                 |
| Northrop Grumman Corp.      | 3.850% | 4/15/45       | 5,275               | 4,120                 |
| Northrop Grumman Corp.      | 4.030% | 10/15/47      | 32,882              | 25,855                |
| Northrop Grumman Corp.      | 5.250% | 5/1/50        | 3,695               | 3,456                 |
| Northrop Grumman Corp.      | 4.950% | 3/15/53       | 11,755              | 10,492                |
| Northrop Grumman Corp.      | 5.200% | 6/1/54        | 6,000               | 5,566                 |
| nVent Finance Sarl          | 4.550% | 4/15/28       | 3,850               | 3,810                 |
| nVent Finance Sarl          | 5.650% | 5/15/33       | 5,500               | 5,494                 |
| Oshkosh Corp.               | 4.600% | 5/15/28       | 7,375               | 7,279                 |
| Oshkosh Corp.               | 3.100% | 3/1/30        | 600                 | 550                   |
| Otis Worldwide Corp.        | 2.293% | 4/5/27        | 20,778              | 19,694                |
| Otis Worldwide Corp.        | 5.250% | 8/16/28       | 8,000               | 8,096                 |
| Otis Worldwide Corp.        | 2.565% | 2/15/30       | 41,877              | 37,209                |
| Otis Worldwide Corp.        | 5.125% | 11/19/31      | 1,950               | 1,951                 |
| Otis Worldwide Corp.        | 3.362% | 2/15/50       | 9,255               | 6,341                 |
| 2 PACCAR Financial Corp.    | 4.450% | 3/30/26       | 4,090               | 4,087                 |

|   |                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------|--------|---------------|---------------------|-----------------------|
| 2 | PACCAR Financial Corp.    | 1.100% | 5/11/26       | 10,000              | 9,549                 |
| 2 | PACCAR Financial Corp.    | 5.050% | 8/10/26       | 2,800               | 2,823                 |
| 2 | PACCAR Financial Corp.    | 4.500% | 11/25/26      | 9,350               | 9,356                 |
|   | PACCAR Financial Corp.    | 5.000% | 5/13/27       | 4,375               | 4,423                 |
|   | PACCAR Financial Corp.    | 4.450% | 8/6/27        | 9,850               | 9,840                 |
| 2 | PACCAR Financial Corp.    | 4.950% | 8/10/28       | 2,800               | 2,821                 |
| 2 | PACCAR Financial Corp.    | 4.600% | 1/31/29       | 8,500               | 8,469                 |
|   | PACCAR Financial Corp.    | 4.000% | 9/26/29       | 10,000              | 9,681                 |
| 2 | PACCAR Financial Corp.    | 5.000% | 3/22/34       | 5,000               | 5,019                 |
|   | Parker-Hannifin Corp.     | 3.250% | 3/1/27        | 15,060              | 14,628                |
|   | Parker-Hannifin Corp.     | 4.250% | 9/15/27       | 22,261              | 22,031                |
|   | Parker-Hannifin Corp.     | 3.250% | 6/14/29       | 11,875              | 11,110                |
|   | Parker-Hannifin Corp.     | 4.500% | 9/15/29       | 10,000              | 9,861                 |
| 2 | Parker-Hannifin Corp.     | 4.200% | 11/21/34      | 4,600               | 4,249                 |
| 2 | Parker-Hannifin Corp.     | 6.250% | 5/15/38       | 4,050               | 4,319                 |
| 2 | Parker-Hannifin Corp.     | 4.450% | 11/21/44      | 4,870               | 4,166                 |
|   | Parker-Hannifin Corp.     | 4.100% | 3/1/47        | 5,825               | 4,666                 |
|   | Parker-Hannifin Corp.     | 4.000% | 6/14/49       | 11,907              | 9,287                 |
|   | Precision Castparts Corp. | 3.900% | 1/15/43       | 6,650               | 5,345                 |
|   | Precision Castparts Corp. | 4.375% | 6/15/45       | 5,962               | 5,059                 |
|   | Regal Rexnord Corp.       | 6.050% | 2/15/26       | 4,500               | 4,541                 |
|   | Regal Rexnord Corp.       | 6.050% | 4/15/28       | 13,000              | 13,228                |
| 2 | Regal Rexnord Corp.       | 6.300% | 2/15/30       | 11,450              | 11,773                |
|   | Regal Rexnord Corp.       | 6.400% | 4/15/33       | 13,015              | 13,435                |
|   | Republic Services Inc.    | 2.900% | 7/1/26        | 12,225              | 11,949                |
|   | Republic Services Inc.    | 3.375% | 11/15/27      | 75                  | 73                    |
|   | Republic Services Inc.    | 4.875% | 4/1/29        | 2,000               | 1,996                 |
|   | Republic Services Inc.    | 5.000% | 11/15/29      | 7,495               | 7,530                 |
|   | Republic Services Inc.    | 2.300% | 3/1/30        | 9,075               | 7,978                 |
|   | Republic Services Inc.    | 1.450% | 2/15/31       | 18,500              | 15,004                |
|   | Republic Services Inc.    | 1.750% | 2/15/32       | 14,325              | 11,508                |
|   | Republic Services Inc.    | 5.000% | 4/1/34        | 13,300              | 12,975                |
|   | Republic Services Inc.    | 6.200% | 3/1/40        | 3,790               | 4,021                 |
|   | Republic Services Inc.    | 5.700% | 5/15/41       | 4,500               | 4,486                 |
|   | Republic Services Inc.    | 3.050% | 3/1/50        | 3,917               | 2,635                 |
|   | Rockwell Automation Inc.  | 3.500% | 3/1/29        | 3,088               | 2,932                 |
|   | Rockwell Automation Inc.  | 1.750% | 8/15/31       | 1,350               | 1,105                 |
|   | Rockwell Automation Inc.  | 4.200% | 3/1/49        | 8,150               | 6,705                 |
|   | Rockwell Automation Inc.  | 2.800% | 8/15/61       | 1,900               | 1,065                 |
|   | RTX Corp.                 | 5.000% | 2/27/26       | 2,000               | 2,009                 |
|   | RTX Corp.                 | 5.750% | 11/8/26       | 11,500              | 11,705                |
|   | RTX Corp.                 | 3.500% | 3/15/27       | 25,665              | 25,017                |
|   | RTX Corp.                 | 3.125% | 5/4/27        | 15,919              | 15,359                |
|   | RTX Corp.                 | 7.200% | 8/15/27       | 1,010               | 1,073                 |
|   | RTX Corp.                 | 4.125% | 11/16/28      | 47,193              | 45,952                |
|   | RTX Corp.                 | 5.750% | 1/15/29       | 2,690               | 2,777                 |
|   | RTX Corp.                 | 2.250% | 7/1/30        | 11,625              | 10,100                |
|   | RTX Corp.                 | 6.000% | 3/15/31       | 5,000               | 5,244                 |
|   | RTX Corp.                 | 1.900% | 9/1/31        | 10,600              | 8,666                 |
|   | RTX Corp.                 | 2.375% | 3/15/32       | 5,680               | 4,715                 |
|   | RTX Corp.                 | 5.150% | 2/27/33       | 23,250              | 23,027                |
|   | RTX Corp.                 | 6.100% | 3/15/34       | 22,914              | 24,115                |
|   | RTX Corp.                 | 5.400% | 5/1/35        | 3,225               | 3,230                 |
|   | RTX Corp.                 | 6.050% | 6/1/36        | 7,390               | 7,710                 |
|   | RTX Corp.                 | 6.125% | 7/15/38       | 4,375               | 4,582                 |
|   | RTX Corp.                 | 4.450% | 11/16/38      | 10,481              | 9,324                 |
|   | RTX Corp.                 | 4.875% | 10/15/40      | 450                 | 414                   |
|   | RTX Corp.                 | 4.700% | 12/15/41      | 7,075               | 6,251                 |
|   | RTX Corp.                 | 4.500% | 6/1/42        | 24,798              | 21,463                |
|   | RTX Corp.                 | 4.800% | 12/15/43      | 2,325               | 2,059                 |
|   | RTX Corp.                 | 4.150% | 5/15/45       | 8,650               | 6,979                 |
|   | RTX Corp.                 | 3.750% | 11/1/46       | 14,194              | 10,696                |
|   | RTX Corp.                 | 4.350% | 4/15/47       | 10,625              | 8,705                 |
|   | RTX Corp.                 | 4.050% | 5/4/47        | 13,950              | 10,949                |
|   | RTX Corp.                 | 4.625% | 11/16/48      | 10,350              | 8,791                 |
|   | RTX Corp.                 | 3.125% | 7/1/50        | 11,400              | 7,450                 |
|   | RTX Corp.                 | 2.820% | 9/1/51        | 9,825               | 5,947                 |
|   | RTX Corp.                 | 3.030% | 3/15/52       | 18,600              | 11,726                |
|   | RTX Corp.                 | 5.375% | 2/27/53       | 30,750              | 29,097                |
|   | RTX Corp.                 | 6.400% | 3/15/54       | 21,483              | 23,310                |

|              |                                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Ryder System Inc.                                        | 1.750% | 9/1/26        | 2,175               | 2,068                 |
| <sup>2</sup> | Ryder System Inc.                                        | 2.900% | 12/1/26       | 11,185              | 10,790                |
| <sup>2</sup> | Ryder System Inc.                                        | 2.850% | 3/1/27        | 1,230               | 1,179                 |
| <sup>2</sup> | Ryder System Inc.                                        | 5.300% | 3/15/27       | 7,500               | 7,575                 |
| <sup>2</sup> | Ryder System Inc.                                        | 5.650% | 3/1/28        | 5,300               | 5,418                 |
| <sup>2</sup> | Ryder System Inc.                                        | 5.250% | 6/1/28        | 8,160               | 8,237                 |
|              | Ryder System Inc.                                        | 6.300% | 12/1/28       | 3,000               | 3,142                 |
| <sup>2</sup> | Ryder System Inc.                                        | 5.375% | 3/15/29       | 13,975              | 14,139                |
| <sup>2</sup> | Ryder System Inc.                                        | 5.500% | 6/1/29        | 3,430               | 3,488                 |
| <sup>2</sup> | Ryder System Inc.                                        | 4.950% | 9/1/29        | 2,000               | 1,992                 |
| <sup>2</sup> | Ryder System Inc.                                        | 4.900% | 12/1/29       | 9,735               | 9,647                 |
|              | Ryder System Inc.                                        | 6.600% | 12/1/33       | 18,000              | 19,452                |
|              | Southwest Airlines Co.                                   | 3.000% | 11/15/26      | 3,475               | 3,358                 |
|              | Southwest Airlines Co.                                   | 5.125% | 6/15/27       | 21,646              | 21,756                |
|              | Southwest Airlines Co.                                   | 3.450% | 11/16/27      | 2,650               | 2,547                 |
|              | Southwest Airlines Co.                                   | 2.625% | 2/10/30       | 6,000               | 5,308                 |
|              | Teledyne Technologies Inc.                               | 1.600% | 4/1/26        | 1,600               | 1,537                 |
|              | Teledyne Technologies Inc.                               | 2.250% | 4/1/28        | 9,000               | 8,277                 |
|              | Teledyne Technologies Inc.                               | 2.750% | 4/1/31        | 15,500              | 13,474                |
|              | Textron Inc.                                             | 4.000% | 3/15/26       | 6,200               | 6,141                 |
|              | Textron Inc.                                             | 3.650% | 3/15/27       | 18,682              | 18,184                |
|              | Textron Inc.                                             | 3.375% | 3/1/28        | 5,500               | 5,233                 |
|              | Textron Inc.                                             | 2.450% | 3/15/31       | 3,145               | 2,676                 |
|              | Textron Inc.                                             | 6.100% | 11/15/33      | 14,500              | 15,106                |
|              | Timken Co.                                               | 4.500% | 12/15/28      | 7,320               | 7,180                 |
|              | Timken Co.                                               | 4.125% | 4/1/32        | 3,628               | 3,325                 |
|              | Trane Technologies Financing Ltd.                        | 3.500% | 3/21/26       | 3,170               | 3,125                 |
|              | Trane Technologies Financing Ltd.                        | 3.800% | 3/21/29       | 12,915              | 12,379                |
|              | Trane Technologies Financing Ltd.                        | 5.250% | 3/3/33        | 6,000               | 6,016                 |
|              | Trane Technologies Financing Ltd.                        | 5.100% | 6/13/34       | 2,620               | 2,589                 |
|              | Trane Technologies Financing Ltd.                        | 4.650% | 11/1/44       | 3,050               | 2,678                 |
|              | Trane Technologies Financing Ltd.                        | 4.500% | 3/21/49       | 3,475               | 2,987                 |
|              | Trane Technologies Global Holding Co. Ltd.               | 3.750% | 8/21/28       | 10,050              | 9,695                 |
|              | Trane Technologies Global Holding Co. Ltd.               | 5.750% | 6/15/43       | 715                 | 720                   |
|              | Trane Technologies Global Holding Co. Ltd.               | 4.300% | 2/21/48       | 1,750               | 1,450                 |
|              | Trimble Inc.                                             | 4.900% | 6/15/28       | 4,000               | 3,996                 |
|              | Triton Container International Ltd.                      | 3.250% | 3/15/32       | 6,300               | 5,345                 |
|              | Tyco Electronics Group SA                                | 4.500% | 2/13/26       | 10,000              | 9,999                 |
|              | Tyco Electronics Group SA                                | 3.700% | 2/15/26       | 3,100               | 3,068                 |
|              | Tyco Electronics Group SA                                | 3.125% | 8/15/27       | 2,950               | 2,837                 |
|              | Tyco Electronics Group SA                                | 2.500% | 2/4/32        | 6,000               | 5,089                 |
|              | Tyco Electronics Group SA                                | 7.125% | 10/1/37       | 7,145               | 8,122                 |
|              | Union Pacific Corp.                                      | 2.750% | 3/1/26        | 7,208               | 7,058                 |
|              | Union Pacific Corp.                                      | 2.150% | 2/5/27        | 2,390               | 2,279                 |
|              | Union Pacific Corp.                                      | 3.000% | 4/15/27       | 19,123              | 18,492                |
|              | Union Pacific Corp.                                      | 3.950% | 9/10/28       | 5,000               | 4,866                 |
|              | Union Pacific Corp.                                      | 3.700% | 3/1/29        | 5,000               | 4,800                 |
|              | Union Pacific Corp.                                      | 2.400% | 2/5/30        | 4,655               | 4,133                 |
|              | Union Pacific Corp.                                      | 2.375% | 5/20/31       | 3,682               | 3,180                 |
|              | Union Pacific Corp.                                      | 2.800% | 2/14/32       | 2,427               | 2,105                 |
|              | Union Pacific Corp.                                      | 3.375% | 2/1/35        | 4,400               | 3,812                 |
|              | Union Pacific Corp.                                      | 2.891% | 4/6/36        | 12,432              | 10,028                |
|              | Union Pacific Corp.                                      | 3.600% | 9/15/37       | 4,044               | 3,383                 |
|              | Union Pacific Corp.                                      | 3.200% | 5/20/41       | 20,468              | 15,325                |
|              | Union Pacific Corp.                                      | 4.050% | 11/15/45      | 4,000               | 3,215                 |
|              | Union Pacific Corp.                                      | 3.350% | 8/15/46       | 6,900               | 4,907                 |
|              | Union Pacific Corp.                                      | 3.250% | 2/5/50        | 24,649              | 16,797                |
|              | Union Pacific Corp.                                      | 2.950% | 3/10/52       | 16,340              | 10,311                |
|              | Union Pacific Corp.                                      | 4.950% | 9/9/52        | 4,254               | 3,888                 |
|              | Union Pacific Corp.                                      | 3.500% | 2/14/53       | 18,500              | 13,018                |
|              | Union Pacific Corp.                                      | 4.950% | 5/15/53       | 640                 | 583                   |
|              | Union Pacific Corp.                                      | 3.950% | 8/15/59       | 5,150               | 3,745                 |
|              | Union Pacific Corp.                                      | 3.839% | 3/20/60       | 16,132              | 11,525                |
|              | Union Pacific Corp.                                      | 3.550% | 5/20/61       | 7,500               | 5,001                 |
|              | Union Pacific Corp.                                      | 2.973% | 9/16/62       | 17,396              | 10,004                |
|              | Union Pacific Corp.                                      | 4.100% | 9/15/67       | 5,726               | 4,164                 |
|              | Union Pacific Corp.                                      | 3.750% | 2/5/70        | 5,500               | 3,674                 |
|              | Union Pacific Corp.                                      | 3.799% | 4/6/71        | 21,154              | 14,318                |
|              | Union Pacific Corp.                                      | 3.850% | 2/14/72       | 3,500               | 2,415                 |
| <sup>2</sup> | United Airlines Pass-Through Trust Class A Series 2014-1 | 4.000% | 4/11/26       | 1,813               | 1,792                 |

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2014-2  | 3.750% | 9/3/26        | 1,298               | 1,272                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2016-1  | 3.450% | 7/7/28        | 1,577               | 1,479                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2020-1  | 5.875% | 10/15/27      | 14,892              | 15,209                |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2023-1  | 5.800% | 1/15/36       | 15,643              | 15,952                |
| <sup>2</sup> United Airlines Pass-Through Trust Class A Series 2024-1  | 5.875% | 2/15/37       | 5,500               | 5,596                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2015-1 | 3.450% | 12/1/27       | 2,459               | 2,357                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2016-1 | 3.100% | 7/7/28        | 14,899              | 14,121                |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2016-2 | 2.875% | 10/7/28       | 2,851               | 2,663                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2018-1 | 3.500% | 3/1/30        | 231                 | 215                   |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2019-1 | 4.150% | 8/25/31       | 2,042               | 1,949                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2019-2 | 2.700% | 5/1/32        | 3,756               | 3,318                 |
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2024-1 | 5.450% | 2/15/37       | 12,000              | 12,017                |
| <sup>2</sup> United Airlines Pass-Through Trust Class B Series 2020-1  | 4.875% | 1/15/26       | 4,040               | 4,033                 |
| United Parcel Service Inc.                                             | 2.400% | 11/15/26      | 14,492              | 13,970                |
| United Parcel Service Inc.                                             | 3.400% | 3/15/29       | 27,550              | 26,172                |
| United Parcel Service Inc.                                             | 2.500% | 9/1/29        | 4,450               | 4,038                 |
| United Parcel Service Inc.                                             | 4.450% | 4/1/30        | 2,000               | 1,976                 |
| United Parcel Service Inc.                                             | 4.875% | 3/3/33        | 30,000              | 29,654                |
| United Parcel Service Inc.                                             | 5.150% | 5/22/34       | 8,000               | 7,980                 |
| United Parcel Service Inc.                                             | 6.200% | 1/15/38       | 5,975               | 6,395                 |
| United Parcel Service Inc.                                             | 5.200% | 4/1/40        | 13,700              | 13,341                |
| United Parcel Service Inc.                                             | 4.875% | 11/15/40      | 5,002               | 4,654                 |
| United Parcel Service Inc.                                             | 3.625% | 10/1/42       | 6,400               | 4,966                 |
| United Parcel Service Inc.                                             | 3.400% | 11/15/46      | 1,725               | 1,246                 |
| United Parcel Service Inc.                                             | 3.750% | 11/15/47      | 375                 | 284                   |
| United Parcel Service Inc.                                             | 4.250% | 3/15/49       | 11,970              | 9,731                 |
| United Parcel Service Inc.                                             | 3.400% | 9/1/49        | 7,485               | 5,267                 |
| United Parcel Service Inc.                                             | 5.300% | 4/1/50        | 7,100               | 6,791                 |
| United Parcel Service Inc.                                             | 5.050% | 3/3/53        | 28,250              | 25,836                |
| United Parcel Service Inc.                                             | 5.500% | 5/22/54       | 2,500               | 2,436                 |
| United Parcel Service Inc.                                             | 5.600% | 5/22/64       | 9,340               | 9,045                 |
| Valmont Industries Inc.                                                | 5.000% | 10/1/44       | 5,944               | 5,355                 |
| Valmont Industries Inc.                                                | 5.250% | 10/1/54       | 3,275               | 3,000                 |
| Veralto Corp.                                                          | 5.500% | 9/18/26       | 8,000               | 8,094                 |
| Veralto Corp.                                                          | 5.350% | 9/18/28       | 8,000               | 8,101                 |
| Veralto Corp.                                                          | 5.450% | 9/18/33       | 8,000               | 8,026                 |
| Vontier Corp.                                                          | 1.800% | 4/1/26        | 3,500               | 3,359                 |
| Vontier Corp.                                                          | 2.400% | 4/1/28        | 5,000               | 4,536                 |
| Vontier Corp.                                                          | 2.950% | 4/1/31        | 6,000               | 5,148                 |
| Waste Connections Inc.                                                 | 4.250% | 12/1/28       | 2,243               | 2,195                 |
| Waste Connections Inc.                                                 | 3.500% | 5/1/29        | 16,870              | 15,948                |
| Waste Connections Inc.                                                 | 2.600% | 2/1/30        | 7,400               | 6,616                 |
| Waste Connections Inc.                                                 | 2.200% | 1/15/32       | 12,900              | 10,633                |
| Waste Connections Inc.                                                 | 3.200% | 6/1/32        | 5,000               | 4,380                 |
| Waste Connections Inc.                                                 | 4.200% | 1/15/33       | 9,086               | 8,438                 |
| Waste Connections Inc.                                                 | 5.000% | 3/1/34        | 4,400               | 4,292                 |
| Waste Connections Inc.                                                 | 3.050% | 4/1/50        | 6,075               | 3,913                 |
| Waste Connections Inc.                                                 | 2.950% | 1/15/52       | 7,900               | 4,917                 |
| Waste Management Inc.                                                  | 4.950% | 7/3/27        | 5,500               | 5,555                 |
| Waste Management Inc.                                                  | 3.150% | 11/15/27      | 2,021               | 1,944                 |
| Waste Management Inc.                                                  | 1.150% | 3/15/28       | 5,000               | 4,474                 |
| Waste Management Inc.                                                  | 4.500% | 3/15/28       | 10,900              | 10,838                |
| Waste Management Inc.                                                  | 4.875% | 2/15/29       | 13,096              | 13,148                |
| Waste Management Inc.                                                  | 2.000% | 6/1/29        | 2,000               | 1,778                 |
| Waste Management Inc.                                                  | 4.650% | 3/15/30       | 16,750              | 16,538                |
| Waste Management Inc.                                                  | 1.500% | 3/15/31       | 17,595              | 14,311                |
| Waste Management Inc.                                                  | 4.950% | 7/3/31        | 5,000               | 5,004                 |
| Waste Management Inc.                                                  | 4.800% | 3/15/32       | 12,200              | 11,987                |
| Waste Management Inc.                                                  | 4.150% | 4/15/32       | 10,000              | 9,441                 |
| Waste Management Inc.                                                  | 4.625% | 2/15/33       | 15,000              | 14,572                |
| Waste Management Inc.                                                  | 4.875% | 2/15/34       | 14,382              | 14,098                |
| Waste Management Inc.                                                  | 4.950% | 3/15/35       | 17,525              | 17,042                |
| Waste Management Inc.                                                  | 2.950% | 6/1/41        | 6,300               | 4,564                 |
| Waste Management Inc.                                                  | 4.100% | 3/1/45        | 5,000               | 4,106                 |
| Waste Management Inc.                                                  | 2.500% | 11/15/50      | 8,095               | 4,698                 |
| Waste Management Inc.                                                  | 5.350% | 10/15/54      | 8,750               | 8,391                 |
| Westinghouse Air Brake Technologies Corp.                              | 3.450% | 11/15/26      | 11,269              | 10,988                |
| Westinghouse Air Brake Technologies Corp.                              | 4.700% | 9/15/28       | 16,175              | 16,025                |
| WW Grainger Inc.                                                       | 4.600% | 6/15/45       | 17,800              | 15,865                |
| WW Grainger Inc.                                                       | 3.750% | 5/15/46       | 3,707               | 2,878                 |



|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| WW Grainger Inc.                      | 4.200% | 5/15/47       | 3,075               | 2,534                 |
| Xylem Inc.                            | 3.250% | 11/1/26       | 17,950              | 17,504                |
| Xylem Inc.                            | 1.950% | 1/30/28       | 8,000               | 7,334                 |
| Xylem Inc.                            | 2.250% | 1/30/31       | 4,275               | 3,643                 |
| Xylem Inc.                            | 4.375% | 11/1/46       | 4,480               | 3,654                 |
|                                       |        |               |                     | <b>5,726,433</b>      |
| <b>Materials (0.7%)</b>               |        |               |                     |                       |
| Air Products and Chemicals Inc.       | 1.850% | 5/15/27       | 5,000               | 4,701                 |
| Air Products and Chemicals Inc.       | 4.600% | 2/8/29        | 6,500               | 6,471                 |
| Air Products and Chemicals Inc.       | 2.050% | 5/15/30       | 11,150              | 9,674                 |
| Air Products and Chemicals Inc.       | 4.750% | 2/8/31        | 7,900               | 7,843                 |
| Air Products and Chemicals Inc.       | 4.800% | 3/3/33        | 4,950               | 4,858                 |
| Air Products and Chemicals Inc.       | 4.850% | 2/8/34        | 10,000              | 9,759                 |
| Air Products and Chemicals Inc.       | 2.700% | 5/15/40       | 10,542              | 7,510                 |
| Air Products and Chemicals Inc.       | 2.800% | 5/15/50       | 14,550              | 9,124                 |
| Albemarle Corp.                       | 4.650% | 6/1/27        | 5,130               | 5,085                 |
| Albemarle Corp.                       | 5.050% | 6/1/32        | 5,730               | 5,451                 |
| Albemarle Corp.                       | 5.450% | 12/1/44       | 3,240               | 2,888                 |
| Albemarle Corp.                       | 5.650% | 6/1/52        | 5,455               | 4,666                 |
| Amcor Finance USA Inc.                | 4.500% | 5/15/28       | 4,450               | 4,364                 |
| Amcor Finance USA Inc.                | 5.625% | 5/26/33       | 8,000               | 8,087                 |
| Amcor Flexibles North America Inc.    | 2.630% | 6/19/30       | 10,335              | 9,053                 |
| Amcor Flexibles North America Inc.    | 2.690% | 5/25/31       | 2,800               | 2,408                 |
| Amcor Group Finance plc               | 5.450% | 5/23/29       | 5,965               | 6,012                 |
| AngloGold Ashanti Holdings plc        | 3.375% | 11/1/28       | 8,750               | 8,041                 |
| AngloGold Ashanti Holdings plc        | 3.750% | 10/1/30       | 7,481               | 6,753                 |
| ArcelorMittal SA                      | 4.550% | 3/11/26       | 3,500               | 3,478                 |
| ArcelorMittal SA                      | 6.550% | 11/29/27      | 12,370              | 12,861                |
| ArcelorMittal SA                      | 4.250% | 7/16/29       | 4,000               | 3,869                 |
| ArcelorMittal SA                      | 6.800% | 11/29/32      | 10,130              | 10,824                |
| ArcelorMittal SA                      | 6.000% | 6/17/34       | 6,770               | 6,862                 |
| ArcelorMittal SA                      | 7.000% | 10/15/39      | 7,811               | 8,299                 |
| ArcelorMittal SA                      | 6.750% | 3/1/41        | 5,695               | 5,855                 |
| ArcelorMittal SA                      | 6.350% | 6/17/54       | 5,700               | 5,626                 |
| Barrick Gold Corp.                    | 6.450% | 10/15/35      | 1,050               | 1,125                 |
| Barrick North America Finance LLC     | 5.700% | 5/30/41       | 19,250              | 18,877                |
| Barrick North America Finance LLC     | 5.750% | 5/1/43        | 3,600               | 3,552                 |
| Barrick PD Australia Finance Pty Ltd. | 5.950% | 10/15/39      | 10,964              | 11,046                |
| Berry Global Inc.                     | 1.570% | 1/15/26       | 21,000              | 20,264                |
| Berry Global Inc.                     | 1.650% | 1/15/27       | 8,000               | 7,489                 |
| Berry Global Inc.                     | 5.500% | 4/15/28       | 16,160              | 16,309                |
| Berry Global Inc.                     | 5.800% | 6/15/31       | 10,000              | 10,184                |
| Berry Global Inc.                     | 5.650% | 1/15/34       | 5,000               | 5,020                 |
| BHP Billiton Finance USA Ltd.         | 4.875% | 2/27/26       | 10,700              | 10,728                |
| BHP Billiton Finance USA Ltd.         | 6.420% | 3/1/26        | 100                 | 102                   |
| BHP Billiton Finance USA Ltd.         | 5.250% | 9/8/26        | 10,000              | 10,100                |
| BHP Billiton Finance USA Ltd.         | 4.750% | 2/28/28       | 13,500              | 13,477                |
| BHP Billiton Finance USA Ltd.         | 5.100% | 9/8/28        | 5,000               | 5,046                 |
| BHP Billiton Finance USA Ltd.         | 5.250% | 9/8/30        | 9,925               | 10,082                |
| BHP Billiton Finance USA Ltd.         | 4.900% | 2/28/33       | 5,500               | 5,402                 |
| BHP Billiton Finance USA Ltd.         | 5.250% | 9/8/33        | 18,000              | 18,065                |
| BHP Billiton Finance USA Ltd.         | 4.125% | 2/24/42       | 10,090              | 8,478                 |
| BHP Billiton Finance USA Ltd.         | 5.000% | 9/30/43       | 29,140              | 27,231                |
| BHP Billiton Finance USA Ltd.         | 5.500% | 9/8/53        | 8,775               | 8,564                 |
| Cabot Corp.                           | 4.000% | 7/1/29        | 2,800               | 2,675                 |
| Cabot Corp.                           | 5.000% | 6/30/32       | 3,500               | 3,414                 |
| Carlisle Cos. Inc.                    | 3.750% | 12/1/27       | 3,050               | 2,969                 |
| Carlisle Cos. Inc.                    | 2.750% | 3/1/30        | 10,955              | 9,819                 |
| Carlisle Cos. Inc.                    | 2.200% | 3/1/32        | 6,100               | 4,977                 |
| Celanese US Holdings LLC              | 1.400% | 8/5/26        | 4,000               | 3,743                 |
| Celanese US Holdings LLC              | 6.165% | 7/15/27       | 29,200              | 29,648                |
| Celanese US Holdings LLC              | 6.600% | 11/15/28      | 11,000              | 11,255                |
| Celanese US Holdings LLC              | 6.330% | 7/15/29       | 7,500               | 7,650                 |
| Celanese US Holdings LLC              | 6.800% | 11/15/30      | 11,000              | 11,378                |
| Celanese US Holdings LLC              | 6.379% | 7/15/32       | 11,350              | 11,538                |
| Celulosa Arauco y Constitucion SA     | 3.875% | 11/2/27       | 5,866               | 5,619                 |
| Celulosa Arauco y Constitucion SA     | 5.500% | 11/2/47       | 4,300               | 3,834                 |
| CF Industries Inc.                    | 5.150% | 3/15/34       | 8,500               | 8,251                 |
| CF Industries Inc.                    | 4.950% | 6/1/43        | 8,000               | 7,039                 |

|                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------|--------|---------------|---------------------|-----------------------|
| CF Industries Inc.                      | 5.375% | 3/15/44       | 8,000               | 7,414                 |
| CRH America Finance Inc.                | 5.400% | 5/21/34       | 11,160              | 11,180                |
| CRH SMW Finance DAC                     | 5.200% | 5/21/29       | 10,160              | 10,230                |
| Dow Chemical Co.                        | 4.800% | 11/30/28      | 10,500              | 10,446                |
| Dow Chemical Co.                        | 7.375% | 11/1/29       | 5,857               | 6,410                 |
| Dow Chemical Co.                        | 2.100% | 11/15/30      | 9,383               | 7,963                 |
| Dow Chemical Co.                        | 6.300% | 3/15/33       | 5,000               | 5,298                 |
| Dow Chemical Co.                        | 5.150% | 2/15/34       | 6,245               | 6,106                 |
| Dow Chemical Co.                        | 4.250% | 10/1/34       | 7,135               | 6,472                 |
| Dow Chemical Co.                        | 9.400% | 5/15/39       | 5,766               | 7,607                 |
| Dow Chemical Co.                        | 5.250% | 11/15/41      | 6,060               | 5,605                 |
| Dow Chemical Co.                        | 4.375% | 11/15/42      | 17,789              | 14,603                |
| Dow Chemical Co.                        | 4.625% | 10/1/44       | 6,019               | 5,049                 |
| Dow Chemical Co.                        | 5.550% | 11/30/48      | 9,975               | 9,317                 |
| Dow Chemical Co.                        | 4.800% | 5/15/49       | 7,600               | 6,369                 |
| Dow Chemical Co.                        | 3.600% | 11/15/50      | 12,100              | 8,299                 |
| Dow Chemical Co.                        | 6.900% | 5/15/53       | 10,850              | 11,947                |
| Dow Chemical Co.                        | 5.600% | 2/15/54       | 8,825               | 8,325                 |
| DuPont de Nemours Inc.                  | 4.725% | 11/15/28      | 25,025              | 24,909                |
| DuPont de Nemours Inc.                  | 5.319% | 11/15/38      | 11,221              | 11,250                |
| DuPont de Nemours Inc.                  | 5.419% | 11/15/48      | 22,540              | 22,385                |
| Eagle Materials Inc.                    | 2.500% | 7/1/31        | 5,000               | 4,254                 |
| Eastman Chemical Co.                    | 4.500% | 12/1/28       | 5,389               | 5,288                 |
| Eastman Chemical Co.                    | 5.750% | 3/8/33        | 26,182              | 26,619                |
| Eastman Chemical Co.                    | 5.625% | 2/20/34       | 52,700              | 52,675                |
| Eastman Chemical Co.                    | 4.800% | 9/1/42        | 5,150               | 4,480                 |
| Eastman Chemical Co.                    | 4.650% | 10/15/44      | 9,426               | 7,951                 |
| Ecolab Inc.                             | 2.700% | 11/1/26       | 11,972              | 11,592                |
| Ecolab Inc.                             | 1.650% | 2/1/27        | 2,000               | 1,885                 |
| Ecolab Inc.                             | 3.250% | 12/1/27       | 4,225               | 4,070                 |
| Ecolab Inc.                             | 5.250% | 1/15/28       | 3,400               | 3,465                 |
| Ecolab Inc.                             | 4.800% | 3/24/30       | 3,500               | 3,502                 |
| Ecolab Inc.                             | 1.300% | 1/30/31       | 5,500               | 4,452                 |
| Ecolab Inc.                             | 2.125% | 2/1/32        | 7,000               | 5,818                 |
| Ecolab Inc.                             | 3.950% | 12/1/47       | 2,000               | 1,588                 |
| Ecolab Inc.                             | 2.125% | 8/15/50       | 2,500               | 1,338                 |
| Ecolab Inc.                             | 2.700% | 12/15/51      | 9,850               | 5,961                 |
| Ecolab Inc.                             | 2.750% | 8/18/55       | 3,202               | 1,876                 |
| EIDP Inc.                               | 4.500% | 5/15/26       | 6,900               | 6,891                 |
| EIDP Inc.                               | 2.300% | 7/15/30       | 5,000               | 4,368                 |
| EIDP Inc.                               | 4.800% | 5/15/33       | 8,300               | 8,057                 |
| FMC Corp.                               | 5.150% | 5/18/26       | 2,800               | 2,803                 |
| FMC Corp.                               | 3.200% | 10/1/26       | 7,590               | 7,369                 |
| FMC Corp.                               | 3.450% | 10/1/29       | 11,277              | 10,333                |
| FMC Corp.                               | 5.650% | 5/18/33       | 6,300               | 6,228                 |
| FMC Corp.                               | 4.500% | 10/1/49       | 4,000               | 3,056                 |
| FMC Corp.                               | 6.375% | 5/18/53       | 5,760               | 5,673                 |
| Freeport-McMoRan Inc.                   | 5.000% | 9/1/27        | 4,800               | 4,801                 |
| Freeport-McMoRan Inc.                   | 4.125% | 3/1/28        | 7,300               | 7,093                 |
| Freeport-McMoRan Inc.                   | 4.375% | 8/1/28        | 5,300               | 5,153                 |
| Freeport-McMoRan Inc.                   | 5.250% | 9/1/29        | 1,900               | 1,900                 |
| Freeport-McMoRan Inc.                   | 4.250% | 3/1/30        | 4,400               | 4,189                 |
| Freeport-McMoRan Inc.                   | 4.625% | 8/1/30        | 7,500               | 7,266                 |
| Freeport-McMoRan Inc.                   | 5.400% | 11/14/34      | 9,000               | 8,894                 |
| Freeport-McMoRan Inc.                   | 5.450% | 3/15/43       | 19,740              | 18,417                |
| Georgia-Pacific LLC                     | 7.750% | 11/15/29      | 1,750               | 1,964                 |
| Georgia-Pacific LLC                     | 8.875% | 5/15/31       | 4,460               | 5,398                 |
| Huntsman International LLC              | 4.500% | 5/1/29        | 6,479               | 6,178                 |
| Huntsman International LLC              | 2.950% | 6/15/31       | 12,800              | 10,656                |
| International Flavors & Fragrances Inc. | 4.450% | 9/26/28       | 4,050               | 3,963                 |
| International Flavors & Fragrances Inc. | 4.375% | 6/1/47        | 4,300               | 3,357                 |
| International Flavors & Fragrances Inc. | 5.000% | 9/26/48       | 10,700              | 9,160                 |
| International Paper Co.                 | 5.000% | 9/15/35       | 4,094               | 3,997                 |
| International Paper Co.                 | 7.300% | 11/15/39      | 5,000               | 5,685                 |
| International Paper Co.                 | 6.000% | 11/15/41      | 13,732              | 13,984                |
| International Paper Co.                 | 4.800% | 6/15/44       | 12,043              | 10,585                |
| International Paper Co.                 | 4.400% | 8/15/47       | 2,800               | 2,286                 |
| International Paper Co.                 | 4.350% | 8/15/48       | 8,300               | 6,686                 |
| Kinross Gold Corp.                      | 4.500% | 7/15/27       | 467                 | 462                   |
| Kinross Gold Corp.                      | 6.250% | 7/15/33       | 5,000               | 5,186                 |

|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Linde Inc.                                  | 3.200% | 1/30/26       | 5,000               | 4,932                 |
| Linde Inc.                                  | 1.100% | 8/10/30       | 5,700               | 4,709                 |
| Linde Inc.                                  | 3.550% | 11/7/42       | 3,800               | 2,994                 |
| Linde Inc.                                  | 2.000% | 8/10/50       | 10,500              | 5,464                 |
| Lubrizol Corp.                              | 6.500% | 10/1/34       | 420                 | 462                   |
| LYB International Finance BV                | 5.250% | 7/15/43       | 9,574               | 8,673                 |
| LYB International Finance BV                | 4.875% | 3/15/44       | 9,500               | 8,133                 |
| LYB International Finance III LLC           | 2.250% | 10/1/30       | 5,100               | 4,348                 |
| LYB International Finance III LLC           | 5.625% | 5/15/33       | 5,607               | 5,660                 |
| LYB International Finance III LLC           | 5.500% | 3/1/34        | 15,000              | 14,723                |
| LYB International Finance III LLC           | 3.375% | 10/1/40       | 6,400               | 4,673                 |
| LYB International Finance III LLC           | 4.200% | 10/15/49      | 8,960               | 6,742                 |
| LYB International Finance III LLC           | 4.200% | 5/1/50        | 11,060              | 8,241                 |
| LYB International Finance III LLC           | 3.625% | 4/1/51        | 17,913              | 12,002                |
| LYB International Finance III LLC           | 3.800% | 10/1/60       | 4,650               | 3,069                 |
| LyondellBasell Industries NV                | 4.625% | 2/26/55       | 10,050              | 7,897                 |
| Martin Marietta Materials Inc.              | 3.450% | 6/1/27        | 3,225               | 3,122                 |
| Martin Marietta Materials Inc.              | 3.500% | 12/15/27      | 3,707               | 3,580                 |
| <sup>2</sup> Martin Marietta Materials Inc. | 2.500% | 3/15/30       | 4,200               | 3,718                 |
| Martin Marietta Materials Inc.              | 2.400% | 7/15/31       | 16,000              | 13,606                |
| Martin Marietta Materials Inc.              | 5.150% | 12/1/34       | 2,700               | 2,653                 |
| Martin Marietta Materials Inc.              | 4.250% | 12/15/47      | 7,950               | 6,384                 |
| Martin Marietta Materials Inc.              | 3.200% | 7/15/51       | 10,270              | 6,651                 |
| Martin Marietta Materials Inc.              | 5.500% | 12/1/54       | 10,425              | 9,831                 |
| Mosaic Co.                                  | 4.050% | 11/15/27      | 3,260               | 3,192                 |
| Mosaic Co.                                  | 5.375% | 11/15/28      | 4,400               | 4,450                 |
| Mosaic Co.                                  | 5.450% | 11/15/33      | 5,305               | 5,246                 |
| Mosaic Co.                                  | 4.875% | 11/15/41      | 4,945               | 4,321                 |
| Mosaic Co.                                  | 5.625% | 11/15/43      | 6,400               | 6,047                 |
| NewMarket Corp.                             | 2.700% | 3/18/31       | 5,000               | 4,249                 |
| Newmont Corp.                               | 5.300% | 3/15/26       | 11,465              | 11,535                |
| Newmont Corp.                               | 2.800% | 10/1/29       | 15,830              | 14,442                |
| Newmont Corp.                               | 2.250% | 10/1/30       | 11,300              | 9,745                 |
| Newmont Corp.                               | 2.600% | 7/15/32       | 13,600              | 11,551                |
| Newmont Corp.                               | 5.350% | 3/15/34       | 13,360              | 13,295                |
| <sup>2</sup> Newmont Corp.                  | 5.875% | 4/1/35        | 1,080               | 1,109                 |
| Newmont Corp.                               | 6.250% | 10/1/39       | 18,056              | 18,975                |
| Newmont Corp.                               | 4.875% | 3/15/42       | 12,639              | 11,515                |
| Newmont Corp.                               | 5.450% | 6/9/44        | 5,894               | 5,666                 |
| Newmont Corp.                               | 4.200% | 5/13/50       | 3,600               | 2,900                 |
| Nucor Corp.                                 | 4.300% | 5/23/27       | 2,680               | 2,658                 |
| Nucor Corp.                                 | 3.950% | 5/1/28        | 2,700               | 2,624                 |
| Nucor Corp.                                 | 2.700% | 6/1/30        | 7,200               | 6,427                 |
| Nucor Corp.                                 | 3.125% | 4/1/32        | 6,000               | 5,258                 |
| Nucor Corp.                                 | 6.400% | 12/1/37       | 2,800               | 3,004                 |
| Nucor Corp.                                 | 3.850% | 4/1/52        | 5,000               | 3,704                 |
| Nucor Corp.                                 | 2.979% | 12/15/55      | 16,337              | 9,684                 |
| Nutrien Ltd.                                | 4.000% | 12/15/26      | 4,800               | 4,734                 |
| Nutrien Ltd.                                | 5.200% | 6/21/27       | 4,000               | 4,042                 |
| Nutrien Ltd.                                | 4.900% | 3/27/28       | 17,100              | 17,094                |
| Nutrien Ltd.                                | 4.200% | 4/1/29        | 10,000              | 9,699                 |
| Nutrien Ltd.                                | 2.950% | 5/13/30       | 13,542              | 12,180                |
| Nutrien Ltd.                                | 5.400% | 6/21/34       | 6,900               | 6,857                 |
| Nutrien Ltd.                                | 4.125% | 3/15/35       | 5,525               | 4,894                 |
| Nutrien Ltd.                                | 5.625% | 12/1/40       | 4,875               | 4,727                 |
| Nutrien Ltd.                                | 4.900% | 6/1/43        | 9,310               | 8,233                 |
| Nutrien Ltd.                                | 5.250% | 1/15/45       | 14,308              | 13,112                |
| Nutrien Ltd.                                | 5.000% | 4/1/49        | 13,246              | 11,699                |
| Nutrien Ltd.                                | 3.950% | 5/13/50       | 11,000              | 8,195                 |
| Nutrien Ltd.                                | 5.800% | 3/27/53       | 10,641              | 10,451                |
| Packaging Corp. of America                  | 3.400% | 12/15/27      | 3,700               | 3,565                 |
| Packaging Corp. of America                  | 3.000% | 12/15/29      | 12,703              | 11,576                |
| Packaging Corp. of America                  | 5.700% | 12/1/33       | 3,500               | 3,574                 |
| Packaging Corp. of America                  | 4.050% | 12/15/49      | 2,900               | 2,214                 |
| Packaging Corp. of America                  | 3.050% | 10/1/51       | 7,400               | 4,749                 |
| PPG Industries Inc.                         | 1.200% | 3/15/26       | 7,500               | 7,182                 |
| PPG Industries Inc.                         | 3.750% | 3/15/28       | 8,000               | 7,733                 |
| PPG Industries Inc.                         | 2.550% | 6/15/30       | 5,000               | 4,416                 |
| Reliance Inc.                               | 2.150% | 8/15/30       | 10,511              | 8,967                 |
| Rio Tinto Alcan Inc.                        | 6.125% | 12/15/33      | 8,729               | 9,205                 |

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| Rio Tinto Alcan Inc.             | 5.750% | 6/1/35        | 5,935               | 6,093                 |
| Rio Tinto Finance USA Ltd.       | 7.125% | 7/15/28       | 1,340               | 1,438                 |
| Rio Tinto Finance USA Ltd.       | 5.200% | 11/2/40       | 5,485               | 5,286                 |
| Rio Tinto Finance USA Ltd.       | 2.750% | 11/2/51       | 18,225              | 11,104                |
| Rio Tinto Finance USA plc        | 5.000% | 3/9/33        | 20,400              | 20,377                |
| Rio Tinto Finance USA plc        | 4.750% | 3/22/42       | 6,740               | 6,112                 |
| Rio Tinto Finance USA plc        | 4.125% | 8/21/42       | 8,500               | 7,084                 |
| Rio Tinto Finance USA plc        | 5.125% | 3/9/53        | 22,535              | 20,776                |
| Rohm & Haas Co.                  | 7.850% | 7/15/29       | 2,637               | 2,903                 |
| RPM International Inc.           | 3.750% | 3/15/27       | 5,890               | 5,758                 |
| RPM International Inc.           | 4.550% | 3/1/29        | 2,575               | 2,527                 |
| RPM International Inc.           | 2.950% | 1/15/32       | 3,300               | 2,838                 |
| RPM International Inc.           | 5.250% | 6/1/45        | 3,892               | 3,617                 |
| RPM International Inc.           | 4.250% | 1/15/48       | 3,405               | 2,819                 |
| Sherwin-Williams Co.             | 3.450% | 6/1/27        | 26,435              | 25,704                |
| 2 Sherwin-Williams Co.           | 4.550% | 3/1/28        | 4,500               | 4,467                 |
| Sherwin-Williams Co.             | 2.950% | 8/15/29       | 22,000              | 20,187                |
| Sherwin-Williams Co.             | 4.800% | 9/1/31        | 2,000               | 1,972                 |
| Sherwin-Williams Co.             | 2.200% | 3/15/32       | 5,350               | 4,428                 |
| Sherwin-Williams Co.             | 4.000% | 12/15/42      | 1,000               | 790                   |
| Sherwin-Williams Co.             | 4.500% | 6/1/47        | 15,367              | 12,893                |
| Sherwin-Williams Co.             | 3.800% | 8/15/49       | 5,138               | 3,762                 |
| Sherwin-Williams Co.             | 2.900% | 3/15/52       | 5,250               | 3,190                 |
| 7 Smurfit Kappa Treasury ULC     | 5.200% | 1/15/30       | 8,577               | 8,604                 |
| 7 Smurfit Kappa Treasury ULC     | 5.438% | 4/3/34        | 11,430              | 11,423                |
| 7 Smurfit Kappa Treasury ULC     | 5.777% | 4/3/54        | 15,977              | 15,884                |
| 7 Smurfit Westrock Financing DAC | 5.418% | 1/15/35       | 6,250               | 6,215                 |
| Sonoco Products Co.              | 4.450% | 9/1/26        | 3,250               | 3,227                 |
| Sonoco Products Co.              | 2.250% | 2/1/27        | 8,500               | 8,040                 |
| Sonoco Products Co.              | 4.600% | 9/1/29        | 23,750              | 23,138                |
| Sonoco Products Co.              | 3.125% | 5/1/30        | 6,675               | 6,007                 |
| Sonoco Products Co.              | 5.000% | 9/1/34        | 8,050               | 7,632                 |
| Sonoco Products Co.              | 5.750% | 11/1/40       | 3,021               | 2,960                 |
| Southern Copper Corp.            | 7.500% | 7/27/35       | 9,725               | 11,035                |
| Southern Copper Corp.            | 6.750% | 4/16/40       | 12,550              | 13,429                |
| Southern Copper Corp.            | 5.250% | 11/8/42       | 19,245              | 17,380                |
| Southern Copper Corp.            | 5.875% | 4/23/45       | 15,512              | 15,115                |
| Steel Dynamics Inc.              | 5.000% | 12/15/26      | 2,882               | 2,885                 |
| Steel Dynamics Inc.              | 1.650% | 10/15/27      | 3,200               | 2,944                 |
| Steel Dynamics Inc.              | 3.450% | 4/15/30       | 16,595              | 15,365                |
| Steel Dynamics Inc.              | 3.250% | 1/15/31       | 4,115               | 3,710                 |
| Steel Dynamics Inc.              | 5.375% | 8/15/34       | 3,440               | 3,413                 |
| Steel Dynamics Inc.              | 3.250% | 10/15/50      | 4,513               | 2,959                 |
| Suzano Austria GmbH              | 2.500% | 9/15/28       | 500                 | 446                   |
| Suzano Austria GmbH              | 6.000% | 1/15/29       | 22,350              | 22,414                |
| Suzano Austria GmbH              | 5.000% | 1/15/30       | 7,450               | 7,125                 |
| Suzano Austria GmbH              | 3.750% | 1/15/31       | 13,400              | 11,827                |
| 2 Suzano Austria GmbH            | 3.125% | 1/15/32       | 15,950              | 13,201                |
| Suzano International Finance BV  | 5.500% | 1/17/27       | 7,435               | 7,443                 |
| Vale Overseas Ltd.               | 3.750% | 7/8/30        | 27,100              | 24,766                |
| Vale Overseas Ltd.               | 6.125% | 6/12/33       | 13,050              | 13,154                |
| Vale Overseas Ltd.               | 8.250% | 1/17/34       | 500                 | 585                   |
| Vale Overseas Ltd.               | 6.875% | 11/21/36      | 17,269              | 18,362                |
| Vale Overseas Ltd.               | 6.875% | 11/10/39      | 17,215              | 18,190                |
| Vale Overseas Ltd.               | 6.400% | 6/28/54       | 7,100               | 6,946                 |
| Vale SA                          | 5.625% | 9/11/42       | 9,097               | 8,678                 |
| Vulcan Materials Co.             | 3.900% | 4/1/27        | 2,689               | 2,643                 |
| Vulcan Materials Co.             | 4.950% | 12/1/29       | 3,605               | 3,592                 |
| Vulcan Materials Co.             | 3.500% | 6/1/30        | 5,454               | 5,056                 |
| Vulcan Materials Co.             | 5.350% | 12/1/34       | 6,750               | 6,733                 |
| Vulcan Materials Co.             | 4.500% | 6/15/47       | 9,737               | 8,098                 |
| Vulcan Materials Co.             | 4.700% | 3/1/48        | 5,100               | 4,389                 |
| Vulcan Materials Co.             | 5.700% | 12/1/54       | 10,090              | 9,810                 |
| Westlake Corp.                   | 3.600% | 8/15/26       | 7,804               | 7,647                 |
| Westlake Corp.                   | 3.375% | 6/15/30       | 3,000               | 2,747                 |
| Westlake Corp.                   | 2.875% | 8/15/41       | 3,600               | 2,407                 |
| Westlake Corp.                   | 5.000% | 8/15/46       | 13,510              | 11,729                |
| Westlake Corp.                   | 4.375% | 11/15/47      | 975                 | 767                   |
| Westlake Corp.                   | 3.125% | 8/15/51       | 6,300               | 3,906                 |
| Westlake Corp.                   | 3.375% | 8/15/61       | 4,700               | 2,812                 |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| WestRock MWV LLC                     | 8.200% | 1/15/30       | 4,304               | 4,881                 |
| WestRock MWV LLC                     | 7.950% | 2/15/31       | 3,000               | 3,374                 |
| WRKCo Inc.                           | 3.375% | 9/15/27       | 9,950               | 9,577                 |
| WRKCo Inc.                           | 4.000% | 3/15/28       | 5,375               | 5,209                 |
| WRKCo Inc.                           | 3.900% | 6/1/28        | 2,300               | 2,218                 |
| WRKCo Inc.                           | 4.900% | 3/15/29       | 17,990              | 17,874                |
| WRKCo Inc.                           | 4.200% | 6/1/32        | 4,550               | 4,243                 |
| WRKCo Inc.                           | 3.000% | 6/15/33       | 6,000               | 5,034                 |
| Yamana Gold Inc.                     | 2.630% | 8/15/31       | 4,611               | 3,877                 |
|                                      |        |               |                     | <b>2,203,620</b>      |
| <b>Real Estate (0.9%)</b>            |        |               |                     |                       |
| Agree LP                             | 2.000% | 6/15/28       | 7,475               | 6,769                 |
| Agree LP                             | 4.800% | 10/1/32       | 2,700               | 2,584                 |
| Agree LP                             | 2.600% | 6/15/33       | 3,650               | 2,934                 |
| Agree LP                             | 5.625% | 6/15/34       | 4,731               | 4,746                 |
| Alexandria Real Estate Equities Inc. | 4.300% | 1/15/26       | 3,289               | 3,270                 |
| Alexandria Real Estate Equities Inc. | 3.800% | 4/15/26       | 7,982               | 7,878                 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/28       | 4,030               | 3,916                 |
| Alexandria Real Estate Equities Inc. | 4.500% | 7/30/29       | 2,375               | 2,321                 |
| Alexandria Real Estate Equities Inc. | 2.750% | 12/15/29      | 1,046               | 936                   |
| Alexandria Real Estate Equities Inc. | 4.700% | 7/1/30        | 6,725               | 6,558                 |
| Alexandria Real Estate Equities Inc. | 4.900% | 12/15/30      | 6,213               | 6,115                 |
| Alexandria Real Estate Equities Inc. | 3.375% | 8/15/31       | 13,500              | 12,086                |
| Alexandria Real Estate Equities Inc. | 2.000% | 5/18/32       | 5,900               | 4,701                 |
| Alexandria Real Estate Equities Inc. | 1.875% | 2/1/33        | 24,555              | 18,916                |
| Alexandria Real Estate Equities Inc. | 4.750% | 4/15/35       | 3,400               | 3,191                 |
| Alexandria Real Estate Equities Inc. | 5.250% | 5/15/36       | 4,500               | 4,361                 |
| Alexandria Real Estate Equities Inc. | 4.850% | 4/15/49       | 2,525               | 2,165                 |
| Alexandria Real Estate Equities Inc. | 4.000% | 2/1/50        | 8,311               | 6,175                 |
| Alexandria Real Estate Equities Inc. | 3.000% | 5/18/51       | 7,000               | 4,279                 |
| Alexandria Real Estate Equities Inc. | 3.550% | 3/15/52       | 19,000              | 12,898                |
| Alexandria Real Estate Equities Inc. | 5.150% | 4/15/53       | 3,615               | 3,214                 |
| Alexandria Real Estate Equities Inc. | 5.625% | 5/15/54       | 6,755               | 6,445                 |
| American Assets Trust LP             | 3.375% | 2/1/31        | 4,996               | 4,351                 |
| American Assets Trust LP             | 6.150% | 10/1/34       | 6,000               | 5,968                 |
| American Homes 4 Rent LP             | 4.250% | 2/15/28       | 2,015               | 1,967                 |
| American Homes 4 Rent LP             | 4.900% | 2/15/29       | 6,193               | 6,142                 |
| American Homes 4 Rent LP             | 3.625% | 4/15/32       | 12,219              | 10,914                |
| American Homes 4 Rent LP             | 5.500% | 2/1/34        | 6,720               | 6,688                 |
| American Homes 4 Rent LP             | 5.500% | 7/15/34       | 5,797               | 5,746                 |
| American Homes 4 Rent LP             | 5.250% | 3/15/35       | 6,000               | 5,837                 |
| American Homes 4 Rent LP             | 3.375% | 7/15/51       | 3,000               | 1,975                 |
| American Tower Corp.                 | 4.400% | 2/15/26       | 5,000               | 4,973                 |
| American Tower Corp.                 | 1.600% | 4/15/26       | 7,300               | 7,012                 |
| American Tower Corp.                 | 1.450% | 9/15/26       | 6,000               | 5,670                 |
| American Tower Corp.                 | 3.375% | 10/15/26      | 18,670              | 18,233                |
| American Tower Corp.                 | 3.125% | 1/15/27       | 20,295              | 19,631                |
| American Tower Corp.                 | 3.650% | 3/15/27       | 6,000               | 5,855                 |
| American Tower Corp.                 | 3.550% | 7/15/27       | 7,860               | 7,614                 |
| American Tower Corp.                 | 3.600% | 1/15/28       | 2,219               | 2,132                 |
| American Tower Corp.                 | 1.500% | 1/31/28       | 8,680               | 7,828                 |
| American Tower Corp.                 | 5.250% | 7/15/28       | 4,000               | 4,027                 |
| American Tower Corp.                 | 5.800% | 11/15/28      | 8,416               | 8,631                 |
| American Tower Corp.                 | 5.200% | 2/15/29       | 10,000              | 10,055                |
| American Tower Corp.                 | 3.950% | 3/15/29       | 9,750               | 9,339                 |
| American Tower Corp.                 | 3.800% | 8/15/29       | 13,110              | 12,412                |
| American Tower Corp.                 | 2.900% | 1/15/30       | 8,090               | 7,281                 |
| American Tower Corp.                 | 5.000% | 1/31/30       | 3,230               | 3,210                 |
| American Tower Corp.                 | 2.100% | 6/15/30       | 7,000               | 5,992                 |
| American Tower Corp.                 | 1.875% | 10/15/30      | 7,500               | 6,270                 |
| American Tower Corp.                 | 2.300% | 9/15/31       | 7,000               | 5,813                 |
| American Tower Corp.                 | 4.050% | 3/15/32       | 6,000               | 5,559                 |
| American Tower Corp.                 | 5.650% | 3/15/33       | 4,250               | 4,305                 |
| American Tower Corp.                 | 5.550% | 7/15/33       | 23,450              | 23,596                |
| American Tower Corp.                 | 5.900% | 11/15/33      | 4,000               | 4,118                 |
| American Tower Corp.                 | 5.450% | 2/15/34       | 2,416               | 2,414                 |
| American Tower Corp.                 | 5.400% | 1/31/35       | 24,005              | 23,742                |
| American Tower Corp.                 | 3.700% | 10/15/49      | 5,582               | 4,017                 |
| American Tower Corp.                 | 3.100% | 6/15/50       | 10,821              | 6,938                 |



|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| American Tower Corp.                      | 2.950% | 1/15/51       | 9,892               | 6,119                 |
| Americold Realty Operating Partnership LP | 5.409% | 9/12/34       | 3,330               | 3,186                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.950% | 5/11/26       | 10,330              | 10,088                |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.900% | 10/15/26      | 4,750               | 4,608                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.350% | 5/15/27       | 7,500               | 7,273                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.200% | 1/15/28       | 4,175               | 3,993                 |
| AvalonBay Communities Inc.                | 1.900% | 12/1/28       | 2,000               | 1,788                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.300% | 3/1/30        | 11,600              | 10,195                |
| <sup>2</sup> AvalonBay Communities Inc.   | 2.450% | 1/15/31       | 2,360               | 2,044                 |
| AvalonBay Communities Inc.                | 2.050% | 1/15/32       | 20,000              | 16,555                |
| AvalonBay Communities Inc.                | 5.000% | 2/15/33       | 6,500               | 6,399                 |
| AvalonBay Communities Inc.                | 5.300% | 12/7/33       | 5,000               | 5,005                 |
| AvalonBay Communities Inc.                | 5.350% | 6/1/34        | 4,600               | 4,620                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 3.900% | 10/15/46      | 2,970               | 2,304                 |
| <sup>2</sup> AvalonBay Communities Inc.   | 4.150% | 7/1/47        | 1,000               | 795                   |
| Boston Properties LP                      | 3.650% | 2/1/26        | 7,250               | 7,145                 |
| Boston Properties LP                      | 2.750% | 10/1/26       | 17,059              | 16,434                |
| Boston Properties LP                      | 6.750% | 12/1/27       | 19,000              | 19,823                |
| Boston Properties LP                      | 4.500% | 12/1/28       | 4,700               | 4,574                 |
| Boston Properties LP                      | 3.400% | 6/21/29       | 5,940               | 5,452                 |
| Boston Properties LP                      | 2.900% | 3/15/30       | 10,914              | 9,646                 |
| Boston Properties LP                      | 3.250% | 1/30/31       | 13,430              | 11,807                |
| Boston Properties LP                      | 2.450% | 10/1/33       | 11,449              | 8,827                 |
| Boston Properties LP                      | 6.500% | 1/15/34       | 2,920               | 3,059                 |
| Boston Properties LP                      | 5.750% | 1/15/35       | 10,000              | 9,808                 |
| Brixmor Operating Partnership LP          | 4.125% | 6/15/26       | 15,188              | 15,035                |
| Brixmor Operating Partnership LP          | 3.900% | 3/15/27       | 7,225               | 7,072                 |
| Brixmor Operating Partnership LP          | 2.250% | 4/1/28        | 3,394               | 3,102                 |
| Brixmor Operating Partnership LP          | 4.125% | 5/15/29       | 8,400               | 8,054                 |
| Brixmor Operating Partnership LP          | 4.050% | 7/1/30        | 18,093              | 17,094                |
| Brixmor Operating Partnership LP          | 2.500% | 8/16/31       | 5,000               | 4,199                 |
| Brixmor Operating Partnership LP          | 5.500% | 2/15/34       | 5,457               | 5,407                 |
| Brixmor Operating Partnership LP          | 5.750% | 2/15/35       | 4,550               | 4,589                 |
| Broadstone Net Lease LLC                  | 2.600% | 9/15/31       | 2,425               | 2,005                 |
| Camden Property Trust                     | 4.100% | 10/15/28      | 5,475               | 5,322                 |
| Camden Property Trust                     | 3.150% | 7/1/29        | 10,165              | 9,446                 |
| Camden Property Trust                     | 2.800% | 5/15/30       | 27,145              | 24,347                |
| Camden Property Trust                     | 3.350% | 11/1/49       | 1,550               | 1,065                 |
| CBRE Services Inc.                        | 4.875% | 3/1/26        | 8,208               | 8,201                 |
| CBRE Services Inc.                        | 5.500% | 4/1/29        | 14,075              | 14,305                |
| CBRE Services Inc.                        | 2.500% | 4/1/31        | 5,000               | 4,258                 |
| CBRE Services Inc.                        | 5.950% | 8/15/34       | 9,000               | 9,292                 |
| COPT Defense Properties LP                | 2.250% | 3/15/26       | 1,500               | 1,451                 |
| COPT Defense Properties LP                | 2.000% | 1/15/29       | 4,400               | 3,871                 |
| COPT Defense Properties LP                | 2.750% | 4/15/31       | 5,100               | 4,351                 |
| COPT Defense Properties LP                | 2.900% | 12/1/33       | 10,650              | 8,557                 |
| Cousins Properties LP                     | 5.375% | 2/15/32       | 5,010               | 4,923                 |
| Cousins Properties LP                     | 5.875% | 10/1/34       | 5,700               | 5,708                 |
| Crown Castle Inc.                         | 4.450% | 2/15/26       | 12,670              | 12,623                |
| Crown Castle Inc.                         | 3.700% | 6/15/26       | 19,130              | 18,818                |
| Crown Castle Inc.                         | 1.050% | 7/15/26       | 10,000              | 9,444                 |
| Crown Castle Inc.                         | 2.900% | 3/15/27       | 3,060               | 2,939                 |
| Crown Castle Inc.                         | 3.650% | 9/1/27        | 10,000              | 9,692                 |
| Crown Castle Inc.                         | 5.000% | 1/11/28       | 1,780               | 1,778                 |
| Crown Castle Inc.                         | 3.800% | 2/15/28       | 23,200              | 22,331                |
| Crown Castle Inc.                         | 4.800% | 9/1/28        | 7,000               | 6,921                 |
| Crown Castle Inc.                         | 4.300% | 2/15/29       | 4,827               | 4,671                 |
| Crown Castle Inc.                         | 4.900% | 9/1/29        | 23,500              | 23,244                |
| Crown Castle Inc.                         | 3.100% | 11/15/29      | 5,175               | 4,709                 |
| Crown Castle Inc.                         | 3.300% | 7/1/30        | 12,780              | 11,612                |
| Crown Castle Inc.                         | 2.250% | 1/15/31       | 12,591              | 10,574                |
| Crown Castle Inc.                         | 2.100% | 4/1/31        | 12,000              | 9,929                 |
| Crown Castle Inc.                         | 2.500% | 7/15/31       | 8,000               | 6,736                 |
| Crown Castle Inc.                         | 5.100% | 5/1/33        | 15,460              | 15,070                |
| Crown Castle Inc.                         | 5.200% | 9/1/34        | 28,230              | 27,517                |
| Crown Castle Inc.                         | 2.900% | 4/1/41        | 14,200              | 9,886                 |
| Crown Castle Inc.                         | 5.200% | 2/15/49       | 7,750               | 6,889                 |
| Crown Castle Inc.                         | 4.150% | 7/1/50        | 4,671               | 3,578                 |
| Crown Castle Inc.                         | 3.250% | 1/15/51       | 5,200               | 3,382                 |
| CubeSmart LP                              | 3.125% | 9/1/26        | 5,425               | 5,273                 |

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| CubeSmart LP                         | 2.250% | 12/15/28      | 7,100               | 6,385                 |
| CubeSmart LP                         | 4.375% | 2/15/29       | 4,925               | 4,782                 |
| CubeSmart LP                         | 3.000% | 2/15/30       | 1,850               | 1,665                 |
| CubeSmart LP                         | 2.000% | 2/15/31       | 600                 | 498                   |
| CubeSmart LP                         | 2.500% | 2/15/32       | 10,330              | 8,634                 |
| Digital Realty Trust LP              | 3.700% | 8/15/27       | 5,350               | 5,207                 |
| Digital Realty Trust LP              | 5.550% | 1/15/28       | 4,100               | 4,162                 |
| Digital Realty Trust LP              | 4.450% | 7/15/28       | 8,283               | 8,130                 |
| Digital Realty Trust LP              | 3.600% | 7/1/29        | 18,375              | 17,355                |
| DOC DR LLC                           | 4.300% | 3/15/27       | 12,645              | 12,493                |
| DOC DR LLC                           | 3.950% | 1/15/28       | 3,000               | 2,911                 |
| DOC DR LLC                           | 2.625% | 11/1/31       | 10,000              | 8,457                 |
| EPR Properties                       | 4.500% | 6/1/27        | 5,070               | 4,984                 |
| EPR Properties                       | 4.950% | 4/15/28       | 6,000               | 5,897                 |
| EPR Properties                       | 3.750% | 8/15/29       | 3,432               | 3,177                 |
| EPR Properties                       | 3.600% | 11/15/31      | 2,000               | 1,749                 |
| Equinix Europe 2 Financing Corp. LLC | 5.500% | 6/15/34       | 3,899               | 3,914                 |
| Equinix Inc.                         | 1.450% | 5/15/26       | 3,000               | 2,870                 |
| Equinix Inc.                         | 2.900% | 11/18/26      | 10,000              | 9,659                 |
| Equinix Inc.                         | 1.800% | 7/15/27       | 13,000              | 12,082                |
| Equinix Inc.                         | 1.550% | 3/15/28       | 3,000               | 2,700                 |
| Equinix Inc.                         | 2.000% | 5/15/28       | 4,000               | 3,636                 |
| Equinix Inc.                         | 3.200% | 11/18/29      | 24,025              | 22,082                |
| Equinix Inc.                         | 2.150% | 7/15/30       | 12,000              | 10,320                |
| Equinix Inc.                         | 2.500% | 5/15/31       | 7,950               | 6,789                 |
| Equinix Inc.                         | 3.900% | 4/15/32       | 9,800               | 9,025                 |
| Equinix Inc.                         | 3.000% | 7/15/50       | 5,500               | 3,468                 |
| Equinix Inc.                         | 2.950% | 9/15/51       | 5,485               | 3,364                 |
| Equinix Inc.                         | 3.400% | 2/15/52       | 9,000               | 6,112                 |
| ERP Operating LP                     | 2.850% | 11/1/26       | 13,030              | 12,627                |
| ERP Operating LP                     | 3.500% | 3/1/28        | 7,000               | 6,742                 |
| ERP Operating LP                     | 4.150% | 12/1/28       | 8,100               | 7,915                 |
| ERP Operating LP                     | 3.000% | 7/1/29        | 11,195              | 10,330                |
| ERP Operating LP                     | 2.500% | 2/15/30       | 10,000              | 8,889                 |
| ERP Operating LP                     | 4.650% | 9/15/34       | 11,851              | 11,227                |
| ERP Operating LP                     | 4.500% | 7/1/44        | 5,400               | 4,642                 |
| ERP Operating LP                     | 4.500% | 6/1/45        | 3,750               | 3,180                 |
| ERP Operating LP                     | 4.000% | 8/1/47        | 3,038               | 2,353                 |
| Essential Properties LP              | 2.950% | 7/15/31       | 3,900               | 3,322                 |
| Essex Portfolio LP                   | 3.375% | 4/15/26       | 9,915               | 9,738                 |
| Essex Portfolio LP                   | 1.700% | 3/1/28        | 4,000               | 3,615                 |
| Essex Portfolio LP                   | 4.000% | 3/1/29        | 4,965               | 4,775                 |
| Essex Portfolio LP                   | 3.000% | 1/15/30       | 9,630               | 8,709                 |
| Essex Portfolio LP                   | 1.650% | 1/15/31       | 2,500               | 2,031                 |
| Essex Portfolio LP                   | 2.550% | 6/15/31       | 680                 | 577                   |
| Essex Portfolio LP                   | 2.650% | 3/15/32       | 7,260               | 6,118                 |
| Essex Portfolio LP                   | 5.500% | 4/1/34        | 2,000               | 1,999                 |
| Essex Portfolio LP                   | 4.500% | 3/15/48       | 6,839               | 5,643                 |
| Essex Portfolio LP                   | 2.650% | 9/1/50        | 5,089               | 2,902                 |
| Extra Space Storage LP               | 3.500% | 7/1/26        | 9,625               | 9,450                 |
| Extra Space Storage LP               | 3.875% | 12/15/27      | 1,000               | 977                   |
| Extra Space Storage LP               | 5.700% | 4/1/28        | 7,630               | 7,788                 |
| Extra Space Storage LP               | 3.900% | 4/1/29        | 6,230               | 5,949                 |
| Extra Space Storage LP               | 4.000% | 6/15/29       | 1,950               | 1,865                 |
| Extra Space Storage LP               | 2.200% | 10/15/30      | 3,207               | 2,733                 |
| Extra Space Storage LP               | 5.900% | 1/15/31       | 5,600               | 5,776                 |
| Extra Space Storage LP               | 2.550% | 6/1/31        | 4,250               | 3,612                 |
| Extra Space Storage LP               | 2.400% | 10/15/31      | 9,000               | 7,478                 |
| Extra Space Storage LP               | 2.350% | 3/15/32       | 17,822              | 14,564                |
| Extra Space Storage LP               | 5.400% | 2/1/34        | 6,600               | 6,544                 |
| Extra Space Storage LP               | 5.350% | 1/15/35       | 12,873              | 12,689                |
| Federal Realty OP LP                 | 3.250% | 7/15/27       | 4,725               | 4,543                 |
| Federal Realty OP LP                 | 5.375% | 5/1/28        | 4,400               | 4,441                 |
| Federal Realty OP LP                 | 3.200% | 6/15/29       | 3,761               | 3,465                 |
| Federal Realty OP LP                 | 3.500% | 6/1/30        | 2,000               | 1,834                 |
| Federal Realty OP LP                 | 4.500% | 12/1/44       | 6,600               | 5,516                 |
| GLP Capital LP                       | 5.375% | 4/15/26       | 10,406              | 10,415                |
| GLP Capital LP                       | 5.750% | 6/1/28        | 4,750               | 4,790                 |
| GLP Capital LP                       | 5.300% | 1/15/29       | 6,225               | 6,178                 |
| GLP Capital LP                       | 4.000% | 1/15/30       | 11,750              | 10,910                |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| GLP Capital LP                            | 4.000% | 1/15/31       | 5,000               | 4,580                 |
| GLP Capital LP                            | 3.250% | 1/15/32       | 10,000              | 8,583                 |
| GLP Capital LP                            | 6.750% | 12/1/33       | 5,810               | 6,163                 |
| GLP Capital LP                            | 5.625% | 9/15/34       | 8,000               | 7,852                 |
| GLP Capital LP                            | 6.250% | 9/15/54       | 9,150               | 9,072                 |
| Healthcare Realty Holdings LP             | 3.500% | 8/1/26        | 3,300               | 3,225                 |
| Healthcare Realty Holdings LP             | 3.750% | 7/1/27        | 4,475               | 4,344                 |
| Healthcare Realty Holdings LP             | 3.100% | 2/15/30       | 3,405               | 3,054                 |
| Healthcare Realty Holdings LP             | 2.000% | 3/15/31       | 13,900              | 11,367                |
| Healthpeak OP LLC                         | 3.250% | 7/15/26       | 5,000               | 4,888                 |
| Healthpeak OP LLC                         | 3.500% | 7/15/29       | 12,729              | 11,919                |
| Healthpeak OP LLC                         | 3.000% | 1/15/30       | 10,300              | 9,333                 |
| Healthpeak OP LLC                         | 2.875% | 1/15/31       | 5,000               | 4,400                 |
| Healthpeak OP LLC                         | 5.250% | 12/15/32      | 10,700              | 10,615                |
| Healthpeak OP LLC                         | 6.750% | 2/1/41        | 1,496               | 1,623                 |
| Highwoods Realty LP                       | 3.875% | 3/1/27        | 13,850              | 13,477                |
| Highwoods Realty LP                       | 4.125% | 3/15/28       | 3,000               | 2,869                 |
| Highwoods Realty LP                       | 3.050% | 2/15/30       | 11,000              | 9,704                 |
| Highwoods Realty LP                       | 2.600% | 2/1/31        | 11,053              | 9,208                 |
| Highwoods Realty LP                       | 7.650% | 2/1/34        | 3,260               | 3,619                 |
| <sup>2</sup> Host Hotels & Resorts LP     | 3.375% | 12/15/29      | 9,574               | 8,759                 |
| <sup>2</sup> Host Hotels & Resorts LP     | 3.500% | 9/15/30       | 17,025              | 15,412                |
| <sup>2</sup> Host Hotels & Resorts LP     | 2.900% | 12/15/31      | 5,000               | 4,256                 |
| Host Hotels & Resorts LP                  | 5.700% | 7/1/34        | 6,900               | 6,890                 |
| Host Hotels & Resorts LP                  | 5.500% | 4/15/35       | 7,900               | 7,732                 |
| Invitation Homes Operating Partnership LP | 2.300% | 11/15/28      | 8,780               | 7,922                 |
| Invitation Homes Operating Partnership LP | 5.450% | 8/15/30       | 1,576               | 1,596                 |
| Invitation Homes Operating Partnership LP | 2.000% | 8/15/31       | 3,000               | 2,435                 |
| Invitation Homes Operating Partnership LP | 4.150% | 4/15/32       | 7,000               | 6,449                 |
| Invitation Homes Operating Partnership LP | 5.500% | 8/15/33       | 3,028               | 3,010                 |
| Invitation Homes Operating Partnership LP | 2.700% | 1/15/34       | 8,005               | 6,381                 |
| Invitation Homes Operating Partnership LP | 4.875% | 2/1/35        | 5,309               | 5,022                 |
| Jones Lang LaSalle Inc.                   | 6.875% | 12/1/28       | 5,000               | 5,297                 |
| Kilroy Realty LP                          | 4.750% | 12/15/28      | 2,150               | 2,098                 |
| Kilroy Realty LP                          | 4.250% | 8/15/29       | 2,975               | 2,802                 |
| Kilroy Realty LP                          | 3.050% | 2/15/30       | 10,025              | 8,785                 |
| Kilroy Realty LP                          | 2.500% | 11/15/32      | 3,850               | 2,986                 |
| Kilroy Realty LP                          | 2.650% | 11/15/33      | 11,760              | 8,990                 |
| Kimco Realty OP LLC                       | 2.800% | 10/1/26       | 1,893               | 1,833                 |
| Kimco Realty OP LLC                       | 1.900% | 3/1/28        | 16,200              | 14,798                |
| Kimco Realty OP LLC                       | 2.700% | 10/1/30       | 4,000               | 3,547                 |
| Kimco Realty OP LLC                       | 2.250% | 12/1/31       | 3,000               | 2,487                 |
| Kimco Realty OP LLC                       | 3.200% | 4/1/32        | 7,628               | 6,696                 |
| Kimco Realty OP LLC                       | 4.600% | 2/1/33        | 9,110               | 8,674                 |
| Kimco Realty OP LLC                       | 6.400% | 3/1/34        | 7,749               | 8,240                 |
| Kimco Realty OP LLC                       | 4.850% | 3/1/35        | 11,360              | 10,798                |
| Kimco Realty OP LLC                       | 4.250% | 4/1/45        | 325                 | 263                   |
| Kimco Realty OP LLC                       | 4.125% | 12/1/46       | 400                 | 314                   |
| Kimco Realty OP LLC                       | 4.450% | 9/1/47        | 3,480               | 2,860                 |
| Kimco Realty OP LLC                       | 3.700% | 10/1/49       | 6,021               | 4,363                 |
| Kite Realty Group LP                      | 4.000% | 10/1/26       | 7,900               | 7,787                 |
| Kite Realty Group LP                      | 4.950% | 12/15/31      | 7,075               | 6,872                 |
| Kite Realty Group LP                      | 5.500% | 3/1/34        | 3,821               | 3,794                 |
| Kite Realty Group Trust                   | 4.750% | 9/15/30       | 3,000               | 2,931                 |
| LXP Industrial Trust                      | 6.750% | 11/15/28      | 3,300               | 3,450                 |
| LXP Industrial Trust                      | 2.700% | 9/15/30       | 2,500               | 2,161                 |
| LXP Industrial Trust                      | 2.375% | 10/1/31       | 6,000               | 4,873                 |
| Mid-America Apartments LP                 | 1.100% | 9/15/26       | 8,897               | 8,380                 |
| Mid-America Apartments LP                 | 3.600% | 6/1/27        | 11,338              | 11,061                |
| Mid-America Apartments LP                 | 3.950% | 3/15/29       | 6,285               | 6,053                 |
| Mid-America Apartments LP                 | 2.750% | 3/15/30       | 5,245               | 4,692                 |
| Mid-America Apartments LP                 | 1.700% | 2/15/31       | 5,000               | 4,111                 |
| Mid-America Apartments LP                 | 5.300% | 2/15/32       | 4,155               | 4,174                 |
| Mid-America Apartments LP                 | 5.000% | 3/15/34       | 3,500               | 3,403                 |
| Mid-America Apartments LP                 | 4.950% | 3/1/35        | 3,185               | 3,068                 |
| Mid-America Apartments LP                 | 2.875% | 9/15/51       | 2,400               | 1,475                 |
| National Health Investors Inc.            | 3.000% | 2/1/31        | 8,500               | 7,297                 |
| NNN REIT Inc.                             | 3.600% | 12/15/26      | 2,475               | 2,422                 |
| NNN REIT Inc.                             | 3.500% | 10/15/27      | 1,050               | 1,015                 |
| NNN REIT Inc.                             | 4.300% | 10/15/28      | 4,437               | 4,330                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| NNN REIT Inc.                                             | 2.500% | 4/15/30       | 8,375               | 7,332                 |
| NNN REIT Inc.                                             | 5.600% | 10/15/33      | 5,500               | 5,542                 |
| NNN REIT Inc.                                             | 5.500% | 6/15/34       | 5,800               | 5,781                 |
| NNN REIT Inc.                                             | 4.800% | 10/15/48      | 2,275               | 1,917                 |
| NNN REIT Inc.                                             | 3.100% | 4/15/50       | 8,748               | 5,519                 |
| NNN REIT Inc.                                             | 3.500% | 4/15/51       | 7,200               | 4,871                 |
| NNN REIT Inc.                                             | 3.000% | 4/15/52       | 5,000               | 3,040                 |
| Omega Healthcare Investors Inc.                           | 5.250% | 1/15/26       | 5,250               | 5,258                 |
| Omega Healthcare Investors Inc.                           | 4.500% | 4/1/27        | 8,445               | 8,339                 |
| Omega Healthcare Investors Inc.                           | 4.750% | 1/15/28       | 3,984               | 3,930                 |
| Omega Healthcare Investors Inc.                           | 3.625% | 10/1/29       | 7,173               | 6,618                 |
| Omega Healthcare Investors Inc.                           | 3.375% | 2/1/31        | 22,979              | 20,383                |
| Omega Healthcare Investors Inc.                           | 3.250% | 4/15/33       | 4,500               | 3,760                 |
| Phillips Edison Grocery Center Operating Partnership I LP | 2.625% | 11/15/31      | 7,500               | 6,273                 |
| Piedmont Operating Partnership LP                         | 9.250% | 7/20/28       | 5,138               | 5,647                 |
| Piedmont Operating Partnership LP                         | 6.875% | 7/15/29       | 4,600               | 4,728                 |
| Piedmont Operating Partnership LP                         | 3.150% | 8/15/30       | 4,637               | 3,977                 |
| Piedmont Operating Partnership LP                         | 2.750% | 4/1/32        | 3,000               | 2,388                 |
| Prologis LP                                               | 3.250% | 6/30/26       | 4,050               | 3,977                 |
| Prologis LP                                               | 3.250% | 10/1/26       | 3,825               | 3,744                 |
| Prologis LP                                               | 2.125% | 4/15/27       | 8,100               | 7,672                 |
| Prologis LP                                               | 3.375% | 12/15/27      | 2,485               | 2,404                 |
| Prologis LP                                               | 4.875% | 6/15/28       | 8,895               | 8,917                 |
| Prologis LP                                               | 3.875% | 9/15/28       | 2,500               | 2,419                 |
| Prologis LP                                               | 4.000% | 9/15/28       | 2,025               | 1,970                 |
| Prologis LP                                               | 4.375% | 2/1/29        | 4,000               | 3,932                 |
| Prologis LP                                               | 2.875% | 11/15/29      | 1,000               | 915                   |
| Prologis LP                                               | 2.250% | 4/15/30       | 14,009              | 12,249                |
| Prologis LP                                               | 1.750% | 7/1/30        | 9,000               | 7,590                 |
| Prologis LP                                               | 1.250% | 10/15/30      | 8,000               | 6,550                 |
| Prologis LP                                               | 1.750% | 2/1/31        | 2,000               | 1,658                 |
| Prologis LP                                               | 1.625% | 3/15/31       | 8,377               | 6,832                 |
| Prologis LP                                               | 2.250% | 1/15/32       | 6,750               | 5,616                 |
| Prologis LP                                               | 4.750% | 6/15/33       | 16,700              | 16,140                |
| Prologis LP                                               | 5.125% | 1/15/34       | 3,797               | 3,740                 |
| Prologis LP                                               | 5.000% | 3/15/34       | 19,628              | 19,156                |
| Prologis LP                                               | 5.000% | 1/31/35       | 8,011               | 7,802                 |
| Prologis LP                                               | 4.375% | 9/15/48       | 3,500               | 2,891                 |
| Prologis LP                                               | 3.050% | 3/1/50        | 4,800               | 3,103                 |
| Prologis LP                                               | 3.000% | 4/15/50       | 8,089               | 5,176                 |
| Prologis LP                                               | 2.125% | 10/15/50      | 11,618              | 6,088                 |
| Prologis LP                                               | 5.250% | 6/15/53       | 10,200              | 9,510                 |
| Prologis LP                                               | 5.250% | 3/15/54       | 5,000               | 4,667                 |
| Public Storage Operating Co.                              | 0.875% | 2/15/26       | 2,600               | 2,494                 |
| Public Storage Operating Co.                              | 1.500% | 11/9/26       | 2,000               | 1,892                 |
| Public Storage Operating Co.                              | 3.094% | 9/15/27       | 6,600               | 6,347                 |
| Public Storage Operating Co.                              | 1.850% | 5/1/28        | 7,000               | 6,383                 |
| Public Storage Operating Co.                              | 1.950% | 11/9/28       | 6,222               | 5,598                 |
| Public Storage Operating Co.                              | 5.125% | 1/15/29       | 5,500               | 5,564                 |
| Public Storage Operating Co.                              | 3.385% | 5/1/29        | 5,855               | 5,526                 |
| Public Storage Operating Co.                              | 2.300% | 5/1/31        | 8,700               | 7,434                 |
| Public Storage Operating Co.                              | 2.250% | 11/9/31       | 5,000               | 4,179                 |
| Public Storage Operating Co.                              | 5.100% | 8/1/33        | 9,675               | 9,607                 |
| Public Storage Operating Co.                              | 5.350% | 8/1/53        | 9,860               | 9,376                 |
| Rayonier LP                                               | 2.750% | 5/17/31       | 2,000               | 1,692                 |
| Realty Income Corp.                                       | 0.750% | 3/15/26       | 3,811               | 3,635                 |
| Realty Income Corp.                                       | 4.875% | 6/1/26        | 2,925               | 2,932                 |
| Realty Income Corp.                                       | 4.125% | 10/15/26      | 10,420              | 10,319                |
| Realty Income Corp.                                       | 3.000% | 1/15/27       | 5,200               | 5,028                 |
| Realty Income Corp.                                       | 3.200% | 1/15/27       | 445                 | 431                   |
| Realty Income Corp.                                       | 3.950% | 8/15/27       | 4,350               | 4,279                 |
| Realty Income Corp.                                       | 3.400% | 1/15/28       | 6,000               | 5,754                 |
| Realty Income Corp.                                       | 3.650% | 1/15/28       | 7,725               | 7,460                 |
| Realty Income Corp.                                       | 2.100% | 3/15/28       | 5,000               | 4,595                 |
| Realty Income Corp.                                       | 2.200% | 6/15/28       | 3,945               | 3,607                 |
| Realty Income Corp.                                       | 4.750% | 2/15/29       | 9,960               | 9,885                 |
| Realty Income Corp.                                       | 3.250% | 6/15/29       | 4,053               | 3,780                 |
| Realty Income Corp.                                       | 4.000% | 7/15/29       | 2,650               | 2,550                 |
| Realty Income Corp.                                       | 3.100% | 12/15/29      | 16,600              | 15,236                |
| Realty Income Corp.                                       | 3.400% | 1/15/30       | 6,000               | 5,576                 |

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|------------------------------|--------|---------------|---------------------|-----------------------|
| Realty Income Corp.          | 3.250% | 1/15/31       | 15,696              | 14,160                |
| Realty Income Corp.          | 3.200% | 2/15/31       | 6,547               | 5,877                 |
| Realty Income Corp.          | 2.700% | 2/15/32       | 4,050               | 3,435                 |
| Realty Income Corp.          | 5.625% | 10/13/32      | 1,150               | 1,175                 |
| Realty Income Corp.          | 2.850% | 12/15/32      | 7,000               | 5,907                 |
| Realty Income Corp.          | 1.800% | 3/15/33       | 13,000              | 9,949                 |
| Realty Income Corp.          | 4.900% | 7/15/33       | 2,500               | 2,422                 |
| Realty Income Corp.          | 5.125% | 2/15/34       | 13,170              | 12,907                |
| Realty Income Corp.          | 4.650% | 3/15/47       | 7,155               | 6,157                 |
| Realty Income Corp.          | 5.375% | 9/1/54        | 5,050               | 4,788                 |
| Regency Centers LP           | 3.600% | 2/1/27        | 2,010               | 1,962                 |
| Regency Centers LP           | 4.125% | 3/15/28       | 1,375               | 1,340                 |
| Regency Centers LP           | 2.950% | 9/15/29       | 3,977               | 3,644                 |
| Regency Centers LP           | 3.700% | 6/15/30       | 5,000               | 4,669                 |
| Regency Centers LP           | 5.250% | 1/15/34       | 11,990              | 11,824                |
| Regency Centers LP           | 5.100% | 1/15/35       | 4,630               | 4,513                 |
| Regency Centers LP           | 4.400% | 2/1/47        | 5,650               | 4,648                 |
| Regency Centers LP           | 4.650% | 3/15/49       | 4,225               | 3,568                 |
| Rexford Industrial Realty LP | 5.000% | 6/15/28       | 2,600               | 2,589                 |
| Rexford Industrial Realty LP | 2.125% | 12/1/30       | 3,000               | 2,510                 |
| Rexford Industrial Realty LP | 2.150% | 9/1/31        | 6,000               | 4,880                 |
| Sabra Health Care LP         | 5.125% | 8/15/26       | 12,500              | 12,500                |
| Sabra Health Care LP         | 3.900% | 10/15/29      | 8,975               | 8,389                 |
| Sabra Health Care LP         | 3.200% | 12/1/31       | 3,500               | 3,003                 |
| Safehold GL Holdings LLC     | 2.800% | 6/15/31       | 2,000               | 1,708                 |
| Safehold GL Holdings LLC     | 2.850% | 1/15/32       | 9,800               | 8,237                 |
| Safehold GL Holdings LLC     | 6.100% | 4/1/34        | 1,200               | 1,221                 |
| Safehold GL Holdings LLC     | 5.650% | 1/15/35       | 5,328               | 5,194                 |
| Simon Property Group LP      | 3.300% | 1/15/26       | 5,941               | 5,858                 |
| Simon Property Group LP      | 3.250% | 11/30/26      | 10,986              | 10,715                |
| Simon Property Group LP      | 1.375% | 1/15/27       | 2,500               | 2,343                 |
| Simon Property Group LP      | 3.375% | 6/15/27       | 17,557              | 17,065                |
| Simon Property Group LP      | 3.375% | 12/1/27       | 4,700               | 4,547                 |
| Simon Property Group LP      | 1.750% | 2/1/28        | 10,250              | 9,378                 |
| Simon Property Group LP      | 2.450% | 9/13/29       | 22,561              | 20,274                |
| Simon Property Group LP      | 2.650% | 7/15/30       | 11,500              | 10,229                |
| Simon Property Group LP      | 2.200% | 2/1/31        | 6,800               | 5,784                 |
| Simon Property Group LP      | 2.250% | 1/15/32       | 8,435               | 6,998                 |
| Simon Property Group LP      | 2.650% | 2/1/32        | 7,500               | 6,382                 |
| Simon Property Group LP      | 6.250% | 1/15/34       | 5,500               | 5,836                 |
| Simon Property Group LP      | 4.750% | 9/26/34       | 16,435              | 15,576                |
| Simon Property Group LP      | 6.750% | 2/1/40        | 9,000               | 9,922                 |
| Simon Property Group LP      | 4.750% | 3/15/42       | 1,448               | 1,295                 |
| Simon Property Group LP      | 4.250% | 10/1/44       | 2,613               | 2,151                 |
| Simon Property Group LP      | 4.250% | 11/30/46      | 4,700               | 3,835                 |
| Simon Property Group LP      | 3.250% | 9/13/49       | 14,333              | 9,596                 |
| Simon Property Group LP      | 3.800% | 7/15/50       | 15,450              | 11,373                |
| Simon Property Group LP      | 5.850% | 3/8/53        | 7,333               | 7,382                 |
| Simon Property Group LP      | 6.650% | 1/15/54       | 5,500               | 6,106                 |
| Store Capital LLC            | 4.500% | 3/15/28       | 2,195               | 2,128                 |
| Store Capital LLC            | 4.625% | 3/15/29       | 10,500              | 10,104                |
| Store Capital LLC            | 2.750% | 11/18/30      | 1,500               | 1,292                 |
| Sun Communities Operating LP | 5.500% | 1/15/29       | 7,300               | 7,344                 |
| Sun Communities Operating LP | 4.200% | 4/15/32       | 20,574              | 18,761                |
| Sun Communities Operating LP | 5.700% | 1/15/33       | 3,100               | 3,083                 |
| Tanger Properties LP         | 3.125% | 9/1/26        | 4,710               | 4,565                 |
| Tanger Properties LP         | 3.875% | 7/15/27       | 2,600               | 2,522                 |
| Tanger Properties LP         | 2.750% | 9/1/31        | 5,000               | 4,218                 |
| 2 UDR Inc.                   | 2.950% | 9/1/26        | 7,465               | 7,236                 |
| 2 UDR Inc.                   | 3.500% | 7/1/27        | 5,250               | 5,085                 |
| 2 UDR Inc.                   | 3.500% | 1/15/28       | 5,075               | 4,853                 |
| UDR Inc.                     | 3.000% | 8/15/31       | 3,500               | 3,072                 |
| 2 UDR Inc.                   | 2.100% | 8/1/32        | 1,500               | 1,191                 |
| 2 UDR Inc.                   | 1.900% | 3/15/33       | 9,940               | 7,635                 |
| 2 UDR Inc.                   | 2.100% | 6/15/33       | 3,950               | 3,041                 |
| UDR Inc.                     | 5.125% | 9/1/34        | 2,550               | 2,468                 |
| UDR Inc.                     | 3.100% | 11/1/34       | 3,335               | 2,711                 |
| Ventas Realty LP             | 4.125% | 1/15/26       | 1,825               | 1,811                 |
| Ventas Realty LP             | 3.250% | 10/15/26      | 9,075               | 8,829                 |
| Ventas Realty LP             | 3.850% | 4/1/27        | 2,075               | 2,027                 |



|                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------|--------|---------------|---------------------|-----------------------|
| Ventas Realty LP   | 4.000% | 3/1/28        | 12,985              | 12,636                |
| Ventas Realty LP   | 3.000% | 1/15/30       | 3,865               | 3,484                 |
| Ventas Realty LP   | 4.750% | 11/15/30      | 765                 | 748                   |
| Ventas Realty LP   | 5.625% | 7/1/34        | 6,511               | 6,546                 |
| Ventas Realty LP   | 5.000% | 1/15/35       | 9,547               | 9,119                 |
| Ventas Realty LP   | 5.700% | 9/30/43       | 1,000               | 969                   |
| Ventas Realty LP   | 4.375% | 2/1/45        | 9,262               | 7,547                 |
| Ventas Realty LP   | 4.875% | 4/15/49       | 1,200               | 1,031                 |
| VICI Properties LP | 4.750% | 2/15/28       | 13,300              | 13,195                |
| VICI Properties LP | 4.950% | 2/15/30       | 10,000              | 9,788                 |
| VICI Properties LP | 5.125% | 11/15/31      | 11,900              | 11,627                |
| VICI Properties LP | 5.125% | 5/15/32       | 11,100              | 10,780                |
| VICI Properties LP | 5.750% | 4/1/34        | 12,500              | 12,585                |
| VICI Properties LP | 5.625% | 5/15/52       | 12,000              | 11,110                |
| VICI Properties LP | 6.125% | 4/1/54        | 6,800               | 6,727                 |
| Welltower OP LLC   | 4.250% | 4/1/26        | 16,567              | 16,488                |
| Welltower OP LLC   | 2.700% | 2/15/27       | 9,262               | 8,902                 |
| Welltower OP LLC   | 4.250% | 4/15/28       | 1,525               | 1,493                 |
| Welltower OP LLC   | 2.050% | 1/15/29       | 2,933               | 2,622                 |
| Welltower OP LLC   | 4.125% | 3/15/29       | 12,145              | 11,756                |
| Welltower OP LLC   | 3.100% | 1/15/30       | 13,731              | 12,502                |
| Welltower OP LLC   | 2.750% | 1/15/31       | 16,750              | 14,607                |
| Welltower OP LLC   | 2.800% | 6/1/31        | 4,800               | 4,175                 |
| Welltower OP LLC   | 2.750% | 1/15/32       | 12,175              | 10,361                |
| Welltower OP LLC   | 3.850% | 6/15/32       | 4,200               | 3,843                 |
| Welltower OP LLC   | 6.500% | 3/15/41       | 2,000               | 2,140                 |
| Welltower OP LLC   | 5.125% | 3/15/43       | 950                 | 871                   |
| Welltower OP LLC   | 4.950% | 9/1/48        | 4,450               | 3,987                 |
| Weyerhaeuser Co.   | 4.750% | 5/15/26       | 3,041               | 3,040                 |
| Weyerhaeuser Co.   | 4.000% | 11/15/29      | 11,200              | 10,684                |
| Weyerhaeuser Co.   | 4.000% | 4/15/30       | 8,000               | 7,577                 |
| Weyerhaeuser Co.   | 7.375% | 3/15/32       | 2,427               | 2,703                 |
| Weyerhaeuser Co.   | 3.375% | 3/9/33        | 9,548               | 8,293                 |
| Weyerhaeuser Co.   | 4.000% | 3/9/52        | 4,703               | 3,532                 |
| WP Carey Inc.      | 4.250% | 10/1/26       | 2,350               | 2,325                 |
| WP Carey Inc.      | 3.850% | 7/15/29       | 2,200               | 2,093                 |
| WP Carey Inc.      | 2.250% | 4/1/33        | 13,242              | 10,436                |
|                    |        |               |                     | <b>2,933,126</b>      |

**Technology (2.2%)**

|                             |        |         |        |        |
|-----------------------------|--------|---------|--------|--------|
| Accenture Capital Inc.      | 3.900% | 10/4/27 | 12,700 | 12,513 |
| Accenture Capital Inc.      | 4.050% | 10/4/29 | 13,000 | 12,617 |
| Accenture Capital Inc.      | 4.250% | 10/4/31 | 13,100 | 12,590 |
| Accenture Capital Inc.      | 4.500% | 10/4/34 | 9,750  | 9,262  |
| Adobe Inc.                  | 2.150% | 2/1/27  | 10,800 | 10,303 |
| Adobe Inc.                  | 4.850% | 4/4/27  | 4,220  | 4,248  |
| Adobe Inc.                  | 2.300% | 2/1/30  | 13,150 | 11,694 |
| Adobe Inc.                  | 4.950% | 4/4/34  | 10,000 | 9,906  |
| Advanced Micro Devices Inc. | 3.924% | 6/1/32  | 4,750  | 4,410  |
| Amdocs Ltd.                 | 2.538% | 6/15/30 | 6,100  | 5,302  |
| Analog Devices Inc.         | 3.500% | 12/5/26 | 5,965  | 5,856  |
| Analog Devices Inc.         | 3.450% | 6/15/27 | 5,625  | 5,481  |
| Analog Devices Inc.         | 1.700% | 10/1/28 | 8,000  | 7,176  |
| Analog Devices Inc.         | 2.100% | 10/1/31 | 10,000 | 8,376  |
| Analog Devices Inc.         | 2.800% | 10/1/41 | 23,000 | 16,187 |
| Analog Devices Inc.         | 2.950% | 10/1/51 | 12,000 | 7,606  |
| Apple Inc.                  | 0.700% | 2/8/26  | 21,300 | 20,464 |
| Apple Inc.                  | 3.250% | 2/23/26 | 63,501 | 62,697 |
| Apple Inc.                  | 2.450% | 8/4/26  | 24,982 | 24,240 |
| Apple Inc.                  | 2.050% | 9/11/26 | 60,086 | 57,818 |
| Apple Inc.                  | 3.350% | 2/9/27  | 18,601 | 18,219 |
| Apple Inc.                  | 3.200% | 5/11/27 | 36,000 | 34,994 |
| Apple Inc.                  | 2.900% | 9/12/27 | 37,855 | 36,399 |
| Apple Inc.                  | 1.200% | 2/8/28  | 28,800 | 26,020 |
| Apple Inc.                  | 4.000% | 5/10/28 | 11,000 | 10,840 |
| Apple Inc.                  | 1.400% | 8/5/28  | 12,571 | 11,282 |
| Apple Inc.                  | 2.200% | 9/11/29 | 21,280 | 19,146 |
| Apple Inc.                  | 4.150% | 5/10/30 | 10,305 | 10,204 |
| Apple Inc.                  | 1.650% | 5/11/30 | 18,500 | 15,893 |
| Apple Inc.                  | 1.250% | 8/20/30 | 11,000 | 9,185  |

|                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|
| Apple Inc.                     | 1.650% | 2/8/31        | 27,800              | 23,376                |
| Apple Inc.                     | 1.700% | 8/5/31        | 19,000              | 15,821                |
| Apple Inc.                     | 3.350% | 8/8/32        | 40,000              | 36,641                |
| Apple Inc.                     | 4.500% | 2/23/36       | 13,180              | 12,841                |
| Apple Inc.                     | 2.375% | 2/8/41        | 16,025              | 11,017                |
| Apple Inc.                     | 3.850% | 5/4/43        | 34,463              | 28,481                |
| Apple Inc.                     | 4.450% | 5/6/44        | 16,687              | 15,171                |
| Apple Inc.                     | 3.450% | 2/9/45        | 28,078              | 21,464                |
| Apple Inc.                     | 4.375% | 5/13/45       | 30,889              | 27,194                |
| Apple Inc.                     | 4.650% | 2/23/46       | 41,300              | 37,654                |
| Apple Inc.                     | 3.850% | 8/4/46        | 31,680              | 25,462                |
| Apple Inc.                     | 3.750% | 9/12/47       | 12,824              | 10,061                |
| Apple Inc.                     | 3.750% | 11/13/47      | 12,160              | 9,543                 |
| Apple Inc.                     | 2.950% | 9/11/49       | 24,768              | 16,491                |
| Apple Inc.                     | 2.650% | 5/11/50       | 32,820              | 20,346                |
| Apple Inc.                     | 2.400% | 8/20/50       | 29,726              | 17,482                |
| Apple Inc.                     | 2.650% | 2/8/51        | 44,368              | 27,304                |
| Apple Inc.                     | 2.700% | 8/5/51        | 18,000              | 11,166                |
| Apple Inc.                     | 3.950% | 8/8/52        | 18,500              | 14,687                |
| Apple Inc.                     | 4.850% | 5/10/53       | 4,908               | 4,630                 |
| Apple Inc.                     | 2.550% | 8/20/60       | 16,952              | 9,883                 |
| Apple Inc.                     | 2.800% | 2/8/61        | 24,665              | 14,597                |
| Apple Inc.                     | 2.850% | 8/5/61        | 10,000              | 6,003                 |
| Apple Inc.                     | 4.100% | 8/8/62        | 7,000               | 5,546                 |
| Applied Materials Inc.         | 3.300% | 4/1/27        | 17,200              | 16,752                |
| Applied Materials Inc.         | 1.750% | 6/1/30        | 6,080               | 5,193                 |
| Applied Materials Inc.         | 5.100% | 10/1/35       | 6,475               | 6,469                 |
| Applied Materials Inc.         | 5.850% | 6/15/41       | 10,905              | 11,276                |
| Applied Materials Inc.         | 4.350% | 4/1/47        | 11,000              | 9,299                 |
| Applied Materials Inc.         | 2.750% | 6/1/50        | 8,117               | 5,057                 |
| Arrow Electronics Inc.         | 3.875% | 1/12/28       | 6,375               | 6,137                 |
| Arrow Electronics Inc.         | 2.950% | 2/15/32       | 4,000               | 3,403                 |
| Arrow Electronics Inc.         | 5.875% | 4/10/34       | 5,700               | 5,722                 |
| Atlassian Corp.                | 5.250% | 5/15/29       | 5,915               | 5,954                 |
| Atlassian Corp.                | 5.500% | 5/15/34       | 5,700               | 5,727                 |
| Autodesk Inc.                  | 3.500% | 6/15/27       | 4,150               | 4,029                 |
| Autodesk Inc.                  | 2.850% | 1/15/30       | 10,300              | 9,326                 |
| Autodesk Inc.                  | 2.400% | 12/15/31      | 13,819              | 11,603                |
| Automatic Data Processing Inc. | 1.700% | 5/15/28       | 22,883              | 20,889                |
| Automatic Data Processing Inc. | 1.250% | 9/1/30        | 8,300               | 6,894                 |
| Automatic Data Processing Inc. | 4.450% | 9/9/34        | 9,250               | 8,792                 |
| Avnet Inc.                     | 4.625% | 4/15/26       | 4,625               | 4,597                 |
| Avnet Inc.                     | 6.250% | 3/15/28       | 5,000               | 5,136                 |
| Avnet Inc.                     | 3.000% | 5/15/31       | 2,800               | 2,382                 |
| Block Financial LLC            | 2.500% | 7/15/28       | 2,000               | 1,819                 |
| Block Financial LLC            | 3.875% | 8/15/30       | 6,950               | 6,415                 |
| Booz Allen Hamilton Inc.       | 5.950% | 8/4/33        | 7,800               | 7,979                 |
| Broadcom Corp.                 | 3.875% | 1/15/27       | 42,704              | 42,022                |
| Broadcom Corp.                 | 3.500% | 1/15/28       | 6,500               | 6,253                 |
| Broadcom Inc.                  | 3.459% | 9/15/26       | 48,778              | 47,854                |
| Broadcom Inc.                  | 5.050% | 7/12/27       | 11,636              | 11,748                |
| 7 Broadcom Inc.                | 1.950% | 2/15/28       | 8,000               | 7,322                 |
| Broadcom Inc.                  | 4.150% | 2/15/28       | 5,690               | 5,594                 |
| Broadcom Inc.                  | 4.110% | 9/15/28       | 20,000              | 19,532                |
| 7 Broadcom Inc.                | 4.000% | 4/15/29       | 2,000               | 1,924                 |
| Broadcom Inc.                  | 4.750% | 4/15/29       | 34,566              | 34,319                |
| Broadcom Inc.                  | 5.050% | 7/12/29       | 11,864              | 11,906                |
| Broadcom Inc.                  | 4.350% | 2/15/30       | 8,900               | 8,654                 |
| Broadcom Inc.                  | 5.000% | 4/15/30       | 48,100              | 48,114                |
| Broadcom Inc.                  | 4.150% | 11/15/30      | 24,000              | 22,980                |
| 7 Broadcom Inc.                | 2.450% | 2/15/31       | 46,500              | 40,115                |
| Broadcom Inc.                  | 5.150% | 11/15/31      | 5,752               | 5,787                 |
| 2 Broadcom Inc.                | 4.550% | 2/15/32       | 15,790              | 15,262                |
| 7 Broadcom Inc.                | 4.150% | 4/15/32       | 14,000              | 13,112                |
| Broadcom Inc.                  | 4.300% | 11/15/32      | 21,650              | 20,419                |
| 7 Broadcom Inc.                | 2.600% | 2/15/33       | 18,000              | 14,883                |
| 7 Broadcom Inc.                | 3.419% | 4/15/33       | 27,904              | 24,424                |
| 7 Broadcom Inc.                | 3.469% | 4/15/34       | 28,006              | 24,250                |
| 7 Broadcom Inc.                | 3.137% | 11/15/35      | 33,750              | 27,547                |
| 7 Broadcom Inc.                | 3.187% | 11/15/36      | 27,100              | 21,808                |

|   |                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| 7 | Broadcom Inc.                               | 4.926% | 5/15/37       | 27,471              | 26,128                |
| 7 | Broadcom Inc.                               | 3.500% | 2/15/41       | 25,343              | 19,766                |
| 7 | Broadcom Inc.                               | 3.750% | 2/15/51       | 18,000              | 13,359                |
|   | Broadridge Financial Solutions Inc.         | 3.400% | 6/27/26       | 2,800               | 2,746                 |
|   | Broadridge Financial Solutions Inc.         | 2.900% | 12/1/29       | 8,200               | 7,412                 |
|   | Broadridge Financial Solutions Inc.         | 2.600% | 5/1/31        | 10,800              | 9,233                 |
|   | Cadence Design Systems Inc.                 | 4.200% | 9/10/27       | 3,925               | 3,880                 |
|   | Cadence Design Systems Inc.                 | 4.300% | 9/10/29       | 16,650              | 16,317                |
|   | Cadence Design Systems Inc.                 | 4.700% | 9/10/34       | 36,850              | 35,322                |
|   | CDW LLC                                     | 4.250% | 4/1/28        | 8,481               | 8,213                 |
|   | CDW LLC                                     | 3.250% | 2/15/29       | 9,169               | 8,452                 |
|   | CDW LLC                                     | 5.100% | 3/1/30        | 3,778               | 3,725                 |
|   | CDW LLC                                     | 3.569% | 12/1/31       | 7,826               | 6,974                 |
|   | CDW LLC                                     | 5.550% | 8/22/34       | 3,778               | 3,730                 |
|   | CGI Inc.                                    | 1.450% | 9/14/26       | 19,725              | 18,661                |
|   | CGI Inc.                                    | 2.300% | 9/14/31       | 4,600               | 3,816                 |
|   | Cintas Corp. No. 2                          | 3.700% | 4/1/27        | 15,559              | 15,245                |
|   | Cintas Corp. No. 2                          | 4.000% | 5/1/32        | 9,700               | 9,074                 |
|   | Cintas Corp. No. 2                          | 6.150% | 8/15/36       | 259                 | 273                   |
|   | Cisco Systems Inc.                          | 4.900% | 2/26/26       | 18,660              | 18,777                |
|   | Cisco Systems Inc.                          | 2.950% | 2/28/26       | 10,105              | 9,935                 |
|   | Cisco Systems Inc.                          | 2.500% | 9/20/26       | 3,240               | 3,140                 |
|   | Cisco Systems Inc.                          | 4.800% | 2/26/27       | 32,500              | 32,723                |
|   | Cisco Systems Inc.                          | 4.850% | 2/26/29       | 83,850              | 84,339                |
|   | Cisco Systems Inc.                          | 4.950% | 2/26/31       | 42,991              | 43,122                |
|   | Cisco Systems Inc.                          | 5.050% | 2/26/34       | 43,352              | 43,166                |
|   | Cisco Systems Inc.                          | 5.900% | 2/15/39       | 22,966              | 24,181                |
|   | Cisco Systems Inc.                          | 5.500% | 1/15/40       | 20,142              | 20,269                |
|   | Cisco Systems Inc.                          | 5.300% | 2/26/54       | 21,775              | 21,109                |
|   | Cisco Systems Inc.                          | 5.350% | 2/26/64       | 12,395              | 11,880                |
|   | Concentrix Corp.                            | 6.600% | 8/2/28        | 16,980              | 17,395                |
|   | Corning Inc.                                | 4.700% | 3/15/37       | 2,475               | 2,276                 |
|   | Corning Inc.                                | 5.750% | 8/15/40       | 8,460               | 8,457                 |
|   | Corning Inc.                                | 4.750% | 3/15/42       | 5,059               | 4,482                 |
|   | Corning Inc.                                | 5.350% | 11/15/48      | 1,500               | 1,398                 |
|   | Corning Inc.                                | 4.375% | 11/15/57      | 7,050               | 5,399                 |
|   | Corning Inc.                                | 5.850% | 11/15/68      | 3,200               | 3,056                 |
|   | Corning Inc.                                | 5.450% | 11/15/79      | 16,800              | 15,184                |
|   | Dell Inc.                                   | 6.500% | 4/15/38       | 5,700               | 5,965                 |
|   | Dell International LLC                      | 6.020% | 6/15/26       | 33,467              | 33,952                |
|   | Dell International LLC                      | 4.900% | 10/1/26       | 22,585              | 22,639                |
|   | Dell International LLC                      | 6.100% | 7/15/27       | 22,554              | 23,208                |
|   | Dell International LLC                      | 5.250% | 2/1/28        | 10,490              | 10,610                |
|   | Dell International LLC                      | 5.300% | 10/1/29       | 2,789               | 2,817                 |
|   | Dell International LLC                      | 4.350% | 2/1/30        | 3,700               | 3,581                 |
|   | Dell International LLC                      | 6.200% | 7/15/30       | 4,868               | 5,103                 |
|   | Dell International LLC                      | 5.750% | 2/1/33        | 8,290               | 8,514                 |
|   | Dell International LLC                      | 4.850% | 2/1/35        | 28,622              | 27,167                |
|   | Dell International LLC                      | 8.100% | 7/15/36       | 11,118              | 13,177                |
|   | Dell International LLC                      | 3.375% | 12/15/41      | 10,500              | 7,706                 |
|   | Dell International LLC                      | 8.350% | 7/15/46       | 7,046               | 8,938                 |
|   | Dell International LLC                      | 3.450% | 12/15/51      | 18,500              | 12,516                |
|   | DXC Technology Co.                          | 1.800% | 9/15/26       | 7,800               | 7,379                 |
|   | DXC Technology Co.                          | 2.375% | 9/15/28       | 6,900               | 6,214                 |
|   | Equifax Inc.                                | 5.100% | 6/1/28        | 31,800              | 31,919                |
|   | Equifax Inc.                                | 4.800% | 9/15/29       | 3,717               | 3,672                 |
|   | Equifax Inc.                                | 3.100% | 5/15/30       | 10,310              | 9,345                 |
|   | Equifax Inc.                                | 2.350% | 9/15/31       | 11,000              | 9,196                 |
|   | Fidelity National Information Services Inc. | 1.150% | 3/1/26        | 13,000              | 12,468                |
|   | Fidelity National Information Services Inc. | 1.650% | 3/1/28        | 7,500               | 6,783                 |
|   | Fidelity National Information Services Inc. | 3.750% | 5/21/29       | 6,500               | 6,157                 |
|   | Fidelity National Information Services Inc. | 2.250% | 3/1/31        | 14,700              | 12,459                |
|   | Fidelity National Information Services Inc. | 5.100% | 7/15/32       | 10,000              | 9,947                 |
|   | Fidelity National Information Services Inc. | 3.100% | 3/1/41        | 9,000               | 6,533                 |
|   | Fidelity National Information Services Inc. | 4.500% | 8/15/46       | 300                 | 244                   |
|   | Fiserv Inc.                                 | 3.200% | 7/1/26        | 21,000              | 20,533                |
|   | Fiserv Inc.                                 | 2.250% | 6/1/27        | 13,700              | 12,922                |
|   | Fiserv Inc.                                 | 5.450% | 3/2/28        | 20,000              | 20,310                |
|   | Fiserv Inc.                                 | 4.200% | 10/1/28       | 11,000              | 10,699                |
|   | Fiserv Inc.                                 | 3.500% | 7/1/29        | 34,776              | 32,627                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Fiserv Inc.                         | 4.750% | 3/15/30       | 12,200              | 12,041                |
| Fiserv Inc.                         | 2.650% | 6/1/30        | 11,000              | 9,721                 |
| Fiserv Inc.                         | 5.625% | 8/21/33       | 11,887              | 12,096                |
| Fiserv Inc.                         | 5.450% | 3/15/34       | 12,010              | 12,012                |
| Fiserv Inc.                         | 5.150% | 8/12/34       | 14,500              | 14,168                |
| Fiserv Inc.                         | 4.400% | 7/1/49        | 22,550              | 18,397                |
| Flex Ltd.                           | 3.750% | 2/1/26        | 6,000               | 5,914                 |
| Flex Ltd.                           | 4.875% | 6/15/29       | 9,819               | 9,623                 |
| Flex Ltd.                           | 4.875% | 5/12/30       | 4,000               | 3,902                 |
| Flex Ltd.                           | 5.250% | 1/15/32       | 8,000               | 7,884                 |
| Fortinet Inc.                       | 1.000% | 3/15/26       | 5,000               | 4,781                 |
| Fortinet Inc.                       | 2.200% | 3/15/31       | 5,000               | 4,249                 |
| Genpact Luxembourg Sarl             | 6.000% | 6/4/29        | 4,125               | 4,214                 |
| Global Payments Inc.                | 1.200% | 3/1/26        | 8,800               | 8,433                 |
| Global Payments Inc.                | 4.800% | 4/1/26        | 6,500               | 6,487                 |
| Global Payments Inc.                | 2.150% | 1/15/27       | 8,050               | 7,630                 |
| Global Payments Inc.                | 4.950% | 8/15/27       | 1,105               | 1,107                 |
| Global Payments Inc.                | 4.450% | 6/1/28        | 11,060              | 10,822                |
| Global Payments Inc.                | 3.200% | 8/15/29       | 20,743              | 19,012                |
| Global Payments Inc.                | 2.900% | 5/15/30       | 8,205               | 7,305                 |
| Global Payments Inc.                | 2.900% | 11/15/31      | 11,600              | 9,917                 |
| Global Payments Inc.                | 5.400% | 8/15/32       | 9,500               | 9,488                 |
| Global Payments Inc.                | 4.150% | 8/15/49       | 9,635               | 7,189                 |
| Global Payments Inc.                | 5.950% | 8/15/52       | 8,270               | 7,992                 |
| Hewlett Packard Enterprise Co.      | 1.750% | 4/1/26        | 8,160               | 7,859                 |
| Hewlett Packard Enterprise Co.      | 4.450% | 9/25/26       | 12,200              | 12,137                |
| Hewlett Packard Enterprise Co.      | 4.400% | 9/25/27       | 6,050               | 5,983                 |
| Hewlett Packard Enterprise Co.      | 5.250% | 7/1/28        | 14,000              | 14,129                |
| Hewlett Packard Enterprise Co.      | 4.550% | 10/15/29      | 23,485              | 22,884                |
| Hewlett Packard Enterprise Co.      | 4.850% | 10/15/31      | 24,650              | 24,037                |
| Hewlett Packard Enterprise Co.      | 5.000% | 10/15/34      | 42,359              | 40,725                |
| Hewlett Packard Enterprise Co.      | 6.350% | 10/15/45      | 13,011              | 13,467                |
| Hewlett Packard Enterprise Co.      | 5.600% | 10/15/54      | 57,622              | 54,231                |
| HP Inc.                             | 1.450% | 6/17/26       | 15,600              | 14,879                |
| HP Inc.                             | 3.000% | 6/17/27       | 14,610              | 13,998                |
| HP Inc.                             | 4.750% | 1/15/28       | 8,500               | 8,486                 |
| HP Inc.                             | 4.000% | 4/15/29       | 10,000              | 9,582                 |
| HP Inc.                             | 3.400% | 6/17/30       | 16,000              | 14,661                |
| HP Inc.                             | 2.650% | 6/17/31       | 11,000              | 9,412                 |
| HP Inc.                             | 4.200% | 4/15/32       | 10,000              | 9,359                 |
| HP Inc.                             | 5.500% | 1/15/33       | 10,375              | 10,455                |
| HP Inc.                             | 6.000% | 9/15/41       | 13,170              | 13,298                |
| Hubbell Inc.                        | 3.350% | 3/1/26        | 2,800               | 2,754                 |
| Hubbell Inc.                        | 3.150% | 8/15/27       | 3,425               | 3,279                 |
| Hubbell Inc.                        | 3.500% | 2/15/28       | 4,645               | 4,456                 |
| Hubbell Inc.                        | 2.300% | 3/15/31       | 3,000               | 2,547                 |
| IBM International Capital Pte. Ltd. | 4.600% | 2/5/29        | 6,000               | 5,945                 |
| IBM International Capital Pte. Ltd. | 4.900% | 2/5/34        | 11,525              | 11,192                |
| IBM International Capital Pte. Ltd. | 5.300% | 2/5/54        | 16,000              | 14,733                |
| Intel Corp.                         | 2.600% | 5/19/26       | 11,340              | 10,996                |
| Intel Corp.                         | 3.750% | 3/25/27       | 9,400               | 9,152                 |
| Intel Corp.                         | 3.750% | 8/5/27        | 5,500               | 5,334                 |
| Intel Corp.                         | 4.875% | 2/10/28       | 18,490              | 18,387                |
| Intel Corp.                         | 1.600% | 8/12/28       | 10,830              | 9,569                 |
| Intel Corp.                         | 4.000% | 8/5/29        | 15,500              | 14,760                |
| Intel Corp.                         | 2.450% | 11/15/29      | 46,000              | 40,341                |
| Intel Corp.                         | 5.125% | 2/10/30       | 13,000              | 12,876                |
| Intel Corp.                         | 3.900% | 3/25/30       | 19,005              | 17,778                |
| Intel Corp.                         | 2.000% | 8/12/31       | 13,750              | 11,071                |
| Intel Corp.                         | 4.150% | 8/5/32        | 17,600              | 16,011                |
| Intel Corp.                         | 4.000% | 12/15/32      | 13,700              | 12,284                |
| Intel Corp.                         | 5.200% | 2/10/33       | 34,933              | 33,736                |
| Intel Corp.                         | 4.600% | 3/25/40       | 3,274               | 2,721                 |
| Intel Corp.                         | 2.800% | 8/12/41       | 8,000               | 5,094                 |
| Intel Corp.                         | 4.800% | 10/1/41       | 12,072              | 10,037                |
| Intel Corp.                         | 4.250% | 12/15/42      | 10,903              | 8,284                 |
| Intel Corp.                         | 5.625% | 2/10/43       | 4,000               | 3,653                 |
| Intel Corp.                         | 4.900% | 7/29/45       | 18,500              | 14,922                |
| Intel Corp.                         | 4.100% | 5/19/46       | 21,725              | 15,475                |
| Intel Corp.                         | 3.734% | 12/8/47       | 19,850              | 13,119                |

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Intel Corp.                           | 3.250% | 11/15/49      | 44,204              | 26,433                |
| Intel Corp.                           | 4.750% | 3/25/50       | 21,259              | 16,419                |
| Intel Corp.                           | 3.050% | 8/12/51       | 7,300               | 4,146                 |
| Intel Corp.                           | 4.900% | 8/5/52        | 25,000              | 19,682                |
| Intel Corp.                           | 5.700% | 2/10/53       | 39,186              | 34,655                |
| Intel Corp.                           | 3.100% | 2/15/60       | 10,100              | 5,376                 |
| Intel Corp.                           | 3.200% | 8/12/61       | 7,900               | 4,271                 |
| Intel Corp.                           | 5.050% | 8/5/62        | 17,696              | 13,788                |
| Intel Corp.                           | 5.900% | 2/10/63       | 13,365              | 11,990                |
| International Business Machines Corp. | 3.450% | 2/19/26       | 17,464              | 17,231                |
| International Business Machines Corp. | 3.300% | 5/15/26       | 37,800              | 37,127                |
| International Business Machines Corp. | 1.700% | 5/15/27       | 15,092              | 14,090                |
| International Business Machines Corp. | 6.220% | 8/1/27        | 1,975               | 2,049                 |
| International Business Machines Corp. | 6.500% | 1/15/28       | 50                  | 52                    |
| International Business Machines Corp. | 4.500% | 2/6/28        | 22,980              | 22,832                |
| International Business Machines Corp. | 3.500% | 5/15/29       | 29,255              | 27,724                |
| International Business Machines Corp. | 1.950% | 5/15/30       | 32,620              | 27,996                |
| International Business Machines Corp. | 4.750% | 2/6/33        | 19,285              | 18,893                |
| International Business Machines Corp. | 4.150% | 5/15/39       | 23,200              | 19,921                |
| International Business Machines Corp. | 5.600% | 11/30/39      | 5,823               | 5,818                 |
| International Business Machines Corp. | 2.850% | 5/15/40       | 7,810               | 5,562                 |
| International Business Machines Corp. | 4.000% | 6/20/42       | 21,966              | 17,891                |
| International Business Machines Corp. | 4.700% | 2/19/46       | 1,200               | 1,042                 |
| International Business Machines Corp. | 4.250% | 5/15/49       | 40,865              | 32,800                |
| International Business Machines Corp. | 2.950% | 5/15/50       | 12,255              | 7,701                 |
| International Business Machines Corp. | 4.900% | 7/27/52       | 7,054               | 6,255                 |
| International Business Machines Corp. | 5.100% | 2/6/53        | 13,490              | 12,348                |
| Intuit Inc.                           | 1.350% | 7/15/27       | 4,500               | 4,150                 |
| Intuit Inc.                           | 1.650% | 7/15/30       | 9,500               | 8,006                 |
| Intuit Inc.                           | 5.200% | 9/15/33       | 10,000              | 10,015                |
| Intuit Inc.                           | 5.500% | 9/15/53       | 8,500               | 8,325                 |
| Jabil Inc.                            | 1.700% | 4/15/26       | 5,000               | 4,798                 |
| Jabil Inc.                            | 3.950% | 1/12/28       | 6,000               | 5,803                 |
| Jabil Inc.                            | 3.600% | 1/15/30       | 6,070               | 5,599                 |
| Jabil Inc.                            | 3.000% | 1/15/31       | 10,500              | 9,241                 |
| Juniper Networks Inc.                 | 3.750% | 8/15/29       | 9,025               | 8,569                 |
| Juniper Networks Inc.                 | 2.000% | 12/10/30      | 5,600               | 4,676                 |
| Juniper Networks Inc.                 | 5.950% | 3/15/41       | 8,680               | 8,541                 |
| KLA Corp.                             | 4.100% | 3/15/29       | 11,041              | 10,760                |
| KLA Corp.                             | 4.650% | 7/15/32       | 5,000               | 4,895                 |
| KLA Corp.                             | 5.000% | 3/15/49       | 5,125               | 4,718                 |
| KLA Corp.                             | 3.300% | 3/1/50        | 25,025              | 17,277                |
| KLA Corp.                             | 4.950% | 7/15/52       | 12,460              | 11,291                |
| KLA Corp.                             | 5.250% | 7/15/62       | 8,080               | 7,544                 |
| Kyndryl Holdings Inc.                 | 2.050% | 10/15/26      | 3,100               | 2,948                 |
| Kyndryl Holdings Inc.                 | 2.700% | 10/15/28      | 5,600               | 5,125                 |
| Kyndryl Holdings Inc.                 | 3.150% | 10/15/31      | 6,700               | 5,809                 |
| Kyndryl Holdings Inc.                 | 6.350% | 2/20/34       | 676                 | 703                   |
| Kyndryl Holdings Inc.                 | 4.100% | 10/15/41      | 5,000               | 3,959                 |
| Lam Research Corp.                    | 3.750% | 3/15/26       | 11,500              | 11,383                |
| Lam Research Corp.                    | 4.000% | 3/15/29       | 11,580              | 11,257                |
| Lam Research Corp.                    | 1.900% | 6/15/30       | 10,394              | 8,900                 |
| Lam Research Corp.                    | 4.875% | 3/15/49       | 11,046              | 9,908                 |
| Lam Research Corp.                    | 2.875% | 6/15/50       | 19,600              | 12,361                |
| Lam Research Corp.                    | 3.125% | 6/15/60       | 4,900               | 2,993                 |
| Leidos Inc.                           | 4.375% | 5/15/30       | 6,500               | 6,214                 |
| Leidos Inc.                           | 2.300% | 2/15/31       | 32,955              | 27,655                |
| Marvell Technology Inc.               | 1.650% | 4/15/26       | 5,000               | 4,795                 |
| Marvell Technology Inc.               | 2.450% | 4/15/28       | 7,000               | 6,457                 |
| Marvell Technology Inc.               | 4.875% | 6/22/28       | 5,708               | 5,673                 |
| Marvell Technology Inc.               | 5.750% | 2/15/29       | 4,675               | 4,792                 |
| Marvell Technology Inc.               | 2.950% | 4/15/31       | 6,065               | 5,322                 |
| Marvell Technology Inc.               | 5.950% | 9/15/33       | 6,000               | 6,230                 |
| Microchip Technology Inc.             | 4.900% | 3/15/28       | 9,400               | 9,366                 |
| Microchip Technology Inc.             | 5.050% | 3/15/29       | 14,082              | 14,046                |
| Microchip Technology Inc.             | 5.050% | 2/15/30       | 7,150               | 7,103                 |
| Micron Technology Inc.                | 4.975% | 2/6/26        | 4,350               | 4,353                 |
| Micron Technology Inc.                | 4.185% | 2/15/27       | 15,000              | 14,787                |
| Micron Technology Inc.                | 5.375% | 4/15/28       | 8,000               | 8,084                 |
| Micron Technology Inc.                | 5.327% | 2/6/29        | 5,950               | 5,979                 |



|                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|
| Micron Technology Inc.  | 6.750% | 11/1/29       | 15,981              | 17,000                |
| Micron Technology Inc.  | 4.663% | 2/15/30       | 8,000               | 7,804                 |
| Micron Technology Inc.  | 2.703% | 4/15/32       | 11,250              | 9,422                 |
| Micron Technology Inc.  | 5.875% | 2/9/33        | 8,056               | 8,249                 |
| Micron Technology Inc.  | 5.875% | 9/15/33       | 8,500               | 8,719                 |
| Micron Technology Inc.  | 3.366% | 11/1/41       | 12,000              | 8,739                 |
| Micron Technology Inc.  | 3.477% | 11/1/51       | 3,250               | 2,183                 |
| Microsoft Corp.         | 2.400% | 8/8/26        | 41,560              | 40,329                |
| Microsoft Corp.         | 3.400% | 9/15/26       | 8,000               | 7,876                 |
| Microsoft Corp.         | 3.300% | 2/6/27        | 51,038              | 49,962                |
| Microsoft Corp.         | 3.400% | 6/15/27       | 1,700               | 1,663                 |
| Microsoft Corp.         | 1.350% | 9/15/30       | 3,800               | 3,217                 |
| Microsoft Corp.         | 3.500% | 2/12/35       | 23,825              | 21,554                |
| Microsoft Corp.         | 4.200% | 11/3/35       | 1,000               | 954                   |
| Microsoft Corp.         | 3.450% | 8/8/36        | 46,559              | 40,506                |
| Microsoft Corp.         | 4.100% | 2/6/37        | 12,172              | 11,357                |
| Microsoft Corp.         | 5.300% | 2/8/41        | 7,000               | 7,530                 |
| Microsoft Corp.         | 3.500% | 11/15/42      | 2,500               | 2,018                 |
| Microsoft Corp.         | 3.700% | 8/8/46        | 44,925              | 35,819                |
| Microsoft Corp.         | 4.500% | 6/15/47       | 8,930               | 8,031                 |
| Microsoft Corp.         | 2.525% | 6/1/50        | 87,159              | 53,504                |
| Microsoft Corp.         | 2.500% | 9/15/50       | 16,100              | 9,741                 |
| Microsoft Corp.         | 2.921% | 3/17/52       | 69,454              | 45,926                |
| Microsoft Corp.         | 2.675% | 6/1/60        | 86,288              | 50,355                |
| Moody's Corp.           | 3.250% | 1/15/28       | 5,500               | 5,271                 |
| Moody's Corp.           | 4.250% | 2/1/29        | 4,000               | 3,916                 |
| Moody's Corp.           | 2.000% | 8/19/31       | 31,750              | 26,372                |
| Moody's Corp.           | 2.750% | 8/19/41       | 6,000               | 4,133                 |
| Moody's Corp.           | 5.250% | 7/15/44       | 5,515               | 5,207                 |
| Moody's Corp.           | 4.875% | 12/17/48      | 4,000               | 3,552                 |
| Moody's Corp.           | 3.250% | 5/20/50       | 3,225               | 2,139                 |
| Moody's Corp.           | 3.750% | 2/25/52       | 5,000               | 3,671                 |
| Moody's Corp.           | 3.100% | 11/29/61      | 8,400               | 4,994                 |
| Motorola Solutions Inc. | 4.600% | 2/23/28       | 9,917               | 9,828                 |
| Motorola Solutions Inc. | 5.000% | 4/15/29       | 1,650               | 1,647                 |
| Motorola Solutions Inc. | 4.600% | 5/23/29       | 7,300               | 7,177                 |
| Motorola Solutions Inc. | 2.300% | 11/15/30      | 8,500               | 7,275                 |
| Motorola Solutions Inc. | 2.750% | 5/24/31       | 5,700               | 4,935                 |
| Motorola Solutions Inc. | 5.600% | 6/1/32        | 4,200               | 4,285                 |
| Motorola Solutions Inc. | 5.500% | 9/1/44        | 5,495               | 5,281                 |
| NetApp Inc.             | 2.375% | 6/22/27       | 4,000               | 3,777                 |
| NetApp Inc.             | 2.700% | 6/22/30       | 19,176              | 16,911                |
| Nokia OYJ               | 6.625% | 5/15/39       | 5,250               | 5,338                 |
| Nordson Corp.           | 5.600% | 9/15/28       | 2,500               | 2,552                 |
| Nordson Corp.           | 4.500% | 12/15/29      | 6,150               | 5,999                 |
| Nordson Corp.           | 5.800% | 9/15/33       | 4,987               | 5,136                 |
| NVIDIA Corp.            | 3.200% | 9/16/26       | 12,155              | 11,917                |
| NVIDIA Corp.            | 1.550% | 6/15/28       | 13,000              | 11,799                |
| NVIDIA Corp.            | 2.850% | 4/1/30        | 14,018              | 12,836                |
| NVIDIA Corp.            | 2.000% | 6/15/31       | 13,000              | 11,045                |
| NVIDIA Corp.            | 3.500% | 4/1/40        | 30,000              | 24,792                |
| NVIDIA Corp.            | 3.500% | 4/1/50        | 20,760              | 15,379                |
| NVIDIA Corp.            | 3.700% | 4/1/60        | 3,507               | 2,589                 |
| NXP BV                  | 5.350% | 3/1/26        | 3,500               | 3,514                 |
| NXP BV                  | 3.875% | 6/18/26       | 2,000               | 1,972                 |
| NXP BV                  | 3.150% | 5/1/27        | 8,000               | 7,692                 |
| NXP BV                  | 5.550% | 12/1/28       | 5,000               | 5,082                 |
| NXP BV                  | 4.300% | 6/18/29       | 18,000              | 17,442                |
| NXP BV                  | 3.400% | 5/1/30        | 11,240              | 10,335                |
| NXP BV                  | 2.500% | 5/11/31       | 16,000              | 13,617                |
| NXP BV                  | 2.650% | 2/15/32       | 23,910              | 20,108                |
| NXP BV                  | 5.000% | 1/15/33       | 7,500               | 7,291                 |
| NXP BV                  | 3.250% | 5/11/41       | 13,600              | 9,921                 |
| NXP BV                  | 3.125% | 2/15/42       | 4,000               | 2,784                 |
| NXP BV                  | 3.250% | 11/30/51      | 5,000               | 3,195                 |
| Oracle Corp.            | 1.650% | 3/25/26       | 40,430              | 38,975                |
| Oracle Corp.            | 2.650% | 7/15/26       | 57,410              | 55,691                |
| Oracle Corp.            | 2.800% | 4/1/27        | 35,411              | 33,991                |
| Oracle Corp.            | 2.300% | 3/25/28       | 42,543              | 39,332                |
| Oracle Corp.            | 4.500% | 5/6/28        | 2,756               | 2,729                 |

|                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Oracle Corp. | 4.200% | 9/27/29       | 23,784              | 22,962                |
| Oracle Corp.              | 6.150% | 11/9/29       | 12,700              | 13,312                |
| Oracle Corp.              | 2.950% | 4/1/30        | 28,065              | 25,332                |
| Oracle Corp.              | 4.650% | 5/6/30        | 7,900               | 7,776                 |
| Oracle Corp.              | 3.250% | 5/15/30       | 10,000              | 9,154                 |
| Oracle Corp.              | 2.875% | 3/25/31       | 50,850              | 44,670                |
| Oracle Corp.              | 6.250% | 11/9/32       | 16,900              | 17,896                |
| Oracle Corp.              | 4.900% | 2/6/33        | 6,800               | 6,621                 |
| Oracle Corp.              | 4.300% | 7/8/34        | 30,283              | 27,842                |
| Oracle Corp.              | 4.700% | 9/27/34       | 49,260              | 46,684                |
| Oracle Corp.              | 3.900% | 5/15/35       | 15,600              | 13,634                |
| Oracle Corp.              | 3.850% | 7/15/36       | 16,490              | 14,114                |
| Oracle Corp.              | 3.800% | 11/15/37      | 10,400              | 8,679                 |
| Oracle Corp.              | 6.500% | 4/15/38       | 2,179               | 2,334                 |
| Oracle Corp.              | 6.125% | 7/8/39        | 10,800              | 11,184                |
| Oracle Corp.              | 3.600% | 4/1/40        | 24,870              | 19,396                |
| Oracle Corp.              | 5.375% | 7/15/40       | 58,604              | 56,193                |
| Oracle Corp.              | 3.650% | 3/25/41       | 23,200              | 18,002                |
| Oracle Corp.              | 4.500% | 7/8/44        | 11,844              | 9,963                 |
| Oracle Corp.              | 4.125% | 5/15/45       | 21,375              | 16,826                |
| Oracle Corp.              | 4.000% | 7/15/46       | 42,561              | 32,671                |
| Oracle Corp.              | 4.000% | 11/15/47      | 30,300              | 23,063                |
| Oracle Corp.              | 3.600% | 4/1/50        | 47,300              | 33,022                |
| Oracle Corp.              | 3.950% | 3/25/51       | 48,500              | 35,818                |
| Oracle Corp.              | 6.900% | 11/9/52       | 22,255              | 24,851                |
| Oracle Corp.              | 5.550% | 2/6/53        | 9,955               | 9,406                 |
| Oracle Corp.              | 5.375% | 9/27/54       | 55,200              | 50,857                |
| Oracle Corp.              | 4.375% | 5/15/55       | 11,925              | 9,301                 |
| Oracle Corp.              | 3.850% | 4/1/60        | 25,640              | 17,544                |
| Oracle Corp.              | 4.100% | 3/25/61       | 15,225              | 10,882                |
| Oracle Corp.              | 5.500% | 9/27/64       | 18,290              | 16,726                |
| PayPal Holdings Inc.      | 2.650% | 10/1/26       | 15,300              | 14,813                |
| PayPal Holdings Inc.      | 2.850% | 10/1/29       | 21,109              | 19,285                |
| PayPal Holdings Inc.      | 2.300% | 6/1/30        | 16,750              | 14,677                |
| PayPal Holdings Inc.      | 5.150% | 6/1/34        | 33,445              | 33,233                |
| PayPal Holdings Inc.      | 3.250% | 6/1/50        | 25,000              | 16,899                |
| PayPal Holdings Inc.      | 5.050% | 6/1/52        | 1,000               | 921                   |
| PayPal Holdings Inc.      | 5.500% | 6/1/54        | 8,600               | 8,379                 |
| PayPal Holdings Inc.      | 5.250% | 6/1/62        | 5,000               | 4,551                 |
| Qorvo Inc.                | 4.375% | 10/15/29      | 9,000               | 8,442                 |
| QUALCOMM Inc.             | 3.250% | 5/20/27       | 15,500              | 15,075                |
| QUALCOMM Inc.             | 1.300% | 5/20/28       | 19,868              | 17,817                |
| QUALCOMM Inc.             | 2.150% | 5/20/30       | 14,485              | 12,709                |
| QUALCOMM Inc.             | 1.650% | 5/20/32       | 29,298              | 23,349                |
| QUALCOMM Inc.             | 4.250% | 5/20/32       | 3,800               | 3,654                 |
| QUALCOMM Inc.             | 5.400% | 5/20/33       | 7,675               | 7,912                 |
| QUALCOMM Inc.             | 4.650% | 5/20/35       | 9,700               | 9,368                 |
| QUALCOMM Inc.             | 4.800% | 5/20/45       | 14,570              | 13,123                |
| QUALCOMM Inc.             | 4.300% | 5/20/47       | 15,420              | 12,727                |
| QUALCOMM Inc.             | 3.250% | 5/20/50       | 6,840               | 4,656                 |
| QUALCOMM Inc.             | 4.500% | 5/20/52       | 6,000               | 5,014                 |
| QUALCOMM Inc.             | 6.000% | 5/20/53       | 12,000              | 12,510                |
| Quanta Services Inc.      | 4.750% | 8/9/27        | 13,800              | 13,775                |
| Quanta Services Inc.      | 2.900% | 10/1/30       | 9,025               | 8,055                 |
| Quanta Services Inc.      | 5.250% | 8/9/34        | 8,100               | 7,921                 |
| RELX Capital Inc.         | 4.000% | 3/18/29       | 14,177              | 13,695                |
| RELX Capital Inc.         | 3.000% | 5/22/30       | 5,598               | 5,081                 |
| RELX Capital Inc.         | 4.750% | 5/20/32       | 5,325               | 5,180                 |
| Roper Technologies Inc.   | 3.800% | 12/15/26      | 11,559              | 11,376                |
| Roper Technologies Inc.   | 1.400% | 9/15/27       | 17,709              | 16,213                |
| Roper Technologies Inc.   | 4.200% | 9/15/28       | 7,225               | 7,054                 |
| Roper Technologies Inc.   | 2.950% | 9/15/29       | 10,295              | 9,399                 |
| Roper Technologies Inc.   | 4.500% | 10/15/29      | 4,800               | 4,710                 |
| Roper Technologies Inc.   | 2.000% | 6/30/30       | 13,776              | 11,739                |
| Roper Technologies Inc.   | 4.750% | 2/15/32       | 2,375               | 2,312                 |
| Roper Technologies Inc.   | 4.900% | 10/15/34      | 11,400              | 10,960                |
| S&P Global Inc.           | 2.450% | 3/1/27        | 6,000               | 5,735                 |
| S&P Global Inc.           | 4.750% | 8/1/28        | 8,865               | 8,857                 |
| S&P Global Inc.           | 2.700% | 3/1/29        | 14,000              | 12,886                |
| S&P Global Inc.           | 4.250% | 5/1/29        | 10,700              | 10,463                |

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| S&P Global Inc.             | 2.500% | 12/1/29       | 5,300               | 4,761                 |
| S&P Global Inc.             | 1.250% | 8/15/30       | 7,400               | 6,115                 |
| S&P Global Inc.             | 2.900% | 3/1/32        | 16,000              | 13,946                |
| S&P Global Inc.             | 5.250% | 9/15/33       | 15,000              | 15,149                |
| S&P Global Inc.             | 3.250% | 12/1/49       | 6,500               | 4,486                 |
| S&P Global Inc.             | 3.700% | 3/1/52        | 7,820               | 5,829                 |
| S&P Global Inc.             | 2.300% | 8/15/60       | 7,950               | 3,974                 |
| S&P Global Inc.             | 3.900% | 3/1/62        | 5,545               | 4,106                 |
| Salesforce Inc.             | 3.700% | 4/11/28       | 17,050              | 16,602                |
| Salesforce Inc.             | 1.500% | 7/15/28       | 11,500              | 10,328                |
| Salesforce Inc.             | 1.950% | 7/15/31       | 21,000              | 17,626                |
| Salesforce Inc.             | 2.700% | 7/15/41       | 14,930              | 10,517                |
| Salesforce Inc.             | 2.900% | 7/15/51       | 17,873              | 11,389                |
| Salesforce Inc.             | 3.050% | 7/15/61       | 16,230              | 9,951                 |
| ServiceNow Inc.             | 1.400% | 9/1/30        | 15,600              | 12,951                |
| Skyworks Solutions Inc.     | 1.800% | 6/1/26        | 5,800               | 5,554                 |
| Skyworks Solutions Inc.     | 3.000% | 6/1/31        | 9,500               | 8,131                 |
| TD SYNnex Corp.             | 1.750% | 8/9/26        | 5,000               | 4,746                 |
| TD SYNnex Corp.             | 2.375% | 8/9/28        | 6,000               | 5,440                 |
| Teledyne FLIR LLC           | 2.500% | 8/1/30        | 4,500               | 3,932                 |
| Texas Instruments Inc.      | 1.125% | 9/15/26       | 5,500               | 5,203                 |
| Texas Instruments Inc.      | 2.900% | 11/3/27       | 7,497               | 7,186                 |
| Texas Instruments Inc.      | 4.600% | 2/15/28       | 10,000              | 10,014                |
| Texas Instruments Inc.      | 2.250% | 9/4/29        | 29,906              | 26,846                |
| Texas Instruments Inc.      | 1.750% | 5/4/30        | 6,300               | 5,390                 |
| Texas Instruments Inc.      | 1.900% | 9/15/31       | 3,900               | 3,263                 |
| Texas Instruments Inc.      | 4.900% | 3/14/33       | 14,000              | 13,902                |
| Texas Instruments Inc.      | 4.850% | 2/8/34        | 4,440               | 4,368                 |
| Texas Instruments Inc.      | 3.875% | 3/15/39       | 11,500              | 9,864                 |
| Texas Instruments Inc.      | 4.150% | 5/15/48       | 16,533              | 13,436                |
| Texas Instruments Inc.      | 2.700% | 9/15/51       | 4,000               | 2,421                 |
| Texas Instruments Inc.      | 4.100% | 8/16/52       | 3,750               | 2,946                 |
| Texas Instruments Inc.      | 5.000% | 3/14/53       | 7,000               | 6,386                 |
| Texas Instruments Inc.      | 5.150% | 2/8/54        | 11,700              | 10,932                |
| Texas Instruments Inc.      | 5.050% | 5/18/63       | 18,733              | 16,844                |
| TSMC Arizona Corp.          | 1.750% | 10/25/26      | 13,050              | 12,374                |
| TSMC Arizona Corp.          | 3.875% | 4/22/27       | 6,725               | 6,605                 |
| TSMC Arizona Corp.          | 4.125% | 4/22/29       | 5,700               | 5,544                 |
| TSMC Arizona Corp.          | 2.500% | 10/25/31      | 24,400              | 20,893                |
| TSMC Arizona Corp.          | 4.250% | 4/22/32       | 3,350               | 3,198                 |
| TSMC Arizona Corp.          | 3.125% | 10/25/41      | 10,500              | 8,027                 |
| TSMC Arizona Corp.          | 3.250% | 10/25/51      | 19,350              | 13,852                |
| TSMC Arizona Corp.          | 4.500% | 4/22/52       | 9,900               | 8,940                 |
| Verisk Analytics Inc.       | 4.125% | 3/15/29       | 10,090              | 9,779                 |
| Verisk Analytics Inc.       | 5.250% | 6/5/34        | 10,250              | 10,133                |
| Verisk Analytics Inc.       | 3.625% | 5/15/50       | 13,900              | 9,714                 |
| VMware LLC                  | 1.400% | 8/15/26       | 16,000              | 15,156                |
| VMware LLC                  | 4.650% | 5/15/27       | 17,000              | 16,928                |
| VMware LLC                  | 3.900% | 8/21/27       | 27,579              | 26,954                |
| VMware LLC                  | 1.800% | 8/15/28       | 8,000               | 7,176                 |
| VMware LLC                  | 4.700% | 5/15/30       | 11,254              | 11,019                |
| VMware LLC                  | 2.200% | 8/15/31       | 16,300              | 13,519                |
| Western Digital Corp.       | 2.850% | 2/1/29        | 5,095               | 4,533                 |
| Western Digital Corp.       | 3.100% | 2/1/32        | 5,500               | 4,580                 |
| Workday Inc.                | 3.500% | 4/1/27        | 14,875              | 14,492                |
| Workday Inc.                | 3.700% | 4/1/29        | 3,200               | 3,044                 |
| Workday Inc.                | 3.800% | 4/1/32        | 14,000              | 12,736                |
| Xilinx Inc.                 | 2.375% | 6/1/30        | 8,300               | 7,315                 |
|                             |        |               |                     | <b>6,755,523</b>      |
| <b>Utilities (2.5%)</b>     |        |               |                     |                       |
| AEP Texas Inc.              | 3.950% | 6/1/28        | 9,350               | 9,032                 |
| AEP Texas Inc.              | 5.450% | 5/15/29       | 5,000               | 5,067                 |
| <sup>2</sup> AEP Texas Inc. | 2.100% | 7/1/30        | 7,857               | 6,723                 |
| AEP Texas Inc.              | 5.400% | 6/1/33        | 1,359               | 1,345                 |
| AEP Texas Inc.              | 5.700% | 5/15/34       | 8,650               | 8,703                 |
| AEP Texas Inc.              | 3.800% | 10/1/47       | 6,000               | 4,304                 |
| <sup>2</sup> AEP Texas Inc. | 4.150% | 5/1/49        | 1,000               | 754                   |
| <sup>2</sup> AEP Texas Inc. | 3.450% | 1/15/50       | 6,126               | 4,115                 |
| AEP Texas Inc.              | 5.250% | 5/15/52       | 1,450               | 1,306                 |

|                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| AEP Transmission Co. LLC                      | 3.100% | 12/1/26       | 3,000               | 2,916                 |
| AEP Transmission Co. LLC                      | 5.150% | 4/1/34        | 2,500               | 2,461                 |
| AEP Transmission Co. LLC                      | 4.000% | 12/1/46       | 4,071               | 3,192                 |
| AEP Transmission Co. LLC                      | 3.750% | 12/1/47       | 4,750               | 3,519                 |
| AEP Transmission Co. LLC                      | 4.250% | 9/15/48       | 4,350               | 3,463                 |
| AEP Transmission Co. LLC                      | 3.800% | 6/15/49       | 3,925               | 2,908                 |
| AEP Transmission Co. LLC                      | 3.150% | 9/15/49       | 9,090               | 5,976                 |
| <sup>2</sup> AEP Transmission Co. LLC         | 3.650% | 4/1/50        | 3,250               | 2,349                 |
| <sup>2</sup> AEP Transmission Co. LLC         | 2.750% | 8/15/51       | 5,200               | 3,118                 |
| <sup>2</sup> AEP Transmission Co. LLC         | 4.500% | 6/15/52       | 6,000               | 4,957                 |
| AEP Transmission Co. LLC                      | 5.400% | 3/15/53       | 905                 | 861                   |
| AES Corp.                                     | 1.375% | 1/15/26       | 9,400               | 9,048                 |
| AES Corp.                                     | 5.450% | 6/1/28        | 18,000              | 18,093                |
| AES Corp.                                     | 2.450% | 1/15/31       | 14,500              | 12,086                |
| Alabama Power Co.                             | 3.750% | 9/1/27        | 17,600              | 17,212                |
| <sup>2</sup> Alabama Power Co.                | 1.450% | 9/15/30       | 8,800               | 7,283                 |
| Alabama Power Co.                             | 3.050% | 3/15/32       | 7,000               | 6,137                 |
| Alabama Power Co.                             | 3.940% | 9/1/32        | 11,365              | 10,552                |
| Alabama Power Co.                             | 5.850% | 11/15/33      | 6,000               | 6,218                 |
| Alabama Power Co.                             | 6.125% | 5/15/38       | 1,900               | 2,009                 |
| Alabama Power Co.                             | 6.000% | 3/1/39        | 6,974               | 7,267                 |
| Alabama Power Co.                             | 3.850% | 12/1/42       | 3,350               | 2,655                 |
| Alabama Power Co.                             | 4.150% | 8/15/44       | 3,650               | 2,994                 |
| Alabama Power Co.                             | 3.750% | 3/1/45        | 6,825               | 5,222                 |
| Alabama Power Co.                             | 4.300% | 1/2/46        | 14,950              | 12,357                |
| <sup>2</sup> Alabama Power Co.                | 3.700% | 12/1/47       | 5,075               | 3,776                 |
| Alabama Power Co.                             | 3.450% | 10/1/49       | 12,473              | 8,809                 |
| Alabama Power Co.                             | 3.125% | 7/15/51       | 13,924              | 9,141                 |
| Alabama Power Co.                             | 3.000% | 3/15/52       | 6,000               | 3,846                 |
| Algonquin Power & Utilities Corp.             | 5.365% | 6/15/26       | 11,500              | 11,560                |
| Ameren Corp.                                  | 3.650% | 2/15/26       | 2,775               | 2,739                 |
| Ameren Corp.                                  | 5.700% | 12/1/26       | 3,065               | 3,115                 |
| Ameren Corp.                                  | 1.950% | 3/15/27       | 6,000               | 5,640                 |
| Ameren Corp.                                  | 1.750% | 3/15/28       | 5,000               | 4,523                 |
| Ameren Corp.                                  | 5.000% | 1/15/29       | 7,100               | 7,101                 |
| Ameren Corp.                                  | 3.500% | 1/15/31       | 27,572              | 25,146                |
| Ameren Illinois Co.                           | 3.250% | 3/1/25        | 2,065               | 2,059                 |
| Ameren Illinois Co.                           | 3.800% | 5/15/28       | 4,875               | 4,723                 |
| Ameren Illinois Co.                           | 1.550% | 11/15/30      | 5,000               | 4,136                 |
| Ameren Illinois Co.                           | 3.850% | 9/1/32        | 2,500               | 2,293                 |
| Ameren Illinois Co.                           | 4.950% | 6/1/33        | 8,175               | 8,026                 |
| Ameren Illinois Co.                           | 3.700% | 12/1/47       | 7,336               | 5,501                 |
| Ameren Illinois Co.                           | 4.500% | 3/15/49       | 3,950               | 3,335                 |
| Ameren Illinois Co.                           | 3.250% | 3/15/50       | 3,165               | 2,153                 |
| Ameren Illinois Co.                           | 2.900% | 6/15/51       | 3,500               | 2,194                 |
| Ameren Illinois Co.                           | 5.900% | 12/1/52       | 8,500               | 8,688                 |
| Ameren Illinois Co.                           | 5.550% | 7/1/54        | 8,700               | 8,562                 |
| American Electric Power Co. Inc.              | 5.750% | 11/1/27       | 5,641               | 5,775                 |
| <sup>2</sup> American Electric Power Co. Inc. | 3.200% | 11/13/27      | 2,925               | 2,802                 |
| American Electric Power Co. Inc.              | 4.300% | 12/1/28       | 14,244              | 13,915                |
| American Electric Power Co. Inc.              | 5.200% | 1/15/29       | 2,750               | 2,770                 |
| American Electric Power Co. Inc.              | 2.300% | 3/1/30        | 4,700               | 4,086                 |
| American Electric Power Co. Inc.              | 5.950% | 11/1/32       | 3,500               | 3,610                 |
| American Electric Power Co. Inc.              | 5.625% | 3/1/33        | 15,439              | 15,587                |
| American Electric Power Co. Inc.              | 3.250% | 3/1/50        | 3,550               | 2,279                 |
| <sup>2</sup> American Electric Power Co. Inc. | 6.950% | 12/15/54      | 9,105               | 9,420                 |
| American Electric Power Co. Inc.              | 7.050% | 12/15/54      | 9,500               | 9,837                 |
| American Electric Power Co. Inc.              | 3.875% | 2/15/62       | 7,850               | 7,395                 |
| American Water Capital Corp.                  | 3.400% | 3/1/25        | 4,500               | 4,488                 |
| American Water Capital Corp.                  | 2.950% | 9/1/27        | 11,000              | 10,511                |
| American Water Capital Corp.                  | 3.450% | 6/1/29        | 7,120               | 6,704                 |
| American Water Capital Corp.                  | 2.800% | 5/1/30        | 3,000               | 2,690                 |
| American Water Capital Corp.                  | 2.300% | 6/1/31        | 15,000              | 12,662                |
| American Water Capital Corp.                  | 4.450% | 6/1/32        | 2,200               | 2,099                 |
| American Water Capital Corp.                  | 5.150% | 3/1/34        | 7,500               | 7,432                 |
| American Water Capital Corp.                  | 6.593% | 10/15/37      | 6,820               | 7,510                 |
| American Water Capital Corp.                  | 4.300% | 12/1/42       | 1,000               | 845                   |
| American Water Capital Corp.                  | 4.300% | 9/1/45        | 1,525               | 1,249                 |
| American Water Capital Corp.                  | 4.000% | 12/1/46       | 1,025               | 798                   |
| American Water Capital Corp.                  | 3.750% | 9/1/47        | 11,935              | 8,860                 |

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| American Water Capital Corp.              | 4.200% | 9/1/48        | 5,293               | 4,211                 |
| American Water Capital Corp.              | 4.150% | 6/1/49        | 4,800               | 3,784                 |
| American Water Capital Corp.              | 3.450% | 5/1/50        | 4,099               | 2,830                 |
| American Water Capital Corp.              | 3.250% | 6/1/51        | 9,500               | 6,326                 |
| American Water Capital Corp.              | 5.450% | 3/1/54        | 12,784              | 12,237                |
| <sup>2</sup> Appalachian Power Co.        | 2.700% | 4/1/31        | 4,000               | 3,458                 |
| <sup>2</sup> Appalachian Power Co.        | 4.500% | 8/1/32        | 8,524               | 8,021                 |
| Appalachian Power Co.                     | 5.650% | 4/1/34        | 12,500              | 12,535                |
| Appalachian Power Co.                     | 7.000% | 4/1/38        | 5,752               | 6,321                 |
| Appalachian Power Co.                     | 4.400% | 5/15/44       | 8,395               | 6,813                 |
| Appalachian Power Co.                     | 4.450% | 6/1/45        | 3,125               | 2,522                 |
| <sup>2</sup> Appalachian Power Co.        | 4.500% | 3/1/49        | 1,291               | 1,033                 |
| <sup>2</sup> Appalachian Power Co.        | 3.700% | 5/1/50        | 11,945              | 8,300                 |
| Arizona Public Service Co.                | 2.950% | 9/15/27       | 5,300               | 5,045                 |
| Arizona Public Service Co.                | 2.600% | 8/15/29       | 3,000               | 2,711                 |
| Arizona Public Service Co.                | 6.350% | 12/15/32      | 8,497               | 8,977                 |
| Arizona Public Service Co.                | 5.550% | 8/1/33        | 11,840              | 11,847                |
| Arizona Public Service Co.                | 5.700% | 8/15/34       | 5,311               | 5,370                 |
| Arizona Public Service Co.                | 5.050% | 9/1/41        | 1,505               | 1,367                 |
| Arizona Public Service Co.                | 4.500% | 4/1/42        | 875                 | 739                   |
| Arizona Public Service Co.                | 4.350% | 11/15/45      | 3,000               | 2,429                 |
| Arizona Public Service Co.                | 3.750% | 5/15/46       | 2,250               | 1,659                 |
| Arizona Public Service Co.                | 4.200% | 8/15/48       | 4,000               | 3,088                 |
| Arizona Public Service Co.                | 3.350% | 5/15/50       | 1,090               | 735                   |
| Arizona Public Service Co.                | 2.650% | 9/15/50       | 2,000               | 1,156                 |
| Atlantic City Electric Co.                | 2.300% | 3/15/31       | 3,500               | 2,975                 |
| Atmos Energy Corp.                        | 3.000% | 6/15/27       | 5,800               | 5,584                 |
| Atmos Energy Corp.                        | 2.625% | 9/15/29       | 4,750               | 4,326                 |
| Atmos Energy Corp.                        | 1.500% | 1/15/31       | 5,500               | 4,510                 |
| Atmos Energy Corp.                        | 5.450% | 10/15/32      | 1,700               | 1,738                 |
| Atmos Energy Corp.                        | 5.900% | 11/15/33      | 9,750               | 10,206                |
| Atmos Energy Corp.                        | 5.500% | 6/15/41       | 4,660               | 4,643                 |
| Atmos Energy Corp.                        | 4.150% | 1/15/43       | 3,435               | 2,848                 |
| Atmos Energy Corp.                        | 4.125% | 10/15/44      | 7,215               | 5,871                 |
| Atmos Energy Corp.                        | 4.125% | 3/15/49       | 7,938               | 6,232                 |
| Atmos Energy Corp.                        | 3.375% | 9/15/49       | 2,570               | 1,763                 |
| Atmos Energy Corp.                        | 2.850% | 2/15/52       | 9,304               | 5,658                 |
| Atmos Energy Corp.                        | 5.750% | 10/15/52      | 6,000               | 6,009                 |
| Atmos Energy Corp.                        | 6.200% | 11/15/53      | 11,600              | 12,360                |
| Atmos Energy Corp.                        | 5.000% | 12/15/54      | 8,850               | 7,950                 |
| Avangrid Inc.                             | 3.800% | 6/1/29        | 3,900               | 3,694                 |
| Avista Corp.                              | 4.350% | 6/1/48        | 8,200               | 6,717                 |
| Avista Corp.                              | 4.000% | 4/1/52        | 4,000               | 2,979                 |
| Baltimore Gas & Electric Co.              | 2.400% | 8/15/26       | 8,600               | 8,306                 |
| Baltimore Gas & Electric Co.              | 2.250% | 6/15/31       | 6,000               | 5,080                 |
| <sup>2</sup> Baltimore Gas & Electric Co. | 5.300% | 6/1/34        | 7,525               | 7,514                 |
| Baltimore Gas & Electric Co.              | 6.350% | 10/1/36       | 3,551               | 3,804                 |
| <sup>2</sup> Baltimore Gas & Electric Co. | 3.750% | 8/15/47       | 4,450               | 3,306                 |
| Baltimore Gas & Electric Co.              | 2.900% | 6/15/50       | 4,168               | 2,604                 |
| Baltimore Gas & Electric Co.              | 4.550% | 6/1/52        | 18,475              | 15,357                |
| Baltimore Gas & Electric Co.              | 5.400% | 6/1/53        | 10,887              | 10,356                |
| <sup>2</sup> Baltimore Gas & Electric Co. | 5.650% | 6/1/54        | 11,400              | 11,237                |
| Berkshire Hathaway Energy Co.             | 3.700% | 7/15/30       | 11,700              | 11,009                |
| Berkshire Hathaway Energy Co.             | 1.650% | 5/15/31       | 33,298              | 27,048                |
| Berkshire Hathaway Energy Co.             | 6.125% | 4/1/36        | 18,300              | 19,229                |
| Berkshire Hathaway Energy Co.             | 5.950% | 5/15/37       | 3,292               | 3,402                 |
| Berkshire Hathaway Energy Co.             | 5.150% | 11/15/43      | 11,875              | 11,256                |
| Berkshire Hathaway Energy Co.             | 4.500% | 2/1/45        | 5,475               | 4,734                 |
| Berkshire Hathaway Energy Co.             | 3.800% | 7/15/48       | 11,148              | 8,265                 |
| Berkshire Hathaway Energy Co.             | 4.450% | 1/15/49       | 4,006               | 3,299                 |
| Berkshire Hathaway Energy Co.             | 4.250% | 10/15/50      | 25,738              | 20,298                |
| Berkshire Hathaway Energy Co.             | 2.850% | 5/15/51       | 11,045              | 6,745                 |
| Berkshire Hathaway Energy Co.             | 4.600% | 5/1/53        | 10,500              | 8,704                 |
| Black Hills Corp.                         | 3.950% | 1/15/26       | 4,300               | 4,255                 |
| Black Hills Corp.                         | 3.150% | 1/15/27       | 3,375               | 3,257                 |
| Black Hills Corp.                         | 5.950% | 3/15/28       | 2,500               | 2,574                 |
| Black Hills Corp.                         | 3.050% | 10/15/29      | 8,905               | 8,137                 |
| Black Hills Corp.                         | 2.500% | 6/15/30       | 5,000               | 4,360                 |
| Black Hills Corp.                         | 4.350% | 5/1/33        | 4,745               | 4,369                 |
| Black Hills Corp.                         | 6.150% | 5/15/34       | 14,500              | 15,081                |



|                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Black Hills Corp.                                    | 6.000% | 1/15/35       | 8,885               | 9,162                 |
| Black Hills Corp.                                    | 4.200% | 9/15/46       | 3,200               | 2,492                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 2.400% | 9/1/26        | 9,900               | 9,545                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 3.000% | 2/1/27        | 200                 | 194                   |
| CenterPoint Energy Houston Electric LLC              | 5.200% | 10/1/28       | 4,000               | 4,047                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 2.350% | 4/1/31        | 4,100               | 3,493                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 3.000% | 3/1/32        | 4,000               | 3,479                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 4.450% | 10/1/32       | 2,500               | 2,377                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 6.950% | 3/15/33       | 100                 | 110                   |
| CenterPoint Energy Houston Electric LLC              | 4.950% | 4/1/33        | 6,250               | 6,102                 |
| CenterPoint Energy Houston Electric LLC              | 5.150% | 3/1/34        | 9,506               | 9,390                 |
| CenterPoint Energy Houston Electric LLC              | 5.050% | 3/1/35        | 2,950               | 2,882                 |
| CenterPoint Energy Houston Electric LLC              | 3.550% | 8/1/42        | 3,200               | 2,459                 |
| CenterPoint Energy Houston Electric LLC              | 4.500% | 4/1/44        | 450                 | 387                   |
| CenterPoint Energy Houston Electric LLC              | 3.950% | 3/1/48        | 3,775               | 2,896                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 4.250% | 2/1/49        | 4,279               | 3,444                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 2.900% | 7/1/50        | 8,700               | 5,442                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 3.350% | 4/1/51        | 7,000               | 4,787                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 3.600% | 3/1/52        | 3,650               | 2,607                 |
| <sup>2</sup> CenterPoint Energy Houston Electric LLC | 4.850% | 10/1/52       | 5,521               | 4,862                 |
| CenterPoint Energy Houston Electric LLC              | 5.300% | 4/1/53        | 2,400               | 2,261                 |
| CenterPoint Energy Inc.                              | 1.450% | 6/1/26        | 4,472               | 4,270                 |
| CenterPoint Energy Inc.                              | 5.250% | 8/10/26       | 3,500               | 3,526                 |
| CenterPoint Energy Inc.                              | 4.250% | 11/1/28       | 1,094               | 1,058                 |
| CenterPoint Energy Inc.                              | 5.400% | 6/1/29        | 14,500              | 14,661                |
| CenterPoint Energy Inc.                              | 2.950% | 3/1/30        | 7,230               | 6,497                 |
| CenterPoint Energy Inc.                              | 2.650% | 6/1/31        | 3,000               | 2,578                 |
| CenterPoint Energy Inc.                              | 3.700% | 9/1/49        | 4,075               | 2,892                 |
| <sup>2</sup> CenterPoint Energy Inc.                 | 6.850% | 2/15/55       | 7,500               | 7,660                 |
| <sup>2</sup> CenterPoint Energy Inc.                 | 7.000% | 2/15/55       | 6,700               | 6,888                 |
| CenterPoint Energy Inc.                              | 6.700% | 5/15/55       | 10,425              | 10,389                |
| CenterPoint Energy Resources Corp.                   | 5.250% | 3/1/28        | 4,500               | 4,542                 |
| CenterPoint Energy Resources Corp.                   | 4.000% | 4/1/28        | 7,040               | 6,832                 |
| CenterPoint Energy Resources Corp.                   | 1.750% | 10/1/30       | 5,000               | 4,189                 |
| CenterPoint Energy Resources Corp.                   | 4.400% | 7/1/32        | 12,397              | 11,745                |
| CenterPoint Energy Resources Corp.                   | 5.400% | 3/1/33        | 21,286              | 21,372                |
| CenterPoint Energy Resources Corp.                   | 5.400% | 7/1/34        | 2,700               | 2,694                 |
| CenterPoint Energy Resources Corp.                   | 5.850% | 1/15/41       | 4,775               | 4,779                 |
| CenterPoint Energy Resources Corp.                   | 4.100% | 9/1/47        | 3,300               | 2,571                 |
| Cleco Corporate Holdings LLC                         | 3.743% | 5/1/26        | 1,270               | 1,244                 |
| Cleco Corporate Holdings LLC                         | 4.973% | 5/1/46        | 8,025               | 6,676                 |
| Cleveland Electric Illuminating Co.                  | 5.950% | 12/15/36      | 4,539               | 4,575                 |
| CMS Energy Corp.                                     | 3.000% | 5/15/26       | 3,231               | 3,152                 |
| CMS Energy Corp.                                     | 3.450% | 8/15/27       | 2,975               | 2,878                 |
| CMS Energy Corp.                                     | 4.875% | 3/1/44        | 8,205               | 7,269                 |
| <sup>2</sup> CMS Energy Corp.                        | 4.750% | 6/1/50        | 7,600               | 7,167                 |
| CMS Energy Corp.                                     | 3.750% | 12/1/50       | 2,000               | 1,739                 |
| Commonwealth Edison Co.                              | 2.550% | 6/15/26       | 2,625               | 2,549                 |
| <sup>2</sup> Commonwealth Edison Co.                 | 2.950% | 8/15/27       | 3,075               | 2,951                 |
| Commonwealth Edison Co.                              | 3.700% | 8/15/28       | 11,173              | 10,776                |
| <sup>2</sup> Commonwealth Edison Co.                 | 3.150% | 3/15/32       | 6,000               | 5,273                 |
| Commonwealth Edison Co.                              | 4.900% | 2/1/33        | 2,500               | 2,447                 |
| Commonwealth Edison Co.                              | 5.300% | 6/1/34        | 2,400               | 2,405                 |
| Commonwealth Edison Co.                              | 5.900% | 3/15/36       | 4,020               | 4,172                 |
| Commonwealth Edison Co.                              | 6.450% | 1/15/38       | 3,770               | 4,072                 |
| Commonwealth Edison Co.                              | 3.800% | 10/1/42       | 7,353               | 5,797                 |
| Commonwealth Edison Co.                              | 4.600% | 8/15/43       | 2,500               | 2,182                 |
| Commonwealth Edison Co.                              | 3.700% | 3/1/45        | 5,650               | 4,304                 |
| Commonwealth Edison Co.                              | 4.350% | 11/15/45      | 6,495               | 5,434                 |
| Commonwealth Edison Co.                              | 3.650% | 6/15/46       | 6,595               | 4,921                 |
| <sup>2</sup> Commonwealth Edison Co.                 | 3.750% | 8/15/47       | 6,000               | 4,473                 |
| Commonwealth Edison Co.                              | 4.000% | 3/1/49        | 5,274               | 4,053                 |
| <sup>2</sup> Commonwealth Edison Co.                 | 3.200% | 11/15/49      | 7,525               | 4,963                 |
| Commonwealth Edison Co.                              | 3.000% | 3/1/50        | 12,000              | 7,721                 |
| <sup>2</sup> Commonwealth Edison Co.                 | 3.125% | 3/15/51       | 7,000               | 4,527                 |
| <sup>2</sup> Commonwealth Edison Co.                 | 3.850% | 3/15/52       | 14,230              | 10,525                |
| Commonwealth Edison Co.                              | 5.300% | 2/1/53        | 3,500               | 3,297                 |
| Commonwealth Edison Co.                              | 5.650% | 6/1/54        | 2,250               | 2,216                 |
| <sup>2</sup> Connecticut Light & Power Co.           | 3.200% | 3/15/27       | 5,200               | 5,043                 |
| <sup>2</sup> Connecticut Light & Power Co.           | 2.050% | 7/1/31        | 2,700               | 2,257                 |

|                                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Connecticut Light & Power Co.                         | 4.900% | 7/1/33        | 3,000               | 2,930                 |
| Connecticut Light & Power Co.                         | 4.950% | 8/15/34       | 1,125               | 1,097                 |
| Connecticut Light & Power Co.                         | 4.300% | 4/15/44       | 5,430               | 4,536                 |
| <sup>2</sup> Connecticut Light & Power Co.            | 4.150% | 6/1/45        | 4,650               | 3,791                 |
| Connecticut Light & Power Co.                         | 4.000% | 4/1/48        | 11,855              | 9,295                 |
| Connecticut Light & Power Co.                         | 5.250% | 1/15/53       | 5,220               | 4,927                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.125% | 11/15/27      | 1,487               | 1,424                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.350% | 4/1/30        | 3,300               | 3,068                 |
| Consolidated Edison Co. of New York Inc.              | 2.400% | 6/15/31       | 14,292              | 12,266                |
| Consolidated Edison Co. of New York Inc.              | 5.200% | 3/1/33        | 5,170               | 5,180                 |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/34       | 17,000              | 17,300                |
| Consolidated Edison Co. of New York Inc.              | 5.375% | 5/15/34       | 1,250               | 1,264                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.300% | 3/1/35        | 2,050               | 2,036                 |
| Consolidated Edison Co. of New York Inc.              | 5.125% | 3/15/35       | 14,250              | 14,006                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.850% | 3/15/36       | 9,765               | 10,093                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.200% | 6/15/36       | 3,014               | 3,188                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.300% | 8/15/37       | 810                 | 858                   |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 6.750% | 4/1/38        | 8,525               | 9,413                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 5.500% | 12/1/39       | 8,525               | 8,420                 |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 6/15/40       | 5,535               | 5,512                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.200% | 3/15/42       | 118                 | 98                    |
| Consolidated Edison Co. of New York Inc.              | 3.950% | 3/1/43        | 9,577               | 7,656                 |
| Consolidated Edison Co. of New York Inc.              | 4.450% | 3/15/44       | 8,646               | 7,376                 |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 12/1/45       | 7,732               | 6,537                 |
| Consolidated Edison Co. of New York Inc.              | 3.850% | 6/15/46       | 5,500               | 4,188                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.875% | 6/15/47       | 17,025              | 12,915                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.650% | 12/1/48       | 7,500               | 6,389                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.125% | 5/15/49       | 4,781               | 3,755                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 3.950% | 4/1/50        | 1,828               | 1,425                 |
| Consolidated Edison Co. of New York Inc.              | 3.200% | 12/1/51       | 3,047               | 1,987                 |
| Consolidated Edison Co. of New York Inc.              | 6.150% | 11/15/52      | 9,865               | 10,349                |
| Consolidated Edison Co. of New York Inc.              | 5.900% | 11/15/53      | 10,000              | 10,157                |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 5/15/54       | 800                 | 795                   |
| Consolidated Edison Co. of New York Inc.              | 4.625% | 12/1/54       | 5,000               | 4,197                 |
| Consolidated Edison Co. of New York Inc.              | 5.500% | 3/15/55       | 11,200              | 10,774                |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.300% | 12/1/56       | 7,430               | 5,788                 |
| <sup>2</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 11/15/57      | 2,800               | 2,055                 |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 5/15/58       | 22,972              | 18,412                |
| Consolidated Edison Co. of New York Inc.              | 3.700% | 11/15/59      | 7,500               | 5,220                 |
| Consolidated Edison Co. of New York Inc.              | 3.600% | 6/15/61       | 5,180               | 3,515                 |
| Constellation Energy Generation LLC                   | 5.600% | 3/1/28        | 7,704               | 7,855                 |
| Constellation Energy Generation LLC                   | 5.800% | 3/1/33        | 15,400              | 15,742                |
| Constellation Energy Generation LLC                   | 6.125% | 1/15/34       | 4,700               | 4,917                 |
| Constellation Energy Generation LLC                   | 6.250% | 10/1/39       | 1,265               | 1,317                 |
| Constellation Energy Generation LLC                   | 5.750% | 10/1/41       | 7,650               | 7,456                 |
| Constellation Energy Generation LLC                   | 5.600% | 6/15/42       | 10,048              | 9,692                 |
| Constellation Energy Generation LLC                   | 6.500% | 10/1/53       | 6,750               | 7,168                 |
| Constellation Energy Generation LLC                   | 5.750% | 3/15/54       | 11,150              | 10,838                |
| Consumers Energy Co.                                  | 4.650% | 3/1/28        | 2,500               | 2,491                 |
| Consumers Energy Co.                                  | 3.800% | 11/15/28      | 3,000               | 2,890                 |
| Consumers Energy Co.                                  | 4.900% | 2/15/29       | 7,864               | 7,885                 |
| Consumers Energy Co.                                  | 4.600% | 5/30/29       | 4,500               | 4,458                 |
| Consumers Energy Co.                                  | 4.700% | 1/15/30       | 7,000               | 6,946                 |
| Consumers Energy Co.                                  | 3.600% | 8/15/32       | 6,029               | 5,456                 |
| Consumers Energy Co.                                  | 4.625% | 5/15/33       | 4,500               | 4,338                 |
| Consumers Energy Co.                                  | 3.950% | 5/15/43       | 13,680              | 11,136                |
| Consumers Energy Co.                                  | 3.250% | 8/15/46       | 3,325               | 2,394                 |
| Consumers Energy Co.                                  | 3.950% | 7/15/47       | 2,950               | 2,301                 |
| Consumers Energy Co.                                  | 4.050% | 5/15/48       | 4,306               | 3,428                 |
| Consumers Energy Co.                                  | 4.350% | 4/15/49       | 5,400               | 4,490                 |
| Consumers Energy Co.                                  | 3.750% | 2/15/50       | 3,000               | 2,265                 |
| Consumers Energy Co.                                  | 3.100% | 8/15/50       | 10,250              | 6,913                 |
| Consumers Energy Co.                                  | 3.500% | 8/1/51        | 14,200              | 10,329                |
| Consumers Energy Co.                                  | 2.650% | 8/15/52       | 1,433               | 864                   |
| Consumers Energy Co.                                  | 4.200% | 9/1/52        | 4,204               | 3,386                 |
| Consumers Energy Co.                                  | 2.500% | 5/1/60        | 6,083               | 3,345                 |
| Delmarva Power & Light Co.                            | 4.150% | 5/15/45       | 5,425               | 4,344                 |
| <sup>2</sup> Dominion Energy Inc.                     | 1.450% | 4/15/26       | 10,100              | 9,686                 |
| <sup>2</sup> Dominion Energy Inc.                     | 2.850% | 8/15/26       | 9,650               | 9,367                 |
| <sup>2</sup> Dominion Energy Inc.                     | 3.600% | 3/15/27       | 4,000               | 3,903                 |

|   |                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------------|--------|---------------|---------------------|-----------------------|
|   | Dominion Energy Inc.                | 4.250% | 6/1/28        | 6,624               | 6,496                 |
| 2 | Dominion Energy Inc.                | 3.375% | 4/1/30        | 30,924              | 28,442                |
| 2 | Dominion Energy Inc.                | 2.250% | 8/15/31       | 3,000               | 2,498                 |
| 2 | Dominion Energy Inc.                | 4.350% | 8/15/32       | 6,530               | 6,118                 |
|   | Dominion Energy Inc.                | 5.375% | 11/15/32      | 14,400              | 14,419                |
| 2 | Dominion Energy Inc.                | 6.300% | 3/15/33       | 8,175               | 8,598                 |
| 2 | Dominion Energy Inc.                | 5.250% | 8/1/33        | 6,000               | 5,917                 |
| 2 | Dominion Energy Inc.                | 5.950% | 6/15/35       | 7,360               | 7,550                 |
|   | Dominion Energy Inc.                | 7.000% | 6/15/38       | 4,900               | 5,443                 |
| 2 | Dominion Energy Inc.                | 3.300% | 4/15/41       | 6,100               | 4,487                 |
| 2 | Dominion Energy Inc.                | 4.900% | 8/1/41        | 10,135              | 9,055                 |
| 2 | Dominion Energy Inc.                | 4.050% | 9/15/42       | 5,214               | 4,104                 |
|   | Dominion Energy Inc.                | 4.700% | 12/1/44       | 3,375               | 2,849                 |
| 2 | Dominion Energy Inc.                | 4.600% | 3/15/49       | 3,100               | 2,552                 |
| 2 | Dominion Energy Inc.                | 4.850% | 8/15/52       | 7,426               | 6,377                 |
| 2 | Dominion Energy Inc.                | 7.000% | 6/1/54        | 6,325               | 6,671                 |
| 2 | Dominion Energy Inc.                | 6.875% | 2/1/55        | 2,800               | 2,910                 |
|   | Dominion Energy Inc.                | 6.625% | 5/15/55       | 11,800              | 12,012                |
| 2 | Dominion Energy South Carolina Inc. | 2.300% | 12/1/31       | 3,500               | 2,927                 |
|   | Dominion Energy South Carolina Inc. | 6.625% | 2/1/32        | 2,525               | 2,737                 |
|   | Dominion Energy South Carolina Inc. | 5.300% | 5/15/33       | 2,300               | 2,297                 |
|   | Dominion Energy South Carolina Inc. | 6.050% | 1/15/38       | 8,550               | 8,896                 |
|   | Dominion Energy South Carolina Inc. | 5.450% | 2/1/41        | 1,525               | 1,487                 |
|   | Dominion Energy South Carolina Inc. | 4.600% | 6/15/43       | 5,458               | 4,739                 |
|   | Dominion Energy South Carolina Inc. | 6.250% | 10/15/53      | 2,500               | 2,686                 |
|   | Dominion Energy South Carolina Inc. | 5.100% | 6/1/65        | 8,009               | 7,185                 |
|   | DTE Electric Co.                    | 3.375% | 3/1/25        | 150                 | 150                   |
|   | DTE Electric Co.                    | 4.850% | 12/1/26       | 5,600               | 5,642                 |
| 2 | DTE Electric Co.                    | 1.900% | 4/1/28        | 6,400               | 5,856                 |
|   | DTE Electric Co.                    | 2.250% | 3/1/30        | 20,951              | 18,456                |
| 2 | DTE Electric Co.                    | 2.625% | 3/1/31        | 7,985               | 6,990                 |
|   | DTE Electric Co.                    | 5.200% | 4/1/33        | 21,785              | 21,783                |
|   | DTE Electric Co.                    | 5.200% | 3/1/34        | 13,600              | 13,551                |
| 2 | DTE Electric Co.                    | 4.000% | 4/1/43        | 1,971               | 1,600                 |
|   | DTE Electric Co.                    | 3.700% | 3/15/45       | 1,750               | 1,342                 |
|   | DTE Electric Co.                    | 3.750% | 8/15/47       | 6,927               | 5,213                 |
|   | DTE Electric Co.                    | 3.950% | 3/1/49        | 8,800               | 6,874                 |
|   | DTE Electric Co.                    | 2.950% | 3/1/50        | 4,450               | 2,884                 |
| 2 | DTE Electric Co.                    | 3.250% | 4/1/51        | 1,000               | 679                   |
|   | DTE Electric Co.                    | 5.400% | 4/1/53        | 5,561               | 5,391                 |
|   | DTE Energy Co.                      | 2.850% | 10/1/26       | 33,494              | 32,448                |
|   | DTE Energy Co.                      | 4.950% | 7/1/27        | 2,350               | 2,359                 |
|   | DTE Energy Co.                      | 4.875% | 6/1/28        | 4,685               | 4,670                 |
|   | DTE Energy Co.                      | 5.100% | 3/1/29        | 18,476              | 18,514                |
| 2 | DTE Energy Co.                      | 3.400% | 6/15/29       | 16,552              | 15,480                |
|   | DTE Energy Co.                      | 2.950% | 3/1/30        | 2,625               | 2,355                 |
|   | DTE Energy Co.                      | 5.850% | 6/1/34        | 23,500              | 24,123                |
|   | Duke Energy Carolinas LLC           | 2.950% | 12/1/26       | 625                 | 607                   |
|   | Duke Energy Carolinas LLC           | 3.950% | 11/15/28      | 7,000               | 6,797                 |
| 2 | Duke Energy Carolinas LLC           | 6.000% | 12/1/28       | 3,694               | 3,837                 |
|   | Duke Energy Carolinas LLC           | 2.450% | 8/15/29       | 6,000               | 5,395                 |
|   | Duke Energy Carolinas LLC           | 2.450% | 2/1/30        | 6,100               | 5,427                 |
|   | Duke Energy Carolinas LLC           | 2.550% | 4/15/31       | 6,150               | 5,325                 |
|   | Duke Energy Carolinas LLC           | 2.850% | 3/15/32       | 5,000               | 4,324                 |
|   | Duke Energy Carolinas LLC           | 6.450% | 10/15/32      | 6,575               | 7,067                 |
|   | Duke Energy Carolinas LLC           | 4.950% | 1/15/33       | 26,480              | 26,046                |
|   | Duke Energy Carolinas LLC           | 4.850% | 1/15/34       | 8,000               | 7,759                 |
|   | Duke Energy Carolinas LLC           | 6.100% | 6/1/37        | 1,525               | 1,587                 |
|   | Duke Energy Carolinas LLC           | 6.000% | 1/15/38       | 3,975               | 4,126                 |
|   | Duke Energy Carolinas LLC           | 6.050% | 4/15/38       | 6,175               | 6,489                 |
|   | Duke Energy Carolinas LLC           | 5.300% | 2/15/40       | 9,590               | 9,371                 |
|   | Duke Energy Carolinas LLC           | 4.250% | 12/15/41      | 6,825               | 5,768                 |
|   | Duke Energy Carolinas LLC           | 4.000% | 9/30/42       | 11,370              | 9,204                 |
|   | Duke Energy Carolinas LLC           | 3.875% | 3/15/46       | 19,224              | 14,856                |
|   | Duke Energy Carolinas LLC           | 3.700% | 12/1/47       | 6,135               | 4,531                 |
|   | Duke Energy Carolinas LLC           | 3.950% | 3/15/48       | 9,613               | 7,363                 |
|   | Duke Energy Carolinas LLC           | 3.200% | 8/15/49       | 11,715              | 7,794                 |
|   | Duke Energy Carolinas LLC           | 3.450% | 4/15/51       | 5,500               | 3,787                 |
|   | Duke Energy Carolinas LLC           | 5.350% | 1/15/53       | 6,463               | 6,137                 |
|   | Duke Energy Corp.                   | 2.650% | 9/1/26        | 12,480              | 12,080                |

|                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Duke Energy Corp.                                      | 4.850% | 1/5/27        | 1,590               | 1,594                 |
| Duke Energy Corp.                                      | 3.150% | 8/15/27       | 7,775               | 7,463                 |
| Duke Energy Corp.                                      | 5.000% | 12/8/27       | 4,930               | 4,967                 |
| Duke Energy Corp.                                      | 4.300% | 3/15/28       | 13,400              | 13,191                |
| Duke Energy Corp.                                      | 3.400% | 6/15/29       | 5,000               | 4,684                 |
| Duke Energy Corp.                                      | 2.450% | 6/1/30        | 15,000              | 13,134                |
| Duke Energy Corp.                                      | 2.550% | 6/15/31       | 14,400              | 12,306                |
| Duke Energy Corp.                                      | 4.500% | 8/15/32       | 12,950              | 12,332                |
| Duke Energy Corp.                                      | 5.750% | 9/15/33       | 15,000              | 15,373                |
| Duke Energy Corp.                                      | 5.450% | 6/15/34       | 5,725               | 5,714                 |
| Duke Energy Corp.                                      | 3.300% | 6/15/41       | 1,655               | 1,212                 |
| Duke Energy Corp.                                      | 4.800% | 12/15/45      | 9,966               | 8,585                 |
| Duke Energy Corp.                                      | 3.750% | 9/1/46        | 8,809               | 6,477                 |
| Duke Energy Corp.                                      | 3.950% | 8/15/47       | 13,187              | 9,799                 |
| Duke Energy Corp.                                      | 4.200% | 6/15/49       | 10,234              | 7,873                 |
| Duke Energy Corp.                                      | 3.500% | 6/15/51       | 7,100               | 4,793                 |
| Duke Energy Corp.                                      | 5.000% | 8/15/52       | 21,754              | 18,960                |
| Duke Energy Corp.                                      | 6.100% | 9/15/53       | 20,500              | 20,795                |
| Duke Energy Corp.                                      | 5.800% | 6/15/54       | 31,011              | 30,216                |
| Duke Energy Corp.                                      | 6.450% | 9/1/54        | 6,300               | 6,396                 |
| Duke Energy Corp.                                      | 3.250% | 1/15/82       | 4,000               | 3,729                 |
| Duke Energy Florida LLC                                | 3.200% | 1/15/27       | 11,425              | 11,121                |
| Duke Energy Florida LLC                                | 3.800% | 7/15/28       | 4,825               | 4,674                 |
| Duke Energy Florida LLC                                | 2.500% | 12/1/29       | 23,057              | 20,712                |
| Duke Energy Florida LLC                                | 1.750% | 6/15/30       | 7,100               | 6,016                 |
| Duke Energy Florida LLC                                | 2.400% | 12/15/31      | 2,340               | 1,972                 |
| Duke Energy Florida LLC                                | 6.350% | 9/15/37       | 3,275               | 3,479                 |
| Duke Energy Florida LLC                                | 6.400% | 6/15/38       | 5,150               | 5,535                 |
| Duke Energy Florida LLC                                | 5.650% | 4/1/40        | 6,300               | 6,314                 |
| Duke Energy Florida LLC                                | 3.850% | 11/15/42      | 1,000               | 785                   |
| Duke Energy Florida LLC                                | 3.400% | 10/1/46       | 6,665               | 4,709                 |
| Duke Energy Florida LLC                                | 4.200% | 7/15/48       | 3,550               | 2,834                 |
| Duke Energy Florida LLC                                | 3.000% | 12/15/51      | 14,300              | 8,887                 |
| Duke Energy Florida LLC                                | 5.950% | 11/15/52      | 12,595              | 12,801                |
| Duke Energy Florida LLC                                | 6.200% | 11/15/53      | 6,595               | 6,943                 |
| <sup>2</sup> Duke Energy Florida Project Finance LLC   | 2.538% | 9/1/29        | 2,398               | 2,271                 |
| Duke Energy Indiana LLC                                | 5.250% | 3/1/34        | 2,000               | 1,998                 |
| Duke Energy Indiana LLC                                | 6.120% | 10/15/35      | 2,740               | 2,879                 |
| Duke Energy Indiana LLC                                | 6.350% | 8/15/38       | 3,725               | 3,992                 |
| Duke Energy Indiana LLC                                | 6.450% | 4/1/39        | 968                 | 1,043                 |
| <sup>2</sup> Duke Energy Indiana LLC                   | 4.900% | 7/15/43       | 4,960               | 4,480                 |
| Duke Energy Indiana LLC                                | 3.750% | 5/15/46       | 15,440              | 11,497                |
| <sup>2</sup> Duke Energy Indiana LLC                   | 3.250% | 10/1/49       | 8,235               | 5,515                 |
| Duke Energy Indiana LLC                                | 2.750% | 4/1/50        | 4,630               | 2,787                 |
| Duke Energy Ohio Inc.                                  | 3.650% | 2/1/29        | 7,265               | 6,938                 |
| Duke Energy Ohio Inc.                                  | 2.125% | 6/1/30        | 2,700               | 2,335                 |
| Duke Energy Ohio Inc.                                  | 5.250% | 4/1/33        | 7,583               | 7,579                 |
| Duke Energy Ohio Inc.                                  | 3.700% | 6/15/46       | 4,766               | 3,517                 |
| Duke Energy Ohio Inc.                                  | 4.300% | 2/1/49        | 5,800               | 4,637                 |
| Duke Energy Ohio Inc.                                  | 5.650% | 4/1/53        | 3,340               | 3,258                 |
| Duke Energy Ohio Inc.                                  | 5.550% | 3/15/54       | 3,000               | 2,896                 |
| Duke Energy Progress LLC                               | 3.700% | 9/1/28        | 5,650               | 5,439                 |
| Duke Energy Progress LLC                               | 3.450% | 3/15/29       | 12,912              | 12,239                |
| Duke Energy Progress LLC                               | 2.000% | 8/15/31       | 12,400              | 10,259                |
| Duke Energy Progress LLC                               | 3.400% | 4/1/32        | 1,500               | 1,343                 |
| Duke Energy Progress LLC                               | 5.250% | 3/15/33       | 9,000               | 9,010                 |
| Duke Energy Progress LLC                               | 5.100% | 3/15/34       | 11,000              | 10,877                |
| Duke Energy Progress LLC                               | 6.300% | 4/1/38        | 4,220               | 4,472                 |
| Duke Energy Progress LLC                               | 4.100% | 5/15/42       | 5,425               | 4,437                 |
| Duke Energy Progress LLC                               | 4.100% | 3/15/43       | 6,345               | 5,154                 |
| Duke Energy Progress LLC                               | 4.375% | 3/30/44       | 6,175               | 5,185                 |
| Duke Energy Progress LLC                               | 4.150% | 12/1/44       | 3,825               | 3,104                 |
| Duke Energy Progress LLC                               | 4.200% | 8/15/45       | 3,425               | 2,767                 |
| Duke Energy Progress LLC                               | 3.700% | 10/15/46      | 4,200               | 3,104                 |
| Duke Energy Progress LLC                               | 3.600% | 9/15/47       | 2,825               | 2,048                 |
| Duke Energy Progress LLC                               | 2.500% | 8/15/50       | 2,400               | 1,385                 |
| Duke Energy Progress LLC                               | 2.900% | 8/15/51       | 10,923              | 6,718                 |
| Duke Energy Progress LLC                               | 4.000% | 4/1/52        | 4,000               | 3,046                 |
| Duke Energy Progress LLC                               | 5.350% | 3/15/53       | 995                 | 940                   |
| <sup>2</sup> Duke Energy Progress NC Storm Funding LLC | 1.295% | 7/1/28        | 2,131               | 1,989                 |



|              |                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> | Duke Energy Progress NC Storm Funding LLC | 2.387% | 7/1/37        | 3,400               | 2,727                 |
| <sup>2</sup> | Duke Energy Progress NC Storm Funding LLC | 2.799% | 7/1/41        | 3,425               | 2,533                 |
| <sup>7</sup> | East Ohio Gas Co.                         | 2.000% | 6/15/30       | 1,000               | 858                   |
|              | Edison International                      | 5.750% | 6/15/27       | 3,000               | 3,050                 |
|              | Edison International                      | 4.125% | 3/15/28       | 5,197               | 5,038                 |
|              | Edison International                      | 5.250% | 11/15/28      | 5,000               | 5,008                 |
|              | Edison International                      | 5.450% | 6/15/29       | 6,025               | 6,077                 |
|              | Edison International                      | 6.950% | 11/15/29      | 1,000               | 1,068                 |
|              | Edison International                      | 5.250% | 3/15/32       | 7,339               | 7,261                 |
|              | El Paso Electric Co.                      | 6.000% | 5/15/35       | 800                 | 803                   |
|              | El Paso Electric Co.                      | 5.000% | 12/1/44       | 3,200               | 2,729                 |
|              | Emera US Finance LP                       | 3.550% | 6/15/26       | 1,049               | 1,027                 |
|              | Emera US Finance LP                       | 4.750% | 6/15/46       | 16,925              | 14,022                |
|              | Enel Americas SA                          | 4.000% | 10/25/26      | 4,115               | 4,021                 |
|              | Enel Chile SA                             | 4.875% | 6/12/28       | 10,875              | 10,712                |
|              | Entergy Arkansas LLC                      | 3.500% | 4/1/26        | 4,125               | 4,069                 |
|              | Entergy Arkansas LLC                      | 4.000% | 6/1/28        | 2,000               | 1,950                 |
|              | Entergy Arkansas LLC                      | 5.150% | 1/15/33       | 1,500               | 1,494                 |
|              | Entergy Arkansas LLC                      | 5.450% | 6/1/34        | 1,100               | 1,115                 |
|              | Entergy Arkansas LLC                      | 4.200% | 4/1/49        | 4,668               | 3,707                 |
|              | Entergy Arkansas LLC                      | 2.650% | 6/15/51       | 13,359              | 7,889                 |
|              | Entergy Arkansas LLC                      | 3.350% | 6/15/52       | 5,000               | 3,348                 |
|              | Entergy Arkansas LLC                      | 5.750% | 6/1/54        | 1,305               | 1,292                 |
|              | Entergy Corp.                             | 2.950% | 9/1/26        | 8,900               | 8,640                 |
|              | Entergy Corp.                             | 1.900% | 6/15/28       | 7,000               | 6,321                 |
|              | Entergy Corp.                             | 2.800% | 6/15/30       | 9,541               | 8,498                 |
|              | Entergy Corp.                             | 2.400% | 6/15/31       | 7,550               | 6,377                 |
|              | Entergy Corp.                             | 3.750% | 6/15/50       | 9,319               | 6,602                 |
|              | Entergy Corp.                             | 7.125% | 12/1/54       | 13,500              | 13,757                |
|              | Entergy Louisiana LLC                     | 2.400% | 10/1/26       | 4,235               | 4,078                 |
|              | Entergy Louisiana LLC                     | 3.120% | 9/1/27        | 5,600               | 5,383                 |
|              | Entergy Louisiana LLC                     | 3.250% | 4/1/28        | 4,700               | 4,468                 |
|              | Entergy Louisiana LLC                     | 1.600% | 12/15/30      | 3,200               | 2,637                 |
|              | Entergy Louisiana LLC                     | 3.050% | 6/1/31        | 6,055               | 5,389                 |
|              | Entergy Louisiana LLC                     | 2.350% | 6/15/32       | 17,500              | 14,558                |
|              | Entergy Louisiana LLC                     | 4.000% | 3/15/33       | 12,845              | 11,760                |
|              | Entergy Louisiana LLC                     | 5.350% | 3/15/34       | 3,850               | 3,848                 |
|              | Entergy Louisiana LLC                     | 3.100% | 6/15/41       | 5,706               | 4,091                 |
|              | Entergy Louisiana LLC                     | 4.950% | 1/15/45       | 5,325               | 4,703                 |
|              | Entergy Louisiana LLC                     | 4.200% | 9/1/48        | 9,306               | 7,396                 |
|              | Entergy Louisiana LLC                     | 4.200% | 4/1/50        | 6,200               | 4,871                 |
|              | Entergy Louisiana LLC                     | 2.900% | 3/15/51       | 6,738               | 4,136                 |
|              | Entergy Louisiana LLC                     | 4.750% | 9/15/52       | 2,140               | 1,841                 |
|              | Entergy Louisiana LLC                     | 5.700% | 3/15/54       | 7,100               | 7,008                 |
|              | Entergy Mississippi LLC                   | 2.850% | 6/1/28        | 8,225               | 7,713                 |
|              | Entergy Mississippi LLC                   | 5.000% | 9/1/33        | 4,000               | 3,914                 |
|              | Entergy Mississippi LLC                   | 3.850% | 6/1/49        | 10,525              | 7,818                 |
|              | Entergy Mississippi LLC                   | 3.500% | 6/1/51        | 8,500               | 5,895                 |
|              | Entergy Mississippi LLC                   | 5.850% | 6/1/54        | 5,350               | 5,381                 |
|              | Entergy Texas Inc.                        | 4.000% | 3/30/29       | 4,962               | 4,800                 |
|              | Entergy Texas Inc.                        | 1.750% | 3/15/31       | 6,000               | 4,943                 |
|              | Entergy Texas Inc.                        | 4.500% | 3/30/39       | 3,000               | 2,657                 |
|              | Entergy Texas Inc.                        | 3.550% | 9/30/49       | 7,585               | 5,320                 |
|              | Entergy Texas Inc.                        | 5.800% | 9/1/53        | 2,000               | 1,999                 |
|              | Entergy Texas Inc.                        | 5.550% | 9/15/54       | 3,750               | 3,635                 |
|              | Essential Utilities Inc.                  | 4.800% | 8/15/27       | 10,196              | 10,179                |
|              | Essential Utilities Inc.                  | 3.566% | 5/1/29        | 8,836               | 8,314                 |
|              | Essential Utilities Inc.                  | 2.704% | 4/15/30       | 6,000               | 5,336                 |
|              | Essential Utilities Inc.                  | 5.375% | 1/15/34       | 5,000               | 4,954                 |
|              | Essential Utilities Inc.                  | 4.276% | 5/1/49        | 4,300               | 3,365                 |
|              | Essential Utilities Inc.                  | 3.351% | 4/15/50       | 5,000               | 3,282                 |
|              | Essential Utilities Inc.                  | 5.300% | 5/1/52        | 18,500              | 16,805                |
|              | Evergy Inc.                               | 2.900% | 9/15/29       | 22,500              | 20,458                |
|              | Evergy Inc.                               | 6.650% | 6/1/55        | 5,850               | 5,863                 |
|              | Evergy Kansas Central Inc.                | 2.550% | 7/1/26        | 6,250               | 6,063                 |
|              | Evergy Kansas Central Inc.                | 3.100% | 4/1/27        | 4,500               | 4,354                 |
|              | Evergy Kansas Central Inc.                | 4.125% | 3/1/42        | 10,190              | 8,302                 |
|              | Evergy Kansas Central Inc.                | 4.100% | 4/1/43        | 4,055               | 3,257                 |
|              | Evergy Kansas Central Inc.                | 4.250% | 12/1/45       | 3,910               | 3,149                 |
|              | Evergy Kansas Central Inc.                | 3.250% | 9/1/49        | 4,700               | 3,103                 |



|   |                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|------------------------------|--------|---------------|---------------------|-----------------------|
|   | Evergy Kansas Central Inc.   | 3.450% | 4/15/50       | 8,496               | 5,855                 |
|   | Evergy Kansas Central Inc.   | 5.700% | 3/15/53       | 2,656               | 2,609                 |
| 2 | Evergy Metro Inc.            | 2.250% | 6/1/30        | 3,300               | 2,858                 |
|   | Evergy Metro Inc.            | 4.950% | 4/15/33       | 4,000               | 3,901                 |
|   | Evergy Metro Inc.            | 5.400% | 4/1/34        | 13,000              | 13,003                |
|   | Evergy Metro Inc.            | 5.300% | 10/1/41       | 3,355               | 3,170                 |
|   | Evergy Metro Inc.            | 4.200% | 6/15/47       | 5,255               | 4,141                 |
|   | Evergy Metro Inc.            | 4.200% | 3/15/48       | 3,000               | 2,376                 |
| 7 | Evergy Missouri West Inc.    | 5.650% | 6/1/34        | 3,250               | 3,279                 |
|   | Eversource Energy            | 2.900% | 3/1/27        | 7,200               | 6,907                 |
|   | Eversource Energy            | 4.600% | 7/1/27        | 5,000               | 4,965                 |
| 2 | Eversource Energy            | 3.300% | 1/15/28       | 8,850               | 8,411                 |
|   | Eversource Energy            | 5.450% | 3/1/28        | 13,200              | 13,366                |
| 2 | Eversource Energy            | 4.250% | 4/1/29        | 10,205              | 9,859                 |
| 2 | Eversource Energy            | 1.650% | 8/15/30       | 9,510               | 7,905                 |
|   | Eversource Energy            | 2.550% | 3/15/31       | 3,500               | 2,994                 |
|   | Eversource Energy            | 5.850% | 4/15/31       | 16,500              | 16,918                |
|   | Eversource Energy            | 3.375% | 3/1/32        | 14,500              | 12,699                |
|   | Eversource Energy            | 5.125% | 5/15/33       | 12,500              | 12,143                |
|   | Eversource Energy            | 5.500% | 1/1/34        | 12,500              | 12,406                |
|   | Eversource Energy            | 5.950% | 7/15/34       | 3,350               | 3,434                 |
|   | Eversource Energy            | 3.450% | 1/15/50       | 10,850              | 7,420                 |
|   | Exelon Corp.                 | 3.400% | 4/15/26       | 7,075               | 6,958                 |
|   | Exelon Corp.                 | 2.750% | 3/15/27       | 7,000               | 6,701                 |
|   | Exelon Corp.                 | 5.150% | 3/15/28       | 9,162               | 9,218                 |
|   | Exelon Corp.                 | 5.150% | 3/15/29       | 8,000               | 8,038                 |
|   | Exelon Corp.                 | 4.050% | 4/15/30       | 15,150              | 14,434                |
|   | Exelon Corp.                 | 3.350% | 3/15/32       | 3,527               | 3,124                 |
|   | Exelon Corp.                 | 5.450% | 3/15/34       | 8,955               | 8,944                 |
| 2 | Exelon Corp.                 | 4.950% | 6/15/35       | 9,790               | 9,252                 |
|   | Exelon Corp.                 | 5.625% | 6/15/35       | 5,880               | 5,897                 |
|   | Exelon Corp.                 | 5.100% | 6/15/45       | 6,725               | 6,078                 |
|   | Exelon Corp.                 | 5.600% | 3/15/53       | 24,058              | 23,162                |
| 2 | FirstEnergy Corp.            | 3.900% | 7/15/27       | 15,545              | 15,157                |
|   | FirstEnergy Corp.            | 2.650% | 3/1/30        | 8,429               | 7,475                 |
| 2 | FirstEnergy Corp.            | 2.250% | 9/1/30        | 13,416              | 11,492                |
| 2 | FirstEnergy Corp.            | 4.850% | 7/15/47       | 11,000              | 9,344                 |
| 2 | FirstEnergy Corp.            | 3.400% | 3/1/50        | 8,300               | 5,615                 |
| 7 | FirstEnergy Transmission LLC | 4.550% | 1/15/30       | 7,350               | 7,152                 |
| 7 | FirstEnergy Transmission LLC | 5.000% | 1/15/35       | 3,350               | 3,237                 |
|   | Florida Power & Light Co.    | 4.450% | 5/15/26       | 7,500               | 7,501                 |
| 2 | Florida Power & Light Co.    | 3.300% | 5/30/27       | 2,325               | 2,251                 |
|   | Florida Power & Light Co.    | 5.050% | 4/1/28        | 12,555              | 12,677                |
|   | Florida Power & Light Co.    | 4.400% | 5/15/28       | 5,250               | 5,197                 |
|   | Florida Power & Light Co.    | 5.150% | 6/15/29       | 6,500               | 6,580                 |
|   | Florida Power & Light Co.    | 4.625% | 5/15/30       | 9,000               | 8,908                 |
|   | Florida Power & Light Co.    | 2.450% | 2/3/32        | 21,895              | 18,477                |
|   | Florida Power & Light Co.    | 5.100% | 4/1/33        | 13,000              | 12,913                |
|   | Florida Power & Light Co.    | 4.800% | 5/15/33       | 4,613               | 4,491                 |
|   | Florida Power & Light Co.    | 5.625% | 4/1/34        | 1,950               | 2,008                 |
|   | Florida Power & Light Co.    | 5.300% | 6/15/34       | 3,500               | 3,514                 |
|   | Florida Power & Light Co.    | 5.650% | 2/1/37        | 3,379               | 3,451                 |
|   | Florida Power & Light Co.    | 5.950% | 2/1/38        | 3,250               | 3,400                 |
|   | Florida Power & Light Co.    | 5.960% | 4/1/39        | 11,319              | 11,823                |
|   | Florida Power & Light Co.    | 5.690% | 3/1/40        | 5,365               | 5,474                 |
|   | Florida Power & Light Co.    | 5.250% | 2/1/41        | 975                 | 943                   |
|   | Florida Power & Light Co.    | 4.125% | 2/1/42        | 8,425               | 7,013                 |
|   | Florida Power & Light Co.    | 4.050% | 6/1/42        | 4,600               | 3,787                 |
|   | Florida Power & Light Co.    | 3.800% | 12/15/42      | 1,535               | 1,212                 |
|   | Florida Power & Light Co.    | 4.050% | 10/1/44       | 2,973               | 2,415                 |
|   | Florida Power & Light Co.    | 3.950% | 3/1/48        | 19,054              | 14,951                |
|   | Florida Power & Light Co.    | 3.990% | 3/1/49        | 9,122               | 7,139                 |
|   | Florida Power & Light Co.    | 3.150% | 10/1/49       | 9,675               | 6,509                 |
|   | Florida Power & Light Co.    | 2.875% | 12/4/51       | 25,500              | 15,964                |
|   | Florida Power & Light Co.    | 5.300% | 4/1/53        | 8,100               | 7,711                 |
|   | Florida Power & Light Co.    | 5.600% | 6/15/54       | 7,737               | 7,718                 |
|   | Fortis Inc.                  | 3.055% | 10/4/26       | 6,473               | 6,270                 |
|   | Georgia Power Co.            | 3.250% | 4/1/26        | 8,250               | 8,113                 |
|   | Georgia Power Co.            | 5.004% | 2/23/27       | 8,025               | 8,087                 |
|   | Georgia Power Co.            | 3.250% | 3/30/27       | 3,500               | 3,396                 |

|   |                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|   | Georgia Power Co.                                             | 4.650% | 5/16/28       | 15,168              | 15,103                |
| 2 | Georgia Power Co.                                             | 2.650% | 9/15/29       | 14,000              | 12,693                |
|   | Georgia Power Co.                                             | 4.550% | 3/15/30       | 11,750              | 11,556                |
|   | Georgia Power Co.                                             | 4.950% | 5/17/33       | 20,468              | 20,056                |
| 2 | Georgia Power Co.                                             | 4.750% | 9/1/40        | 3,425               | 3,122                 |
|   | Georgia Power Co.                                             | 4.300% | 3/15/42       | 11,290              | 9,602                 |
|   | Georgia Power Co.                                             | 4.300% | 3/15/43       | 2,555               | 2,137                 |
| 2 | Georgia Power Co.                                             | 3.700% | 1/30/50       | 2,400               | 1,756                 |
| 2 | Georgia Power Co.                                             | 3.250% | 3/15/51       | 7,500               | 5,044                 |
|   | Iberdrola International BV                                    | 6.750% | 7/15/36       | 3,285               | 3,628                 |
|   | Idaho Power Co.                                               | 5.200% | 8/15/34       | 2,500               | 2,484                 |
| 2 | Idaho Power Co.                                               | 5.800% | 4/1/54        | 1,050               | 1,048                 |
|   | Indiana Michigan Power Co.                                    | 3.850% | 5/15/28       | 3,000               | 2,901                 |
|   | Indiana Michigan Power Co.                                    | 6.050% | 3/15/37       | 2,890               | 2,975                 |
| 2 | Indiana Michigan Power Co.                                    | 4.550% | 3/15/46       | 11,055              | 9,321                 |
| 2 | Indiana Michigan Power Co.                                    | 3.750% | 7/1/47        | 6,454               | 4,776                 |
|   | Indiana Michigan Power Co.                                    | 4.250% | 8/15/48       | 490                 | 385                   |
|   | Indiana Michigan Power Co.                                    | 3.250% | 5/1/51        | 5,500               | 3,605                 |
|   | Indiana Michigan Power Co.                                    | 5.625% | 4/1/53        | 507                 | 494                   |
|   | Interstate Power & Light Co.                                  | 4.100% | 9/26/28       | 4,570               | 4,436                 |
|   | Interstate Power & Light Co.                                  | 3.600% | 4/1/29        | 6,774               | 6,410                 |
|   | Interstate Power & Light Co.                                  | 2.300% | 6/1/30        | 8,000               | 6,913                 |
|   | Interstate Power & Light Co.                                  | 5.700% | 10/15/33      | 3,000               | 3,050                 |
|   | Interstate Power & Light Co.                                  | 4.950% | 9/30/34       | 1,250               | 1,203                 |
|   | Interstate Power & Light Co.                                  | 6.250% | 7/15/39       | 3,275               | 3,457                 |
|   | Interstate Power & Light Co.                                  | 3.700% | 9/15/46       | 2,925               | 2,163                 |
|   | Interstate Power & Light Co.                                  | 3.100% | 11/30/51      | 4,000               | 2,547                 |
|   | Interstate Power & Light Co.                                  | 5.450% | 9/30/54       | 3,844               | 3,635                 |
|   | IPALCO Enterprises Inc.                                       | 4.250% | 5/1/30        | 4,400               | 4,143                 |
|   | IPALCO Enterprises Inc.                                       | 5.750% | 4/1/34        | 10,300              | 10,299                |
|   | ITC Holdings Corp.                                            | 3.250% | 6/30/26       | 4,865               | 4,755                 |
|   | ITC Holdings Corp.                                            | 3.350% | 11/15/27      | 6,505               | 6,264                 |
|   | ITC Holdings Corp.                                            | 5.300% | 7/1/43        | 4,226               | 3,868                 |
| 7 | Jersey Central Power & Light Co.                              | 5.100% | 1/15/35       | 2,725               | 2,658                 |
| 2 | John Sevier Combined Cycle Generation LLC                     | 4.626% | 1/15/42       | 2,467               | 2,275                 |
|   | Johnsonville Aeroderivative Combustion Turbine Generation LLC | 5.078% | 10/1/54       | 8,150               | 7,834                 |
| 2 | Kentucky Utilities Co.                                        | 5.450% | 4/15/33       | 3,750               | 3,782                 |
|   | Kentucky Utilities Co.                                        | 5.125% | 11/1/40       | 8,765               | 8,288                 |
|   | Kentucky Utilities Co.                                        | 4.375% | 10/1/45       | 6,900               | 5,710                 |
|   | Kentucky Utilities Co.                                        | 3.300% | 6/1/50        | 9,000               | 6,051                 |
| 2 | Louisville Gas & Electric Co.                                 | 5.450% | 4/15/33       | 2,500               | 2,526                 |
|   | Louisville Gas & Electric Co.                                 | 4.250% | 4/1/49        | 9,900               | 7,856                 |
|   | MidAmerican Energy Co.                                        | 3.100% | 5/1/27        | 3,050               | 2,950                 |
|   | MidAmerican Energy Co.                                        | 3.650% | 4/15/29       | 14,300              | 13,634                |
|   | MidAmerican Energy Co.                                        | 6.750% | 12/30/31      | 8,550               | 9,422                 |
|   | MidAmerican Energy Co.                                        | 5.350% | 1/15/34       | 428                 | 433                   |
| 2 | MidAmerican Energy Co.                                        | 5.750% | 11/1/35       | 2,630               | 2,724                 |
| 2 | MidAmerican Energy Co.                                        | 5.800% | 10/15/36      | 3,250               | 3,346                 |
|   | MidAmerican Energy Co.                                        | 4.800% | 9/15/43       | 5,110               | 4,585                 |
|   | MidAmerican Energy Co.                                        | 4.400% | 10/15/44      | 2,870               | 2,448                 |
|   | MidAmerican Energy Co.                                        | 4.250% | 5/1/46        | 5,205               | 4,285                 |
|   | MidAmerican Energy Co.                                        | 3.950% | 8/1/47        | 3,199               | 2,487                 |
|   | MidAmerican Energy Co.                                        | 3.650% | 8/1/48        | 8,075               | 5,978                 |
|   | MidAmerican Energy Co.                                        | 4.250% | 7/15/49       | 3,524               | 2,859                 |
|   | MidAmerican Energy Co.                                        | 3.150% | 4/15/50       | 5,000               | 3,347                 |
|   | MidAmerican Energy Co.                                        | 5.850% | 9/15/54       | 16,200              | 16,461                |
|   | MidAmerican Energy Co.                                        | 5.300% | 2/1/55        | 6,050               | 5,700                 |
| 2 | Mississippi Power Co.                                         | 4.250% | 3/15/42       | 7,117               | 5,922                 |
|   | National Fuel Gas Co.                                         | 5.500% | 1/15/26       | 4,498               | 4,516                 |
|   | National Fuel Gas Co.                                         | 5.500% | 10/1/26       | 2,990               | 3,012                 |
|   | National Fuel Gas Co.                                         | 3.950% | 9/15/27       | 1,900               | 1,846                 |
|   | National Fuel Gas Co.                                         | 4.750% | 9/1/28        | 11,000              | 10,847                |
|   | National Fuel Gas Co.                                         | 2.950% | 3/1/31        | 1,500               | 1,292                 |
|   | National Grid plc                                             | 5.602% | 6/12/28       | 4,000               | 4,078                 |
|   | National Grid plc                                             | 5.809% | 6/12/33       | 16,721              | 17,050                |
|   | National Grid plc                                             | 5.418% | 1/11/34       | 8,500               | 8,466                 |
|   | National Grid USA                                             | 5.803% | 4/1/35        | 2,817               | 2,815                 |
| 2 | National Rural Utilities Cooperative Finance Corp.            | 1.000% | 6/15/26       | 16,657              | 15,812                |
|   | National Rural Utilities Cooperative Finance Corp.            | 3.050% | 4/25/27       | 2,150               | 2,072                 |
| 2 | National Rural Utilities Cooperative Finance Corp.            | 5.100% | 5/6/27        | 8,100               | 8,163                 |

|   |                                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------------------------|--------|---------------|---------------------|-----------------------|
|   | National Rural Utilities Cooperative Finance Corp. | 4.120% | 9/16/27       | 8,050               | 7,941                 |
|   | National Rural Utilities Cooperative Finance Corp. | 3.400% | 2/7/28        | 21,725              | 20,862                |
|   | National Rural Utilities Cooperative Finance Corp. | 4.800% | 3/15/28       | 1,500               | 1,502                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 5.050% | 9/15/28       | 3,500               | 3,524                 |
|   | National Rural Utilities Cooperative Finance Corp. | 3.900% | 11/1/28       | 3,000               | 2,898                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 4.850% | 2/7/29        | 12,052              | 12,052                |
|   | National Rural Utilities Cooperative Finance Corp. | 3.700% | 3/15/29       | 9,730               | 9,293                 |
|   | National Rural Utilities Cooperative Finance Corp. | 5.150% | 6/15/29       | 16,775              | 16,977                |
|   | National Rural Utilities Cooperative Finance Corp. | 2.400% | 3/15/30       | 4,700               | 4,146                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 5.000% | 2/7/31        | 5,000               | 5,022                 |
|   | National Rural Utilities Cooperative Finance Corp. | 1.350% | 3/15/31       | 4,000               | 3,204                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 1.650% | 6/15/31       | 3,500               | 2,836                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 8.000% | 3/1/32        | 1,513               | 1,759                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.023% | 11/1/32       | 6,552               | 6,059                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.150% | 12/15/32      | 4,909               | 4,575                 |
|   | National Rural Utilities Cooperative Finance Corp. | 5.800% | 1/15/33       | 12,000              | 12,418                |
|   | National Rural Utilities Cooperative Finance Corp. | 5.000% | 8/15/34       | 6,000               | 5,862                 |
| 2 | National Rural Utilities Cooperative Finance Corp. | 5.250% | 4/20/46       | 2,900               | 2,861                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.400% | 11/1/48       | 8,976               | 7,326                 |
|   | National Rural Utilities Cooperative Finance Corp. | 4.300% | 3/15/49       | 8,365               | 6,765                 |
| 2 | Nevada Power Co.                                   | 3.700% | 5/1/29        | 5,575               | 5,319                 |
| 2 | Nevada Power Co.                                   | 2.400% | 5/1/30        | 3,044               | 2,676                 |
| 2 | Nevada Power Co.                                   | 6.650% | 4/1/36        | 965                 | 1,032                 |
| 2 | Nevada Power Co.                                   | 6.750% | 7/1/37        | 5,575               | 6,104                 |
| 2 | Nevada Power Co.                                   | 3.125% | 8/1/50        | 3,114               | 1,985                 |
| 2 | Nevada Power Co.                                   | 5.900% | 5/1/53        | 2,000               | 1,996                 |
|   | Nevada Power Co.                                   | 6.000% | 3/15/54       | 11,000              | 11,227                |
|   | NextEra Energy Capital Holdings Inc.               | 6.051% | 3/1/25        | 2,500               | 2,504                 |
|   | NextEra Energy Capital Holdings Inc.               | 3.550% | 5/1/27        | 22,595              | 22,015                |
|   | NextEra Energy Capital Holdings Inc.               | 4.625% | 7/15/27       | 6,783               | 6,773                 |
|   | NextEra Energy Capital Holdings Inc.               | 4.900% | 2/28/28       | 9,450               | 9,457                 |
|   | NextEra Energy Capital Holdings Inc.               | 1.900% | 6/15/28       | 16,000              | 14,485                |
|   | NextEra Energy Capital Holdings Inc.               | 4.900% | 3/15/29       | 10,100              | 10,071                |
|   | NextEra Energy Capital Holdings Inc.               | 3.500% | 4/1/29        | 13,469              | 12,706                |
|   | NextEra Energy Capital Holdings Inc.               | 2.750% | 11/1/29       | 10,335              | 9,362                 |
|   | NextEra Energy Capital Holdings Inc.               | 5.000% | 2/28/30       | 4,750               | 4,756                 |
|   | NextEra Energy Capital Holdings Inc.               | 2.250% | 6/1/30        | 43,021              | 37,215                |
|   | NextEra Energy Capital Holdings Inc.               | 5.000% | 7/15/32       | 2,273               | 2,238                 |
|   | NextEra Energy Capital Holdings Inc.               | 5.050% | 2/28/33       | 32,148              | 31,532                |
|   | NextEra Energy Capital Holdings Inc.               | 5.250% | 3/15/34       | 11,000              | 10,879                |
|   | NextEra Energy Capital Holdings Inc.               | 5.250% | 2/28/53       | 18,150              | 16,671                |
|   | NextEra Energy Capital Holdings Inc.               | 5.550% | 3/15/54       | 11,750              | 11,243                |
|   | NextEra Energy Capital Holdings Inc.               | 6.750% | 6/15/54       | 23,214              | 23,791                |
|   | NextEra Energy Capital Holdings Inc.               | 6.700% | 9/1/54        | 12,400              | 12,597                |
| 2 | NextEra Energy Capital Holdings Inc.               | 4.800% | 12/1/77       | 2,462               | 2,372                 |
| 2 | NextEra Energy Capital Holdings Inc.               | 5.650% | 5/1/79        | 1,100               | 1,074                 |
|   | NiSource Inc.                                      | 3.490% | 5/15/27       | 10,500              | 10,212                |
|   | NiSource Inc.                                      | 5.250% | 3/30/28       | 17,760              | 17,904                |
|   | NiSource Inc.                                      | 5.200% | 7/1/29        | 5,200               | 5,236                 |
|   | NiSource Inc.                                      | 2.950% | 9/1/29        | 16,020              | 14,655                |
|   | NiSource Inc.                                      | 3.600% | 5/1/30        | 7,173               | 6,687                 |
|   | NiSource Inc.                                      | 1.700% | 2/15/31       | 14,545              | 11,895                |
|   | NiSource Inc.                                      | 5.400% | 6/30/33       | 5,000               | 4,989                 |
|   | NiSource Inc.                                      | 5.350% | 4/1/34        | 15,500              | 15,374                |
|   | NiSource Inc.                                      | 5.950% | 6/15/41       | 8,021               | 8,106                 |
|   | NiSource Inc.                                      | 5.250% | 2/15/43       | 4,120               | 3,840                 |
|   | NiSource Inc.                                      | 4.375% | 5/15/47       | 17,888              | 14,592                |
|   | NiSource Inc.                                      | 3.950% | 3/30/48       | 1,045               | 795                   |
|   | NiSource Inc.                                      | 5.000% | 6/15/52       | 10,242              | 9,057                 |
|   | NiSource Inc.                                      | 6.375% | 3/31/55       | 6,250               | 6,224                 |
|   | Northern States Power Co.                          | 2.250% | 4/1/31        | 4,000               | 3,399                 |
|   | Northern States Power Co.                          | 6.250% | 6/1/36        | 840                 | 907                   |
|   | Northern States Power Co.                          | 6.200% | 7/1/37        | 2,705               | 2,883                 |
|   | Northern States Power Co.                          | 5.350% | 11/1/39       | 3,295               | 3,235                 |
|   | Northern States Power Co.                          | 4.000% | 8/15/45       | 2,100               | 1,659                 |
|   | Northern States Power Co.                          | 3.600% | 5/15/46       | 4,475               | 3,317                 |
|   | Northern States Power Co.                          | 3.600% | 9/15/47       | 1,000               | 737                   |
|   | Northern States Power Co.                          | 2.900% | 3/1/50        | 7,305               | 4,664                 |
|   | Northern States Power Co.                          | 2.600% | 6/1/51        | 3,300               | 1,968                 |
|   | Northern States Power Co.                          | 3.200% | 4/1/52        | 4,000               | 2,680                 |

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Northern States Power Co.         | 4.500% | 6/1/52        | 5,000               | 4,210                 |
| Northern States Power Co.         | 5.100% | 5/15/53       | 3,900               | 3,602                 |
| Northern States Power Co.         | 5.400% | 3/15/54       | 9,100               | 8,771                 |
| Northern States Power Co.         | 5.650% | 6/15/54       | 10,000              | 9,981                 |
| NorthWestern Corp.                | 4.176% | 11/15/44      | 6,425               | 5,127                 |
| NSTAR Electric Co.                | 3.200% | 5/15/27       | 6,000               | 5,795                 |
| NSTAR Electric Co.                | 3.250% | 5/15/29       | 1,430               | 1,336                 |
| NSTAR Electric Co.                | 5.400% | 6/1/34        | 8,000               | 8,046                 |
| NSTAR Electric Co.                | 5.500% | 3/15/40       | 5,005               | 4,905                 |
| NSTAR Electric Co.                | 4.400% | 3/1/44        | 4,662               | 3,924                 |
| NSTAR Electric Co.                | 4.550% | 6/1/52        | 5,000               | 4,185                 |
| NSTAR Electric Co.                | 4.950% | 9/15/52       | 1,936               | 1,735                 |
| OGE Energy Corp.                  | 5.450% | 5/15/29       | 500                 | 507                   |
| Oglethorpe Power Corp.            | 5.375% | 11/1/40       | 9,720               | 9,185                 |
| Oglethorpe Power Corp.            | 4.500% | 4/1/47        | 5,290               | 4,320                 |
| Oglethorpe Power Corp.            | 5.050% | 10/1/48       | 4,045               | 3,557                 |
| Oglethorpe Power Corp.            | 3.750% | 8/1/50        | 419                 | 297                   |
| Oglethorpe Power Corp.            | 5.250% | 9/1/50        | 2,355               | 2,098                 |
| Oglethorpe Power Corp.            | 6.200% | 12/1/53       | 10,950              | 11,254                |
| 7 Oglethorpe Power Corp.          | 5.800% | 6/1/54        | 7,500               | 7,346                 |
| Ohio Edison Co.                   | 6.875% | 7/15/36       | 4,180               | 4,602                 |
| 2 Ohio Power Co.                  | 1.625% | 1/15/31       | 5,000               | 4,070                 |
| Ohio Power Co.                    | 5.000% | 6/1/33        | 8,500               | 8,226                 |
| Ohio Power Co.                    | 5.650% | 6/1/34        | 8,500               | 8,554                 |
| Ohio Power Co.                    | 4.150% | 4/1/48        | 3,800               | 2,907                 |
| Ohio Power Co.                    | 4.000% | 6/1/49        | 5,178               | 3,883                 |
| 2 Ohio Power Co.                  | 2.900% | 10/1/51       | 4,984               | 2,991                 |
| Oklahoma Gas & Electric Co.       | 3.800% | 8/15/28       | 3,500               | 3,377                 |
| Oklahoma Gas & Electric Co.       | 3.300% | 3/15/30       | 3,936               | 3,622                 |
| Oklahoma Gas & Electric Co.       | 3.250% | 4/1/30        | 2,000               | 1,833                 |
| Oklahoma Gas & Electric Co.       | 5.400% | 1/15/33       | 4,666               | 4,702                 |
| Oklahoma Gas & Electric Co.       | 4.150% | 4/1/47        | 2,215               | 1,746                 |
| Oklahoma Gas & Electric Co.       | 3.850% | 8/15/47       | 3,975               | 2,974                 |
| Oklahoma Gas & Electric Co.       | 5.600% | 4/1/53        | 13,900              | 13,518                |
| Oncor Electric Delivery Co. LLC   | 4.300% | 5/15/28       | 8,500               | 8,389                 |
| Oncor Electric Delivery Co. LLC   | 3.700% | 11/15/28      | 4,000               | 3,845                 |
| 7 Oncor Electric Delivery Co. LLC | 5.750% | 3/15/29       | 2,610               | 2,702                 |
| Oncor Electric Delivery Co. LLC   | 4.650% | 11/1/29       | 7,300               | 7,226                 |
| Oncor Electric Delivery Co. LLC   | 2.750% | 5/15/30       | 9,900               | 8,887                 |
| Oncor Electric Delivery Co. LLC   | 7.000% | 5/1/32        | 4,420               | 4,913                 |
| Oncor Electric Delivery Co. LLC   | 4.550% | 9/15/32       | 4,596               | 4,417                 |
| Oncor Electric Delivery Co. LLC   | 7.250% | 1/15/33       | 150                 | 169                   |
| Oncor Electric Delivery Co. LLC   | 5.650% | 11/15/33      | 8,165               | 8,374                 |
| Oncor Electric Delivery Co. LLC   | 7.500% | 9/1/38        | 2,405               | 2,821                 |
| Oncor Electric Delivery Co. LLC   | 5.250% | 9/30/40       | 3,500               | 3,382                 |
| Oncor Electric Delivery Co. LLC   | 4.550% | 12/1/41       | 7,725               | 6,767                 |
| Oncor Electric Delivery Co. LLC   | 5.300% | 6/1/42        | 1,889               | 1,806                 |
| Oncor Electric Delivery Co. LLC   | 3.750% | 4/1/45        | 2,393               | 1,835                 |
| Oncor Electric Delivery Co. LLC   | 4.100% | 11/15/48      | 4,185               | 3,306                 |
| Oncor Electric Delivery Co. LLC   | 3.800% | 6/1/49        | 8,530               | 6,433                 |
| Oncor Electric Delivery Co. LLC   | 3.700% | 5/15/50       | 6,864               | 5,007                 |
| Oncor Electric Delivery Co. LLC   | 2.700% | 11/15/51      | 11,425              | 6,729                 |
| Oncor Electric Delivery Co. LLC   | 4.950% | 9/15/52       | 11,555              | 10,310                |
| Oncor Electric Delivery Co. LLC   | 5.350% | 10/1/52       | 3,458               | 3,265                 |
| 7 Oncor Electric Delivery Co. LLC | 5.550% | 6/15/54       | 18,405              | 17,890                |
| ONE Gas Inc.                      | 5.100% | 4/1/29        | 11,500              | 11,578                |
| ONE Gas Inc.                      | 2.000% | 5/15/30       | 2,500               | 2,158                 |
| ONE Gas Inc.                      | 4.658% | 2/1/44        | 7,382               | 6,445                 |
| ONE Gas Inc.                      | 4.500% | 11/1/48       | 3,000               | 2,478                 |
| Pacific Gas & Electric Co.        | 3.150% | 1/1/26        | 25,389              | 24,941                |
| Pacific Gas & Electric Co.        | 2.950% | 3/1/26        | 5,400               | 5,278                 |
| Pacific Gas & Electric Co.        | 3.300% | 3/15/27       | 10,000              | 9,652                 |
| Pacific Gas & Electric Co.        | 5.450% | 6/15/27       | 4,109               | 4,155                 |
| Pacific Gas & Electric Co.        | 2.100% | 8/1/27        | 10,000              | 9,325                 |
| Pacific Gas & Electric Co.        | 3.300% | 12/1/27       | 20,800              | 19,869                |
| Pacific Gas & Electric Co.        | 3.000% | 6/15/28       | 4,000               | 3,748                 |
| Pacific Gas & Electric Co.        | 3.750% | 7/1/28        | 17,500              | 16,736                |
| Pacific Gas & Electric Co.        | 6.100% | 1/15/29       | 33,908              | 35,068                |
| Pacific Gas & Electric Co.        | 5.550% | 5/15/29       | 8,000               | 8,128                 |
| Pacific Gas & Electric Co.        | 4.550% | 7/1/30        | 30,000              | 29,043                |



|                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Pacific Gas & Electric Co.                      | 2.500% | 2/1/31        | 32,516              | 27,825                |
| Pacific Gas & Electric Co.                      | 3.250% | 6/1/31        | 9,367               | 8,302                 |
| Pacific Gas & Electric Co.                      | 4.400% | 3/1/32        | 1,000               | 941                   |
| Pacific Gas & Electric Co.                      | 5.900% | 6/15/32       | 6,700               | 6,880                 |
| Pacific Gas & Electric Co.                      | 6.150% | 1/15/33       | 7,500               | 7,786                 |
| Pacific Gas & Electric Co.                      | 6.400% | 6/15/33       | 12,960              | 13,676                |
| Pacific Gas & Electric Co.                      | 6.950% | 3/15/34       | 26,011              | 28,537                |
| Pacific Gas & Electric Co.                      | 5.800% | 5/15/34       | 12,245              | 12,520                |
| Pacific Gas & Electric Co.                      | 4.500% | 7/1/40        | 50,631              | 43,610                |
| Pacific Gas & Electric Co.                      | 3.300% | 8/1/40        | 11,652              | 8,699                 |
| Pacific Gas & Electric Co.                      | 4.200% | 6/1/41        | 6,000               | 4,883                 |
| Pacific Gas & Electric Co.                      | 3.750% | 8/15/42       | 2,624               | 1,969                 |
| Pacific Gas & Electric Co.                      | 4.600% | 6/15/43       | 3,000               | 2,525                 |
| Pacific Gas & Electric Co.                      | 4.750% | 2/15/44       | 10,500              | 8,943                 |
| Pacific Gas & Electric Co.                      | 4.300% | 3/15/45       | 7,000               | 5,572                 |
| Pacific Gas & Electric Co.                      | 4.250% | 3/15/46       | 5,000               | 3,944                 |
| Pacific Gas & Electric Co.                      | 3.950% | 12/1/47       | 11,300              | 8,426                 |
| Pacific Gas & Electric Co.                      | 4.950% | 7/1/50        | 43,227              | 37,453                |
| Pacific Gas & Electric Co.                      | 3.500% | 8/1/50        | 2,102               | 1,440                 |
| Pacific Gas & Electric Co.                      | 5.250% | 3/1/52        | 8,500               | 7,617                 |
| Pacific Gas & Electric Co.                      | 6.750% | 1/15/53       | 15,901              | 17,321                |
| Pacific Gas & Electric Co.                      | 6.700% | 4/1/53        | 27,795              | 30,110                |
| Pacific Gas & Electric Co.                      | 5.900% | 10/1/54       | 7,700               | 7,613                 |
| PacifiCorp                                      | 5.100% | 2/15/29       | 10,000              | 10,055                |
| PacifiCorp                                      | 3.500% | 6/15/29       | 15,000              | 14,109                |
| PacifiCorp                                      | 2.700% | 9/15/30       | 7,473               | 6,600                 |
| PacifiCorp                                      | 5.300% | 2/15/31       | 12,342              | 12,448                |
| PacifiCorp                                      | 7.700% | 11/15/31      | 985                 | 1,121                 |
| PacifiCorp                                      | 5.450% | 2/15/34       | 4,100               | 4,075                 |
| PacifiCorp                                      | 5.250% | 6/15/35       | 2,875               | 2,830                 |
| PacifiCorp                                      | 6.100% | 8/1/36        | 3,925               | 4,067                 |
| PacifiCorp                                      | 5.750% | 4/1/37        | 3,287               | 3,299                 |
| PacifiCorp                                      | 6.250% | 10/15/37      | 8,700               | 9,108                 |
| PacifiCorp                                      | 6.350% | 7/15/38       | 2,650               | 2,765                 |
| PacifiCorp                                      | 6.000% | 1/15/39       | 1,135               | 1,155                 |
| PacifiCorp                                      | 4.100% | 2/1/42        | 2,006               | 1,610                 |
| PacifiCorp                                      | 4.125% | 1/15/49       | 14,900              | 11,572                |
| PacifiCorp                                      | 4.150% | 2/15/50       | 9,000               | 6,951                 |
| PacifiCorp                                      | 3.300% | 3/15/51       | 20,089              | 13,035                |
| PacifiCorp                                      | 2.900% | 6/15/52       | 1,700               | 1,011                 |
| PacifiCorp                                      | 5.350% | 12/1/53       | 19,189              | 17,592                |
| PacifiCorp                                      | 5.500% | 5/15/54       | 3,500               | 3,270                 |
| PacifiCorp                                      | 5.800% | 1/15/55       | 18,133              | 17,651                |
| PECO Energy Co.                                 | 4.900% | 6/15/33       | 1,612               | 1,583                 |
| PECO Energy Co.                                 | 5.950% | 10/1/36       | 2,500               | 2,609                 |
| PECO Energy Co.                                 | 4.150% | 10/1/44       | 2,732               | 2,244                 |
| PECO Energy Co.                                 | 3.000% | 9/15/49       | 3,740               | 2,440                 |
| PECO Energy Co.                                 | 2.800% | 6/15/50       | 10,900              | 6,769                 |
| PECO Energy Co.                                 | 3.050% | 3/15/51       | 4,000               | 2,575                 |
| PECO Energy Co.                                 | 2.850% | 9/15/51       | 4,325               | 2,671                 |
| PECO Energy Co.                                 | 4.600% | 5/15/52       | 4,000               | 3,431                 |
| PECO Energy Co.                                 | 4.375% | 8/15/52       | 4,507               | 3,721                 |
| PECO Energy Co.                                 | 5.250% | 9/15/54       | 14,523              | 13,728                |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 1.460% | 7/15/31       | 2,538               | 2,291                 |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 2.280% | 1/15/36       | 6,760               | 5,304                 |
| <sup>2</sup> PG&E Energy Recovery Funding LLC   | 2.822% | 7/15/46       | 5,025               | 3,529                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.045% | 7/15/32       | 860                 | 862                   |
| <sup>2</sup> PG&E Recovery Funding LLC          | 4.838% | 6/1/33        | 7,100               | 7,056                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.256% | 1/15/38       | 15,970              | 15,901                |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.231% | 6/1/42        | 6,100               | 6,056                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.536% | 7/15/47       | 4,970               | 4,949                 |
| <sup>2</sup> PG&E Recovery Funding LLC          | 5.529% | 6/1/49        | 11,000              | 10,896                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 3.594% | 6/1/30        | 8,111               | 7,850                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.022% | 6/1/31        | 2,175               | 2,119                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.263% | 6/1/36        | 2,800               | 2,624                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.722% | 6/1/37        | 4,275               | 4,106                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 5.081% | 6/1/41        | 3,425               | 3,333                 |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.451% | 12/1/47       | 12,725              | 11,052                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 5.212% | 12/1/47       | 12,025              | 11,512                |
| <sup>2</sup> PG&E Wildfire Recovery Funding LLC | 4.674% | 12/1/51       | 2,850               | 2,528                 |



|   |                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------|--------|---------------|---------------------|-----------------------|
| 2 | PG&E Wildfire Recovery Funding LLC   | 5.099% | 6/1/52        | 3,850               | 3,630                 |
|   | Piedmont Natural Gas Co. Inc.        | 3.500% | 6/1/29        | 1,339               | 1,262                 |
|   | Piedmont Natural Gas Co. Inc.        | 2.500% | 3/15/31       | 3,700               | 3,158                 |
|   | Piedmont Natural Gas Co. Inc.        | 5.400% | 6/15/33       | 9,890               | 9,889                 |
|   | Piedmont Natural Gas Co. Inc.        | 5.100% | 2/15/35       | 10,800              | 10,467                |
|   | Piedmont Natural Gas Co. Inc.        | 4.650% | 8/1/43        | 1,225               | 1,058                 |
|   | Piedmont Natural Gas Co. Inc.        | 3.640% | 11/1/46       | 6,223               | 4,447                 |
|   | Piedmont Natural Gas Co. Inc.        | 3.350% | 6/1/50        | 10,900              | 7,191                 |
|   | Piedmont Natural Gas Co. Inc.        | 5.050% | 5/15/52       | 3,848               | 3,371                 |
|   | Potomac Electric Power Co.           | 5.200% | 3/15/34       | 2,100               | 2,083                 |
|   | Potomac Electric Power Co.           | 6.500% | 11/15/37      | 4,118               | 4,506                 |
|   | Potomac Electric Power Co.           | 4.150% | 3/15/43       | 6,390               | 5,270                 |
|   | Potomac Electric Power Co.           | 5.500% | 3/15/54       | 2,800               | 2,709                 |
|   | PPL Capital Funding Inc.             | 3.100% | 5/15/26       | 7,779               | 7,597                 |
|   | PPL Capital Funding Inc.             | 5.250% | 9/1/34        | 800                 | 787                   |
|   | PPL Electric Utilities Corp.         | 5.000% | 5/15/33       | 10,000              | 9,875                 |
|   | PPL Electric Utilities Corp.         | 4.850% | 2/15/34       | 7,870               | 7,666                 |
|   | PPL Electric Utilities Corp.         | 6.250% | 5/15/39       | 8,775               | 9,475                 |
|   | PPL Electric Utilities Corp.         | 4.125% | 6/15/44       | 1,825               | 1,513                 |
|   | PPL Electric Utilities Corp.         | 4.150% | 10/1/45       | 4,030               | 3,299                 |
|   | PPL Electric Utilities Corp.         | 4.150% | 6/15/48       | 2,795               | 2,250                 |
|   | PPL Electric Utilities Corp.         | 3.000% | 10/1/49       | 5,000               | 3,277                 |
|   | Progress Energy Inc.                 | 6.000% | 12/1/39       | 4,007               | 4,056                 |
|   | Public Service Co. of Colorado       | 3.700% | 6/15/28       | 4,245               | 4,097                 |
| 2 | Public Service Co. of Colorado       | 1.900% | 1/15/31       | 3,500               | 2,921                 |
|   | Public Service Co. of Colorado       | 1.875% | 6/15/31       | 11,694              | 9,625                 |
| 2 | Public Service Co. of Colorado       | 4.100% | 6/1/32        | 5,500               | 5,157                 |
|   | Public Service Co. of Colorado       | 5.350% | 5/15/34       | 14,000              | 14,012                |
| 2 | Public Service Co. of Colorado       | 6.250% | 9/1/37        | 400                 | 422                   |
|   | Public Service Co. of Colorado       | 6.500% | 8/1/38        | 75                  | 81                    |
|   | Public Service Co. of Colorado       | 3.600% | 9/15/42       | 1,291               | 981                   |
|   | Public Service Co. of Colorado       | 4.300% | 3/15/44       | 3,475               | 2,845                 |
|   | Public Service Co. of Colorado       | 3.800% | 6/15/47       | 3,100               | 2,299                 |
|   | Public Service Co. of Colorado       | 4.100% | 6/15/48       | 3,695               | 2,873                 |
|   | Public Service Co. of Colorado       | 4.050% | 9/15/49       | 5,534               | 4,242                 |
| 2 | Public Service Co. of Colorado       | 3.200% | 3/1/50        | 5,200               | 3,445                 |
| 2 | Public Service Co. of Colorado       | 2.700% | 1/15/51       | 19,705              | 11,680                |
| 2 | Public Service Co. of Colorado       | 4.500% | 6/1/52        | 4,000               | 3,310                 |
|   | Public Service Co. of Colorado       | 5.250% | 4/1/53        | 20,662              | 19,186                |
|   | Public Service Co. of Colorado       | 5.750% | 5/15/54       | 17,000              | 16,966                |
|   | Public Service Co. of New Hampshire  | 5.350% | 10/1/33       | 8,971               | 9,057                 |
|   | Public Service Co. of New Hampshire  | 3.600% | 7/1/49        | 2,900               | 2,103                 |
|   | Public Service Co. of New Hampshire  | 5.150% | 1/15/53       | 4,800               | 4,438                 |
|   | Public Service Co. of Oklahoma       | 5.250% | 1/15/33       | 5,000               | 4,930                 |
|   | Public Service Co. of Oklahoma       | 5.200% | 1/15/35       | 6,800               | 6,586                 |
| 2 | Public Service Electric & Gas Co.    | 0.950% | 3/15/26       | 4,500               | 4,309                 |
| 2 | Public Service Electric & Gas Co.    | 2.250% | 9/15/26       | 3,055               | 2,939                 |
| 2 | Public Service Electric & Gas Co.    | 3.000% | 5/15/27       | 3,000               | 2,896                 |
| 2 | Public Service Electric & Gas Co.    | 3.200% | 5/15/29       | 7,230               | 6,780                 |
| 2 | Public Service Electric & Gas Co.    | 2.450% | 1/15/30       | 2,500               | 2,232                 |
| 2 | Public Service Electric & Gas Co.    | 3.100% | 3/15/32       | 5,000               | 4,423                 |
| 2 | Public Service Electric & Gas Co.    | 4.900% | 12/15/32      | 10,700              | 10,599                |
| 2 | Public Service Electric & Gas Co.    | 4.650% | 3/15/33       | 5,000               | 4,836                 |
| 2 | Public Service Electric & Gas Co.    | 5.200% | 3/1/34        | 7,500               | 7,475                 |
|   | Public Service Electric & Gas Co.    | 4.850% | 8/1/34        | 9,275               | 9,018                 |
| 2 | Public Service Electric & Gas Co.    | 5.800% | 5/1/37        | 875                 | 901                   |
| 2 | Public Service Electric & Gas Co.    | 3.950% | 5/1/42        | 4,295               | 3,492                 |
| 2 | Public Service Electric & Gas Co.    | 3.650% | 9/1/42        | 650                 | 506                   |
| 2 | Public Service Electric & Gas Co.    | 3.800% | 3/1/46        | 9,100               | 7,032                 |
| 2 | Public Service Electric & Gas Co.    | 3.600% | 12/1/47       | 3,075               | 2,262                 |
| 2 | Public Service Electric & Gas Co.    | 3.850% | 5/1/49        | 6,500               | 4,977                 |
| 2 | Public Service Electric & Gas Co.    | 3.150% | 1/1/50        | 4,300               | 2,885                 |
| 2 | Public Service Electric & Gas Co.    | 2.700% | 5/1/50        | 6,683               | 4,072                 |
| 2 | Public Service Electric & Gas Co.    | 2.050% | 8/1/50        | 5,000               | 2,631                 |
| 2 | Public Service Electric & Gas Co.    | 3.000% | 3/1/51        | 5,500               | 3,546                 |
| 2 | Public Service Electric & Gas Co.    | 5.125% | 3/15/53       | 866                 | 805                   |
|   | Public Service Electric & Gas Co.    | 5.450% | 8/1/53        | 12,083              | 11,762                |
| 2 | Public Service Electric & Gas Co.    | 5.450% | 3/1/54        | 6,250               | 6,048                 |
|   | Public Service Electric & Gas Co.    | 5.300% | 8/1/54        | 9,700               | 9,208                 |
|   | Public Service Enterprise Group Inc. | 5.850% | 11/15/27      | 5,000               | 5,140                 |

|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| Public Service Enterprise Group Inc.        | 5.875% | 10/15/28      | 5,000               | 5,157                 |
| Public Service Enterprise Group Inc.        | 5.200% | 4/1/29        | 18,700              | 18,896                |
| Public Service Enterprise Group Inc.        | 1.600% | 8/15/30       | 20,364              | 16,946                |
| Public Service Enterprise Group Inc.        | 6.125% | 10/15/33      | 15,000              | 15,640                |
| Public Service Enterprise Group Inc.        | 5.450% | 4/1/34        | 7,742               | 7,724                 |
| Puget Energy Inc.                           | 2.379% | 6/15/28       | 2,899               | 2,645                 |
| Puget Energy Inc.                           | 4.100% | 6/15/30       | 5,200               | 4,874                 |
| Puget Energy Inc.                           | 4.224% | 3/15/32       | 5,600               | 5,117                 |
| Puget Sound Energy Inc.                     | 5.330% | 6/15/34       | 2,100               | 2,084                 |
| Puget Sound Energy Inc.                     | 6.274% | 3/15/37       | 3,840               | 4,055                 |
| Puget Sound Energy Inc.                     | 5.757% | 10/1/39       | 13,540              | 13,619                |
| Puget Sound Energy Inc.                     | 5.795% | 3/15/40       | 1,510               | 1,510                 |
| Puget Sound Energy Inc.                     | 4.300% | 5/20/45       | 6,005               | 4,886                 |
| Puget Sound Energy Inc.                     | 4.223% | 6/15/48       | 10,225              | 8,184                 |
| Puget Sound Energy Inc.                     | 3.250% | 9/15/49       | 3,894               | 2,593                 |
| Puget Sound Energy Inc.                     | 5.448% | 6/1/53        | 6,750               | 6,413                 |
| Puget Sound Energy Inc.                     | 5.685% | 6/15/54       | 4,300               | 4,216                 |
| San Diego Gas & Electric Co.                | 4.950% | 8/15/28       | 4,000               | 4,015                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 1.700% | 10/1/30       | 4,514               | 3,784                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.000% | 3/15/32       | 6,000               | 5,228                 |
| San Diego Gas & Electric Co.                | 6.000% | 6/1/39        | 4,461               | 4,629                 |
| San Diego Gas & Electric Co.                | 4.500% | 8/15/40       | 5,670               | 5,067                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.750% | 6/1/47        | 5,750               | 4,295                 |
| San Diego Gas & Electric Co.                | 4.150% | 5/15/48       | 5,100               | 4,048                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.320% | 4/15/50       | 8,675               | 5,842                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 2.950% | 8/15/51       | 5,000               | 3,219                 |
| San Diego Gas & Electric Co.                | 3.700% | 3/15/52       | 10,000              | 7,198                 |
| San Diego Gas & Electric Co.                | 5.350% | 4/1/53        | 6,300               | 5,931                 |
| San Diego Gas & Electric Co.                | 5.550% | 4/15/54       | 12,300              | 11,922                |
| <sup>2</sup> SCE Recovery Funding LLC       | 4.697% | 6/15/40       | 3,990               | 3,847                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 2.943% | 11/15/42      | 2,475               | 1,995                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 3.240% | 11/15/46      | 1,600               | 1,146                 |
| <sup>2</sup> SCE Recovery Funding LLC       | 5.112% | 12/15/47      | 3,475               | 3,263                 |
| Sempra                                      | 3.250% | 6/15/27       | 7,595               | 7,309                 |
| Sempra                                      | 3.400% | 2/1/28        | 14,958              | 14,293                |
| Sempra                                      | 3.700% | 4/1/29        | 7,348               | 6,976                 |
| Sempra                                      | 5.500% | 8/1/33        | 10,285              | 10,311                |
| Sempra                                      | 3.800% | 2/1/38        | 12,452              | 10,288                |
| Sempra                                      | 6.000% | 10/15/39      | 8,125               | 8,274                 |
| Sempra                                      | 4.000% | 2/1/48        | 7,570               | 5,731                 |
| Sempra                                      | 4.125% | 4/1/52        | 8,350               | 7,996                 |
| Sempra                                      | 6.400% | 10/1/54       | 10,750              | 10,649                |
| Sempra                                      | 6.875% | 10/1/54       | 10,800              | 10,912                |
| Sempra                                      | 6.550% | 4/1/55        | 4,750               | 4,714                 |
| Sempra                                      | 6.625% | 4/1/55        | 6,500               | 6,488                 |
| Sierra Pacific Power Co.                    | 2.600% | 5/1/26        | 9,930               | 9,664                 |
| Sierra Pacific Power Co.                    | 5.900% | 3/15/54       | 5,000               | 5,007                 |
| <sup>2</sup> Southern California Edison Co. | 1.200% | 2/1/26        | 3,000               | 2,890                 |
| Southern California Edison Co.              | 5.350% | 3/1/26        | 26,500              | 26,680                |
| Southern California Edison Co.              | 4.400% | 9/6/26        | 4,800               | 4,781                 |
| Southern California Edison Co.              | 4.875% | 2/1/27        | 9,289               | 9,319                 |
| <sup>2</sup> Southern California Edison Co. | 4.700% | 6/1/27        | 8,000               | 8,001                 |
| Southern California Edison Co.              | 5.850% | 11/1/27       | 3,000               | 3,084                 |
| <sup>2</sup> Southern California Edison Co. | 3.650% | 3/1/28        | 6,875               | 6,620                 |
| Southern California Edison Co.              | 5.650% | 10/1/28       | 6,000               | 6,141                 |
| <sup>2</sup> Southern California Edison Co. | 4.200% | 3/1/29        | 8,000               | 7,751                 |
| Southern California Edison Co.              | 6.650% | 4/1/29        | 850                 | 897                   |
| Southern California Edison Co.              | 5.150% | 6/1/29        | 10,000              | 10,059                |
| Southern California Edison Co.              | 2.850% | 8/1/29        | 10,405              | 9,500                 |
| Southern California Edison Co.              | 2.250% | 6/1/30        | 7,000               | 6,076                 |
| <sup>2</sup> Southern California Edison Co. | 2.500% | 6/1/31        | 5,275               | 4,511                 |
| Southern California Edison Co.              | 5.450% | 6/1/31        | 5,000               | 5,078                 |
| Southern California Edison Co.              | 2.750% | 2/1/32        | 3,500               | 2,987                 |
| Southern California Edison Co.              | 6.000% | 1/15/34       | 5,655               | 5,918                 |
| Southern California Edison Co.              | 5.200% | 6/1/34        | 24,557              | 24,293                |
| <sup>2</sup> Southern California Edison Co. | 5.750% | 4/1/35        | 800                 | 817                   |
| <sup>2</sup> Southern California Edison Co. | 5.350% | 7/15/35       | 4,085               | 4,048                 |
| Southern California Edison Co.              | 5.625% | 2/1/36        | 2,445               | 2,439                 |
| <sup>2</sup> Southern California Edison Co. | 5.550% | 1/15/37       | 5,000               | 4,960                 |
| <sup>2</sup> Southern California Edison Co. | 5.950% | 2/1/38        | 2,800               | 2,860                 |

|                                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Southern California Edison Co.               | 6.050% | 3/15/39       | 1,460               | 1,508                 |
| Southern California Edison Co.               | 5.500% | 3/15/40       | 7,472               | 7,274                 |
| Southern California Edison Co.               | 4.500% | 9/1/40        | 3,882               | 3,393                 |
| Southern California Edison Co.               | 4.050% | 3/15/42       | 11,496              | 9,294                 |
| Southern California Edison Co.               | 4.650% | 10/1/43       | 11,575              | 9,984                 |
| <sup>2</sup> Southern California Edison Co.  | 3.600% | 2/1/45        | 2,650               | 1,952                 |
| Southern California Edison Co.               | 4.000% | 4/1/47        | 8,531               | 6,561                 |
| <sup>2</sup> Southern California Edison Co.  | 4.125% | 3/1/48        | 8,370               | 6,521                 |
| <sup>2</sup> Southern California Edison Co.  | 4.875% | 3/1/49        | 6,400               | 5,571                 |
| Southern California Edison Co.               | 3.650% | 2/1/50        | 15,452              | 11,040                |
| <sup>2</sup> Southern California Edison Co.  | 2.950% | 2/1/51        | 2,000               | 1,254                 |
| <sup>2</sup> Southern California Edison Co.  | 3.650% | 6/1/51        | 5,300               | 3,748                 |
| Southern California Edison Co.               | 3.450% | 2/1/52        | 5,300               | 3,582                 |
| <sup>2</sup> Southern California Edison Co.  | 5.450% | 6/1/52        | 8,800               | 8,261                 |
| Southern California Edison Co.               | 5.700% | 3/1/53        | 7,880               | 7,649                 |
| Southern California Edison Co.               | 5.875% | 12/1/53       | 8,000               | 7,959                 |
| Southern California Edison Co.               | 5.750% | 4/15/54       | 2,494               | 2,448                 |
| <sup>2</sup> Southern California Gas Co.     | 2.600% | 6/15/26       | 12,015              | 11,680                |
| Southern California Gas Co.                  | 2.950% | 4/15/27       | 8,000               | 7,695                 |
| <sup>2</sup> Southern California Gas Co.     | 2.550% | 2/1/30        | 10,020              | 8,973                 |
| Southern California Gas Co.                  | 5.200% | 6/1/33        | 5,000               | 4,975                 |
| Southern California Gas Co.                  | 5.050% | 9/1/34        | 6,000               | 5,904                 |
| Southern California Gas Co.                  | 3.750% | 9/15/42       | 4,075               | 3,178                 |
| <sup>2</sup> Southern California Gas Co.     | 4.125% | 6/1/48        | 5,800               | 4,552                 |
| <sup>2</sup> Southern California Gas Co.     | 4.300% | 1/15/49       | 1,000               | 809                   |
| <sup>2</sup> Southern California Gas Co.     | 3.950% | 2/15/50       | 4,500               | 3,411                 |
| Southern California Gas Co.                  | 6.350% | 11/15/52      | 5,100               | 5,479                 |
| Southern California Gas Co.                  | 5.750% | 6/1/53        | 7,400               | 7,353                 |
| Southern California Gas Co.                  | 5.600% | 4/1/54        | 2,805               | 2,741                 |
| Southern Co.                                 | 3.250% | 7/1/26        | 22,141              | 21,690                |
| Southern Co.                                 | 5.113% | 8/1/27        | 15,050              | 15,170                |
| <sup>2</sup> Southern Co.                    | 1.750% | 3/15/28       | 5,000               | 4,535                 |
| Southern Co.                                 | 4.850% | 6/15/28       | 17,020              | 17,035                |
| Southern Co.                                 | 5.500% | 3/15/29       | 15,000              | 15,301                |
| <sup>2</sup> Southern Co.                    | 3.700% | 4/30/30       | 14,200              | 13,322                |
| Southern Co.                                 | 5.700% | 10/15/32      | 5,050               | 5,189                 |
| Southern Co.                                 | 5.200% | 6/15/33       | 27,247              | 26,940                |
| Southern Co.                                 | 4.850% | 3/15/35       | 25,350              | 24,189                |
| Southern Co.                                 | 4.250% | 7/1/36        | 11,245              | 10,100                |
| Southern Co.                                 | 4.400% | 7/1/46        | 23,844              | 19,713                |
| <sup>2</sup> Southern Co.                    | 4.000% | 1/15/51       | 5,000               | 4,889                 |
| <sup>2</sup> Southern Co.                    | 3.750% | 9/15/51       | 13,919              | 13,325                |
| Southern Co. Gas Capital Corp.               | 3.250% | 6/15/26       | 10,875              | 10,650                |
| <sup>2</sup> Southern Co. Gas Capital Corp.  | 1.750% | 1/15/31       | 11,086              | 9,124                 |
| Southern Co. Gas Capital Corp.               | 5.150% | 9/15/32       | 14,404              | 14,350                |
| Southern Co. Gas Capital Corp.               | 5.750% | 9/15/33       | 17,750              | 18,191                |
| Southern Co. Gas Capital Corp.               | 4.950% | 9/15/34       | 3,900               | 3,773                 |
| Southern Co. Gas Capital Corp.               | 5.875% | 3/15/41       | 6,325               | 6,389                 |
| Southern Co. Gas Capital Corp.               | 4.400% | 6/1/43        | 1,500               | 1,259                 |
| Southern Co. Gas Capital Corp.               | 3.950% | 10/1/46       | 4,725               | 3,642                 |
| Southern Co. Gas Capital Corp.               | 4.400% | 5/30/47       | 13,495              | 11,065                |
| Southern Power Co.                           | 0.900% | 1/15/26       | 1,000               | 960                   |
| Southern Power Co.                           | 5.150% | 9/15/41       | 4,990               | 4,648                 |
| Southern Power Co.                           | 5.250% | 7/15/43       | 2,635               | 2,434                 |
| <sup>2</sup> Southern Power Co.              | 4.950% | 12/15/46      | 3,965               | 3,458                 |
| Southwest Gas Corp.                          | 5.800% | 12/1/27       | 2,000               | 2,048                 |
| Southwest Gas Corp.                          | 3.700% | 4/1/28        | 2,500               | 2,402                 |
| Southwest Gas Corp.                          | 2.200% | 6/15/30       | 5,000               | 4,308                 |
| Southwest Gas Corp.                          | 4.050% | 3/15/32       | 6,000               | 5,569                 |
| Southwest Gas Corp.                          | 3.800% | 9/29/46       | 2,600               | 1,905                 |
| Southwest Gas Corp.                          | 4.150% | 6/1/49        | 2,300               | 1,741                 |
| <sup>2</sup> Southwestern Electric Power Co. | 1.650% | 3/15/26       | 10,300              | 9,911                 |
| <sup>2</sup> Southwestern Electric Power Co. | 2.750% | 10/1/26       | 6,266               | 6,042                 |
| <sup>2</sup> Southwestern Electric Power Co. | 4.100% | 9/15/28       | 8,962               | 8,694                 |
| Southwestern Electric Power Co.              | 5.300% | 4/1/33        | 9,500               | 9,395                 |
| Southwestern Electric Power Co.              | 6.200% | 3/15/40       | 5,475               | 5,627                 |
| <sup>2</sup> Southwestern Electric Power Co. | 3.900% | 4/1/45        | 6,491               | 4,829                 |
| <sup>2</sup> Southwestern Electric Power Co. | 3.850% | 2/1/48        | 10,024              | 7,207                 |
| Southwestern Electric Power Co.              | 3.250% | 11/1/51       | 7,000               | 4,447                 |
| Southwestern Public Service Co.              | 4.500% | 8/15/41       | 4,164               | 3,567                 |

|                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Southwestern Public Service Co.                     | 3.400% | 8/15/46       | 8,460               | 5,894                 |
| Southwestern Public Service Co.                     | 3.700% | 8/15/47       | 7,200               | 5,210                 |
| <sup>2</sup> Southwestern Public Service Co.        | 4.400% | 11/15/48      | 3,610               | 2,924                 |
| Southwestern Public Service Co.                     | 3.750% | 6/15/49       | 7,525               | 5,448                 |
| <sup>2</sup> Southwestern Public Service Co.        | 3.150% | 5/1/50        | 9,750               | 6,308                 |
| Southwestern Public Service Co.                     | 6.000% | 6/1/54        | 1,928               | 1,948                 |
| Spire Missouri Inc.                                 | 4.800% | 2/15/33       | 3,000               | 2,927                 |
| <sup>2</sup> Spire Missouri Inc.                    | 5.150% | 8/15/34       | 1,200               | 1,189                 |
| System Energy Resources Inc.                        | 5.300% | 12/15/34      | 1,900               | 1,862                 |
| Tampa Electric Co.                                  | 4.900% | 3/1/29        | 2,500               | 2,498                 |
| Tampa Electric Co.                                  | 2.400% | 3/15/31       | 4,500               | 3,845                 |
| Tampa Electric Co.                                  | 4.350% | 5/15/44       | 796                 | 656                   |
| Tampa Electric Co.                                  | 4.300% | 6/15/48       | 14,065              | 11,267                |
| Tampa Electric Co.                                  | 3.625% | 6/15/50       | 9,373               | 6,664                 |
| Tampa Electric Co.                                  | 5.000% | 7/15/52       | 5,000               | 4,445                 |
| Toledo Edison Co.                                   | 6.150% | 5/15/37       | 2,769               | 2,913                 |
| Tucson Electric Power Co.                           | 1.500% | 8/1/30        | 2,500               | 2,065                 |
| Tucson Electric Power Co.                           | 3.250% | 5/15/32       | 3,000               | 2,631                 |
| Tucson Electric Power Co.                           | 5.200% | 9/15/34       | 3,500               | 3,430                 |
| Tucson Electric Power Co.                           | 5.500% | 4/15/53       | 4,750               | 4,512                 |
| Union Electric Co.                                  | 2.950% | 6/15/27       | 17,194              | 16,515                |
| Union Electric Co.                                  | 3.500% | 3/15/29       | 10,284              | 9,753                 |
| Union Electric Co.                                  | 2.950% | 3/15/30       | 4,525               | 4,117                 |
| Union Electric Co.                                  | 2.150% | 3/15/32       | 5,600               | 4,592                 |
| Union Electric Co.                                  | 5.200% | 4/1/34        | 16,123              | 16,008                |
| Union Electric Co.                                  | 5.300% | 8/1/37        | 3,882               | 3,857                 |
| Union Electric Co.                                  | 8.450% | 3/15/39       | 2,365               | 2,994                 |
| Union Electric Co.                                  | 3.900% | 9/15/42       | 175                 | 140                   |
| Union Electric Co.                                  | 3.650% | 4/15/45       | 3,625               | 2,731                 |
| Union Electric Co.                                  | 4.000% | 4/1/48        | 8,500               | 6,572                 |
| Union Electric Co.                                  | 3.250% | 10/1/49       | 4,840               | 3,331                 |
| Union Electric Co.                                  | 2.625% | 3/15/51       | 7,500               | 4,422                 |
| Union Electric Co.                                  | 3.900% | 4/1/52        | 10,200              | 7,795                 |
| Union Electric Co.                                  | 5.450% | 3/15/53       | 5,500               | 5,257                 |
| Union Electric Co.                                  | 5.125% | 3/15/55       | 2,500               | 2,287                 |
| United Utilities plc                                | 6.875% | 8/15/28       | 9,302               | 9,804                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.150% | 1/15/26       | 14,820              | 14,607                |
| <sup>2</sup> Virginia Electric & Power Co.          | 2.950% | 11/15/26      | 14,506              | 14,075                |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.500% | 3/15/27       | 6,850               | 6,676                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.800% | 4/1/28        | 11,552              | 11,204                |
| <sup>2</sup> Virginia Electric & Power Co.          | 2.875% | 7/15/29       | 10,882              | 10,018                |
| Virginia Electric & Power Co.                       | 2.300% | 11/15/31      | 25,550              | 21,363                |
| Virginia Electric & Power Co.                       | 2.400% | 3/30/32       | 6,650               | 5,557                 |
| Virginia Electric & Power Co.                       | 5.000% | 4/1/33        | 10,750              | 10,518                |
| Virginia Electric & Power Co.                       | 5.300% | 8/15/33       | 5,500               | 5,477                 |
| Virginia Electric & Power Co.                       | 5.050% | 8/15/34       | 1,250               | 1,219                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 6.000% | 5/15/37       | 6,835               | 7,070                 |
| Virginia Electric & Power Co.                       | 6.350% | 11/30/37      | 3,150               | 3,348                 |
| Virginia Electric & Power Co.                       | 4.000% | 1/15/43       | 17,262              | 13,749                |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.650% | 8/15/43       | 6,005               | 5,261                 |
| Virginia Electric & Power Co.                       | 4.450% | 2/15/44       | 7,656               | 6,485                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.200% | 5/15/45       | 7,384               | 5,944                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.000% | 11/15/46      | 9,685               | 7,501                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 3.800% | 9/15/47       | 7,604               | 5,674                 |
| Virginia Electric & Power Co.                       | 4.600% | 12/1/48       | 10,700              | 8,983                 |
| Virginia Electric & Power Co.                       | 3.300% | 12/1/49       | 2,406               | 1,628                 |
| Virginia Electric & Power Co.                       | 2.450% | 12/15/50      | 8,052               | 4,528                 |
| Virginia Electric & Power Co.                       | 2.950% | 11/15/51      | 14,625              | 9,082                 |
| <sup>2</sup> Virginia Electric & Power Co.          | 4.625% | 5/15/52       | 3,650               | 3,068                 |
| Virginia Electric & Power Co.                       | 5.450% | 4/1/53        | 20,740              | 19,727                |
| Virginia Electric & Power Co.                       | 5.700% | 8/15/53       | 7,000               | 6,909                 |
| Virginia Electric & Power Co.                       | 5.550% | 8/15/54       | 2,175               | 2,104                 |
| <sup>2</sup> Virginia Power Fuel Securitization LLC | 5.088% | 5/1/27        | 1,895               | 1,900                 |
| <sup>2</sup> Virginia Power Fuel Securitization LLC | 4.877% | 5/1/31        | 8,875               | 8,865                 |
| <sup>2</sup> Washington Gas Light Co.               | 3.796% | 9/15/46       | 3,550               | 2,664                 |
| <sup>2</sup> Washington Gas Light Co.               | 3.650% | 9/15/49       | 4,285               | 3,071                 |
| WEC Energy Group Inc.                               | 4.750% | 1/9/26        | 4,500               | 4,501                 |
| WEC Energy Group Inc.                               | 5.600% | 9/12/26       | 2,088               | 2,115                 |
| WEC Energy Group Inc.                               | 5.150% | 10/1/27       | 2,000               | 2,021                 |
| WEC Energy Group Inc.                               | 1.375% | 10/15/27      | 11,500              | 10,490                |



|                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|
| WEC Energy Group Inc.          | 4.750% | 1/15/28       | 4,500               | 4,493                 |
| WEC Energy Group Inc.          | 2.200% | 12/15/28      | 5,300               | 4,779                 |
| WEC Energy Group Inc.          | 1.800% | 10/15/30      | 1,711               | 1,430                 |
| Wisconsin Electric Power Co.   | 1.700% | 6/15/28       | 2,500               | 2,264                 |
| Wisconsin Electric Power Co.   | 5.000% | 5/15/29       | 6,400               | 6,446                 |
| Wisconsin Electric Power Co.   | 4.750% | 9/30/32       | 10,997              | 10,846                |
| Wisconsin Electric Power Co.   | 5.625% | 5/15/33       | 2,240               | 2,324                 |
| Wisconsin Electric Power Co.   | 4.600% | 10/1/34       | 1,825               | 1,739                 |
| Wisconsin Electric Power Co.   | 5.700% | 12/1/36       | 100                 | 104                   |
| Wisconsin Electric Power Co.   | 4.300% | 10/15/48      | 5,325               | 4,378                 |
| Wisconsin Electric Power Co.   | 5.050% | 10/1/54       | 4,025               | 3,654                 |
| Wisconsin Power & Light Co.    | 3.050% | 10/15/27      | 2,300               | 2,200                 |
| Wisconsin Power & Light Co.    | 3.000% | 7/1/29        | 4,471               | 4,121                 |
| Wisconsin Power & Light Co.    | 4.950% | 4/1/33        | 3,500               | 3,402                 |
| Wisconsin Power & Light Co.    | 5.375% | 3/30/34       | 10,000              | 9,949                 |
| Wisconsin Power & Light Co.    | 6.375% | 8/15/37       | 2,150               | 2,283                 |
| Wisconsin Power & Light Co.    | 3.650% | 4/1/50        | 4,000               | 2,855                 |
| Wisconsin Public Service Corp. | 4.550% | 12/1/29       | 3,500               | 3,452                 |
| Wisconsin Public Service Corp. | 3.671% | 12/1/42       | 2,650               | 2,048                 |
| Wisconsin Public Service Corp. | 2.850% | 12/1/51       | 4,045               | 2,492                 |
| Xcel Energy Inc.               | 3.350% | 12/1/26       | 10,000              | 9,745                 |
| Xcel Energy Inc.               | 1.750% | 3/15/27       | 8,361               | 7,826                 |
| Xcel Energy Inc.               | 4.000% | 6/15/28       | 14,995              | 14,506                |
| Xcel Energy Inc.               | 2.600% | 12/1/29       | 33,005              | 29,478                |
| Xcel Energy Inc.               | 3.400% | 6/1/30        | 14,679              | 13,465                |
| Xcel Energy Inc.               | 2.350% | 11/15/31      | 3,200               | 2,641                 |
| Xcel Energy Inc.               | 4.600% | 6/1/32        | 9,000               | 8,567                 |
| Xcel Energy Inc.               | 5.450% | 8/15/33       | 8,750               | 8,688                 |
| Xcel Energy Inc.               | 6.500% | 7/1/36        | 1,646               | 1,757                 |
| Xcel Energy Inc.               | 3.500% | 12/1/49       | 9,276               | 6,366                 |

7,594,698

**Total Corporate Bonds (Cost \$86,609,397)****79,474,778****Sovereign Bonds (3.2%)**

|              |                          |        |           |        |        |
|--------------|--------------------------|--------|-----------|--------|--------|
| <sup>2</sup> | African Development Bank | 0.875% | 3/23/26   | 36,000 | 34,475 |
| <sup>2</sup> | African Development Bank | 0.875% | 7/22/26   | 18,725 | 17,745 |
|              | African Development Bank | 4.625% | 1/4/27    | 15,500 | 15,566 |
|              | African Development Bank | 4.125% | 2/25/27   | 22,400 | 22,278 |
| <sup>2</sup> | African Development Bank | 4.375% | 11/3/27   | 31,200 | 31,204 |
|              | African Development Bank | 4.375% | 3/14/28   | 21,900 | 21,898 |
|              | African Development Bank | 3.500% | 9/18/29   | 23,875 | 22,898 |
| <sup>2</sup> | African Development Bank | 5.750% | Perpetual | 3,900  | 3,737  |
|              | Asian Development Bank   | 4.250% | 1/9/26    | 46,600 | 46,525 |
| <sup>2</sup> | Asian Development Bank   | 0.500% | 2/4/26    | 67,225 | 64,467 |
| <sup>2</sup> | Asian Development Bank   | 1.000% | 4/14/26   | 70,000 | 67,067 |
| <sup>2</sup> | Asian Development Bank   | 2.000% | 4/24/26   | 1,700  | 1,649  |
| <sup>2</sup> | Asian Development Bank   | 4.875% | 5/21/26   | 39,000 | 39,260 |
| <sup>2</sup> | Asian Development Bank   | 1.750% | 8/14/26   | 7,666  | 7,357  |
| <sup>2</sup> | Asian Development Bank   | 2.625% | 1/12/27   | 11,224 | 10,847 |
| <sup>2</sup> | Asian Development Bank   | 4.125% | 1/12/27   | 35,000 | 34,836 |
| <sup>2</sup> | Asian Development Bank   | 1.500% | 1/20/27   | 48,150 | 45,467 |
| <sup>2</sup> | Asian Development Bank   | 2.375% | 8/10/27   | 5,265  | 5,009  |
|              | Asian Development Bank   | 6.220% | 8/15/27   | 2,175  | 2,256  |
| <sup>2</sup> | Asian Development Bank   | 3.125% | 8/20/27   | 39,175 | 37,977 |
| <sup>2</sup> | Asian Development Bank   | 2.500% | 11/2/27   | 46,115 | 43,840 |
| <sup>2</sup> | Asian Development Bank   | 2.750% | 1/19/28   | 450    | 429    |
| <sup>2</sup> | Asian Development Bank   | 3.750% | 4/25/28   | 31,150 | 30,561 |
| <sup>2</sup> | Asian Development Bank   | 1.250% | 6/9/28    | 5,000  | 4,509  |
| <sup>2</sup> | Asian Development Bank   | 4.500% | 8/25/28   | 64,125 | 64,389 |
| <sup>2</sup> | Asian Development Bank   | 3.125% | 9/26/28   | 15,188 | 14,557 |
| <sup>2</sup> | Asian Development Bank   | 4.375% | 3/6/29    | 31,850 | 31,764 |
| <sup>2</sup> | Asian Development Bank   | 3.625% | 8/28/29   | 35,803 | 34,567 |
| <sup>2</sup> | Asian Development Bank   | 1.750% | 9/19/29   | 6,340  | 5,616  |
| <sup>2</sup> | Asian Development Bank   | 1.875% | 1/24/30   | 10,865 | 9,599  |
| <sup>2</sup> | Asian Development Bank   | 0.750% | 10/8/30   | 19,000 | 15,419 |
| <sup>2</sup> | Asian Development Bank   | 1.500% | 3/4/31    | 34,200 | 28,607 |
|              | Asian Development Bank   | 3.125% | 4/27/32   | 25,000 | 22,751 |
| <sup>2</sup> | Asian Development Bank   | 3.875% | 9/28/32   | 9,600  | 9,153  |
| <sup>2</sup> | Asian Development Bank   | 4.000% | 1/12/33   | 22,530 | 21,559 |



|     |                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 2   | Asian Development Bank                         | 3.875% | 6/14/33       | 22,450              | 21,236                |
| 2   | Asian Development Bank                         | 4.125% | 1/12/34       | 28,000              | 26,885                |
|     | Asian Infrastructure Investment Bank           | 3.375% | 6/29/25       | 30,000              | 29,845                |
|     | Asian Infrastructure Investment Bank           | 0.500% | 1/27/26       | 33,000              | 31,655                |
|     | Asian Infrastructure Investment Bank           | 4.875% | 9/14/26       | 19,070              | 19,233                |
|     | Asian Infrastructure Investment Bank           | 3.750% | 9/14/27       | 60,000              | 59,045                |
|     | Asian Infrastructure Investment Bank           | 4.000% | 1/18/28       | 25,315              | 25,049                |
|     | Asian Infrastructure Investment Bank           | 4.125% | 1/18/29       | 19,100              | 18,873                |
|     | Asian Infrastructure Investment Bank           | 4.250% | 3/13/34       | 8,625               | 8,343                 |
|     | Canadian Government Bond                       | 0.750% | 5/19/26       | 45,000              | 42,848                |
|     | Canadian Government Bond                       | 3.750% | 4/26/28       | 32,300              | 31,729                |
|     | Canadian Government Bond                       | 4.625% | 4/30/29       | 23,210              | 23,386                |
|     | Corp. Andina de Fomento                        | 4.750% | 4/1/26        | 7,240               | 7,233                 |
|     | Corp. Andina de Fomento                        | 2.250% | 2/8/27        | 8,100               | 7,703                 |
|     | Corp. Andina de Fomento                        | 6.000% | 4/26/27       | 11,920              | 12,252                |
|     | Corp. Andina de Fomento                        | 4.125% | 1/7/28        | 3,100               | 3,052                 |
|     | Corp. Andina de Fomento                        | 5.000% | 1/24/29       | 25,700              | 25,824                |
|     | Council of Europe Development Bank             | 3.750% | 5/25/26       | 13,075              | 12,956                |
|     | Council of Europe Development Bank             | 0.875% | 9/22/26       | 20,900              | 19,710                |
|     | Council of Europe Development Bank             | 4.625% | 6/11/27       | 7,213               | 7,259                 |
|     | Council of Europe Development Bank             | 3.625% | 1/26/28       | 16,100              | 15,747                |
|     | Council of Europe Development Bank             | 4.125% | 1/24/29       | 6,300               | 6,218                 |
| 2,7 | Electricite de France SA                       | 4.750% | 10/13/35      | 2,059               | 1,893                 |
|     | Equinor ASA                                    | 1.750% | 1/22/26       | 10,247              | 9,955                 |
|     | Equinor ASA                                    | 3.000% | 4/6/27        | 3,254               | 3,154                 |
|     | Equinor ASA                                    | 7.250% | 9/23/27       | 4,350               | 4,656                 |
|     | Equinor ASA                                    | 3.625% | 9/10/28       | 9,652               | 9,342                 |
| 7   | Equinor ASA                                    | 6.500% | 12/1/28       | 225                 | 239                   |
|     | Equinor ASA                                    | 3.125% | 4/6/30        | 17,391              | 16,038                |
|     | Equinor ASA                                    | 2.375% | 5/22/30       | 26,288              | 23,316                |
|     | Equinor ASA                                    | 5.100% | 8/17/40       | 11,100              | 10,667                |
|     | Equinor ASA                                    | 4.250% | 11/23/41      | 3,100               | 2,669                 |
|     | Equinor ASA                                    | 3.950% | 5/15/43       | 3,025               | 2,481                 |
|     | Equinor ASA                                    | 4.800% | 11/8/43       | 12,295              | 11,291                |
|     | Equinor ASA                                    | 3.250% | 11/18/49      | 11,671              | 7,956                 |
|     | Equinor ASA                                    | 3.700% | 4/6/50        | 19,825              | 14,653                |
| 2   | European Bank for Reconstruction & Development | 0.500% | 1/28/26       | 26,175              | 25,106                |
| 2   | European Bank for Reconstruction & Development | 4.375% | 3/9/28        | 35,400              | 35,400                |
|     | European Bank for Reconstruction & Development | 4.125% | 1/25/29       | 36,400              | 35,951                |
| 2   | European Bank for Reconstruction & Development | 4.250% | 3/13/34       | 11,600              | 11,221                |
|     | European Investment Bank                       | 0.375% | 3/26/26       | 65,800              | 62,679                |
|     | European Investment Bank                       | 2.125% | 4/13/26       | 23,000              | 22,365                |
|     | European Investment Bank                       | 0.750% | 10/26/26      | 28,000              | 26,273                |
| 2   | European Investment Bank                       | 1.375% | 3/15/27       | 31,000              | 29,085                |
|     | European Investment Bank                       | 4.375% | 3/19/27       | 84,125              | 84,169                |
|     | European Investment Bank                       | 2.375% | 5/24/27       | 22,528              | 21,531                |
|     | European Investment Bank                       | 0.625% | 10/21/27      | 4,000               | 3,612                 |
|     | European Investment Bank                       | 3.250% | 11/15/27      | 34,823              | 33,810                |
|     | European Investment Bank                       | 3.875% | 3/15/28       | 51,700              | 50,968                |
|     | European Investment Bank                       | 4.500% | 10/16/28      | 37,400              | 37,575                |
|     | European Investment Bank                       | 4.000% | 2/15/29       | 82,200              | 80,813                |
|     | European Investment Bank                       | 4.750% | 6/15/29       | 97,000              | 98,161                |
|     | European Investment Bank                       | 1.625% | 10/9/29       | 3,060               | 2,692                 |
|     | European Investment Bank                       | 3.750% | 11/15/29      | 56,900              | 55,138                |
|     | European Investment Bank                       | 0.875% | 5/17/30       | 3,000               | 2,489                 |
|     | European Investment Bank                       | 3.625% | 7/15/30       | 48,625              | 46,617                |
|     | European Investment Bank                       | 0.750% | 9/23/30       | 17,010              | 13,842                |
|     | European Investment Bank                       | 1.250% | 2/14/31       | 32,933              | 27,202                |
|     | European Investment Bank                       | 4.375% | 10/10/31      | 28,844              | 28,510                |
|     | European Investment Bank                       | 3.750% | 2/14/33       | 25,875              | 24,367                |
|     | European Investment Bank                       | 4.125% | 2/13/34       | 49,425              | 47,408                |
|     | European Investment Bank                       | 4.875% | 2/15/36       | 14,460              | 14,656                |
| 8   | Export Development Canada                      | 4.375% | 6/29/26       | 33,300              | 33,277                |
| 8   | Export Development Canada                      | 3.000% | 5/25/27       | 22,100              | 21,412                |
| 8   | Export Development Canada                      | 3.750% | 9/7/27        | 28,805              | 28,354                |
| 8   | Export Development Canada                      | 3.875% | 2/14/28       | 23,300              | 22,959                |
| 8   | Export Development Canada                      | 4.125% | 2/13/29       | 37,950              | 37,455                |
| 8   | Export Development Canada                      | 4.750% | 6/5/34        | 10,080              | 10,126                |
|     | Export-Import Bank of Korea                    | 4.875% | 1/11/26       | 6,800               | 6,811                 |
|     | Export-Import Bank of Korea                    | 0.625% | 2/9/26        | 5,000               | 4,784                 |

|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Export-Import Bank of Korea                                      | 2.625% | 5/26/26       | 14,500              | 14,097                |
| Export-Import Bank of Korea                                      | 3.250% | 8/12/26       | 425                 | 416                   |
| Export-Import Bank of Korea                                      | 4.625% | 1/11/27       | 16,700              | 16,723                |
| Export-Import Bank of Korea                                      | 1.625% | 1/18/27       | 5,600               | 5,284                 |
| Export-Import Bank of Korea                                      | 2.375% | 4/21/27       | 4,080               | 3,889                 |
| Export-Import Bank of Korea                                      | 4.000% | 9/11/27       | 6,875               | 6,785                 |
| Export-Import Bank of Korea                                      | 4.250% | 9/15/27       | 7,750               | 7,695                 |
| Export-Import Bank of Korea                                      | 4.125% | 10/17/27      | 9,200               | 9,106                 |
| Export-Import Bank of Korea                                      | 5.000% | 1/11/28       | 14,300              | 14,374                |
| Export-Import Bank of Korea                                      | 4.500% | 1/11/29       | 3,700               | 3,660                 |
| Export-Import Bank of Korea                                      | 4.000% | 9/11/29       | 9,200               | 8,896                 |
| Export-Import Bank of Korea                                      | 1.250% | 9/21/30       | 19,450              | 15,969                |
| Export-Import Bank of Korea                                      | 1.375% | 2/9/31        | 3,400               | 2,753                 |
| Export-Import Bank of Korea                                      | 2.125% | 1/18/32       | 8,900               | 7,351                 |
| Export-Import Bank of Korea                                      | 4.500% | 9/15/32       | 5,300               | 5,096                 |
| Export-Import Bank of Korea                                      | 5.125% | 1/11/33       | 13,070              | 13,096                |
| Export-Import Bank of Korea                                      | 5.125% | 9/18/33       | 8,200               | 8,213                 |
| Export-Import Bank of Korea                                      | 4.625% | 1/11/34       | 4,000               | 3,862                 |
| Export-Import Bank of Korea                                      | 2.500% | 6/29/41       | 9,825               | 6,815                 |
| <sup>2</sup> Hong Kong Government International Bond             | 1.750% | 11/24/31      | 11,087              | 9,222                 |
| <sup>2</sup> Hydro-Quebec                                        | 8.500% | 12/1/29       | 3,940               | 4,503                 |
| <sup>2</sup> Inter-American Development Bank                     | 0.875% | 4/20/26       | 40,000              | 38,249                |
| <sup>2</sup> Inter-American Development Bank                     | 4.500% | 5/15/26       | 30,000              | 30,046                |
| <sup>2</sup> Inter-American Development Bank                     | 2.000% | 6/2/26        | 29,907              | 28,940                |
| Inter-American Development Bank                                  | 2.000% | 7/23/26       | 7,715               | 7,444                 |
| Inter-American Development Bank                                  | 1.500% | 1/13/27       | 25,000              | 23,613                |
| Inter-American Development Bank                                  | 4.375% | 2/1/27        | 24,360              | 24,358                |
| Inter-American Development Bank                                  | 2.375% | 7/7/27        | 28,500              | 27,155                |
| Inter-American Development Bank                                  | 0.625% | 9/16/27       | 33,700              | 30,519                |
| Inter-American Development Bank                                  | 4.000% | 1/12/28       | 54,600              | 54,031                |
| Inter-American Development Bank                                  | 1.125% | 7/20/28       | 21,100              | 18,872                |
| Inter-American Development Bank                                  | 3.125% | 9/18/28       | 25,000              | 23,949                |
| Inter-American Development Bank                                  | 4.125% | 2/15/29       | 79,000              | 78,055                |
| Inter-American Development Bank                                  | 2.250% | 6/18/29       | 23,200              | 21,152                |
| <sup>2</sup> Inter-American Development Bank                     | 1.125% | 1/13/31       | 70,825              | 58,095                |
| <sup>2</sup> Inter-American Development Bank                     | 3.625% | 9/17/31       | 35,825              | 33,853                |
| <sup>2</sup> Inter-American Development Bank                     | 3.500% | 4/12/33       | 24,100              | 22,197                |
| <sup>2</sup> Inter-American Development Bank                     | 4.500% | 9/13/33       | 31,025              | 30,640                |
| Inter-American Development Bank                                  | 4.375% | 7/17/34       | 23,570              | 22,992                |
| <sup>2</sup> Inter-American Development Bank                     | 3.875% | 10/28/41      | 350                 | 304                   |
| Inter-American Development Bank                                  | 3.200% | 8/7/42        | 6,901               | 5,432                 |
| Inter-American Development Bank                                  | 4.375% | 1/24/44       | 4,600               | 4,221                 |
| Inter-American Investment Corp.                                  | 3.625% | 2/17/27       | 2,650               | 2,606                 |
| Inter-American Investment Corp.                                  | 4.125% | 2/15/28       | 13,000              | 12,878                |
| Inter-American Investment Corp.                                  | 4.750% | 9/19/28       | 6,975               | 7,042                 |
| Inter-American Investment Corp.                                  | 4.250% | 2/14/29       | 10,525              | 10,404                |
| International Bank for Reconstruction & Development              | 8.875% | 3/1/26        | 450                 | 470                   |
| International Bank for Reconstruction & Development              | 4.750% | 4/10/26       | 17,500              | 17,577                |
| International Bank for Reconstruction & Development              | 0.875% | 7/15/26       | 26,500              | 25,149                |
| International Bank for Reconstruction & Development              | 4.000% | 8/27/26       | 9,371               | 9,323                 |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.875% | 10/27/26      | 11,316              | 10,835                |
| International Bank for Reconstruction & Development              | 3.125% | 6/15/27       | 100,000             | 97,177                |
| <sup>2</sup> International Bank for Reconstruction & Development | 2.500% | 11/22/27      | 75,000              | 71,256                |
| International Bank for Reconstruction & Development              | 0.750% | 11/24/27      | 44,050              | 39,774                |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.375% | 4/20/28       | 22,500              | 20,455                |
| International Bank for Reconstruction & Development              | 3.500% | 7/12/28       | 53,100              | 51,609                |
| International Bank for Reconstruction & Development              | 4.625% | 8/1/28        | 47,850              | 48,257                |
| International Bank for Reconstruction & Development              | 1.125% | 9/13/28       | 24,575              | 21,881                |
| International Bank for Reconstruction & Development              | 3.625% | 9/21/29       | 56,150              | 54,173                |
| International Bank for Reconstruction & Development              | 3.875% | 10/16/29      | 31,667              | 30,871                |
| <sup>2</sup> International Bank for Reconstruction & Development | 1.750% | 10/23/29      | 12,680              | 11,210                |
| International Bank for Reconstruction & Development              | 3.875% | 2/14/30       | 94,425              | 91,822                |
| International Bank for Reconstruction & Development              | 0.875% | 5/14/30       | 15,000              | 12,441                |
| International Bank for Reconstruction & Development              | 4.000% | 7/25/30       | 39,375              | 38,423                |
| International Bank for Reconstruction & Development              | 0.750% | 8/26/30       | 36,870              | 30,025                |
| International Bank for Reconstruction & Development              | 4.000% | 1/10/31       | 52,100              | 50,535                |
| International Bank for Reconstruction & Development              | 1.250% | 2/10/31       | 79,765              | 65,803                |
| International Bank for Reconstruction & Development              | 4.500% | 4/10/31       | 58,900              | 58,645                |
| International Bank for Reconstruction & Development              | 1.625% | 11/3/31       | 95,000              | 78,659                |
| International Bank for Reconstruction & Development              | 2.500% | 3/29/32       | 31,750              | 27,723                |

|                                                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| International Bank for Reconstruction & Development              | 4.750% | 11/14/33      | 20,400              | 20,520                |
| International Bank for Reconstruction & Development              | 3.875% | 8/28/34       | 34,315              | 32,190                |
| <sup>2</sup> International Bank for Reconstruction & Development | 4.750% | 2/15/35       | 2,500               | 2,503                 |
| <sup>2</sup> International Finance Corp.                         | 2.125% | 4/7/26        | 15,290              | 14,862                |
| <sup>2</sup> International Finance Corp.                         | 4.375% | 1/15/27       | 52,500              | 52,488                |
| <sup>2</sup> International Finance Corp.                         | 4.500% | 7/13/28       | 11,200              | 11,258                |
| <sup>2</sup> International Finance Corp.                         | 4.250% | 7/2/29        | 30,000              | 29,746                |
| International Finance Corp.                                      | 0.750% | 8/27/30       | 8,965               | 7,305                 |
| <sup>2,9</sup> Japan Bank for International Cooperation          | 2.750% | 1/21/26       | 2,286               | 2,241                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.250% | 1/26/26       | 36,660              | 36,511                |
| <sup>2,9</sup> Japan Bank for International Cooperation          | 2.375% | 4/20/26       | 2,114               | 2,055                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.250% | 4/27/26       | 14,425              | 14,361                |
| <sup>9</sup> Japan Bank for International Cooperation            | 1.875% | 7/21/26       | 22,000              | 21,126                |
| <sup>2,9</sup> Japan Bank for International Cooperation          | 2.250% | 1/14/26       | 53,215              | 51,083                |
| <sup>9</sup> Japan Bank for International Cooperation            | 2.875% | 6/1/27        | 51,150              | 49,171                |
| <sup>9</sup> Japan Bank for International Cooperation            | 2.875% | 7/21/27       | 12,775              | 12,255                |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.625% | 7/22/27       | 17,400              | 17,418                |
| <sup>9</sup> Japan Bank for International Cooperation            | 2.750% | 11/16/27      | 21,850              | 20,793                |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.625% | 7/19/28       | 7,500               | 7,520                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 3.250% | 7/20/28       | 27,150              | 26,007                |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.875% | 10/18/28      | 2,325               | 2,353                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 3.500% | 10/31/28      | 41,719              | 40,201                |
| <sup>9</sup> Japan Bank for International Cooperation            | 2.125% | 2/16/29       | 28,567              | 25,859                |
| <sup>9</sup> Japan Bank for International Cooperation            | 2.000% | 10/17/29      | 7,000               | 6,203                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 1.250% | 1/21/31       | 11,150              | 9,115                 |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.375% | 1/24/31       | 15,700              | 15,388                |
| <sup>9</sup> Japan Bank for International Cooperation            | 1.875% | 4/15/31       | 19,500              | 16,461                |
| <sup>9</sup> Japan Bank for International Cooperation            | 4.625% | 4/17/34       | 5,800               | 5,711                 |
| <sup>9</sup> Japan International Cooperation Agency              | 2.750% | 4/27/27       | 8,400               | 8,053                 |
| <sup>9</sup> Japan International Cooperation Agency              | 3.250% | 5/25/27       | 30,000              | 29,042                |
| <sup>9</sup> Japan International Cooperation Agency              | 4.000% | 5/23/28       | 7,825               | 7,678                 |
| <sup>9</sup> Japan International Cooperation Agency              | 3.375% | 6/12/28       | 4,500               | 4,324                 |
| <sup>9</sup> Japan International Cooperation Agency              | 4.750% | 5/21/29       | 5,657               | 5,668                 |
| <sup>9</sup> Japan International Cooperation Agency              | 1.000% | 7/22/30       | 4,000               | 3,271                 |
| <sup>9</sup> Japan International Cooperation Agency              | 1.750% | 4/28/31       | 3,700               | 3,081                 |
| <sup>10</sup> KFW                                                | 0.625% | 1/22/26       | 65,400              | 62,874                |
| <sup>10</sup> KFW                                                | 5.000% | 3/16/26       | 103,000             | 103,713               |
| <sup>10</sup> KFW                                                | 3.625% | 4/1/26        | 34,150              | 33,831                |
| <sup>10</sup> KFW                                                | 4.625% | 8/7/26        | 44,225              | 44,415                |
| <sup>10</sup> KFW                                                | 1.000% | 10/1/26       | 25,000              | 23,618                |
| <sup>10</sup> KFW                                                | 4.375% | 3/1/27        | 64,800              | 64,826                |
| <sup>10</sup> KFW                                                | 3.000% | 5/20/27       | 80,330              | 77,874                |
| <sup>10</sup> KFW                                                | 3.500% | 8/27/27       | 17,000              | 16,639                |
| <sup>10</sup> KFW                                                | 3.750% | 2/15/28       | 44,000              | 43,225                |
| <sup>10</sup> KFW                                                | 2.875% | 4/3/28        | 18,635              | 17,801                |
| <sup>10</sup> KFW                                                | 3.875% | 6/15/28       | 45,775              | 45,059                |
| <sup>10</sup> KFW                                                | 4.000% | 3/15/29       | 65,800              | 64,668                |
| <sup>10</sup> KFW                                                | 1.750% | 9/14/29       | 7,225               | 6,405                 |
| <sup>10</sup> KFW                                                | 0.750% | 9/30/30       | 34,750              | 28,275                |
| <sup>10</sup> KFW                                                | 4.750% | 10/29/30      | 17,200              | 17,428                |
| <sup>10</sup> KFW                                                | 4.125% | 7/15/33       | 43,200              | 41,652                |
| <sup>10</sup> KFW                                                | 4.375% | 2/28/34       | 17,275              | 16,920                |
| <sup>10</sup> KFW                                                | 0.000% | 4/18/36       | 13,280              | 7,764                 |
| <sup>10</sup> KFW                                                | 0.000% | 6/29/37       | 27,892              | 15,344                |
| Korea Development Bank                                           | 3.000% | 1/13/26       | 7,034               | 6,917                 |
| Korea Development Bank                                           | 5.375% | 10/23/26      | 7,650               | 7,739                 |
| Korea Development Bank                                           | 4.625% | 2/15/27       | 11,900              | 11,929                |
| Korea Development Bank                                           | 1.375% | 4/25/27       | 11,000              | 10,249                |
| Korea Development Bank                                           | 4.125% | 10/16/27      | 6,200               | 6,139                 |
| Korea Development Bank                                           | 4.375% | 2/15/28       | 24,425              | 24,123                |
| Korea Development Bank                                           | 5.375% | 10/23/28      | 4,150               | 4,231                 |
| Korea Development Bank                                           | 4.500% | 2/15/29       | 21,900              | 21,649                |
| Korea Development Bank                                           | 1.625% | 1/19/31       | 9,500               | 7,810                 |
| Korea Development Bank                                           | 2.000% | 10/25/31      | 6,500               | 5,356                 |
| Korea Development Bank                                           | 4.375% | 2/15/33       | 13,000              | 12,377                |
| Korea Development Bank                                           | 5.625% | 10/23/33      | 4,400               | 4,561                 |
| <sup>10</sup> Landwirtschaftliche Rentenbank                     | 0.875% | 3/30/26       | 26,400              | 25,248                |
| <sup>2,10</sup> Landwirtschaftliche Rentenbank                   | 1.750% | 7/27/26       | 11,696              | 11,228                |
| <sup>2,10</sup> Landwirtschaftliche Rentenbank                   | 2.500% | 11/15/27      | 23,105              | 21,928                |
| <sup>2,10</sup> Landwirtschaftliche Rentenbank                   | 3.875% | 6/14/28       | 16,450              | 16,188                |

|                 |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>10</sup>   | Landwirtschaftliche Rentenbank   | 4.625% | 4/17/29       | 43,392              | 43,640                |
| <sup>10</sup>   | Landwirtschaftliche Rentenbank   | 0.875% | 9/3/30        | 21,700              | 17,773                |
| <sup>2,10</sup> | Landwirtschaftliche Rentenbank   | 5.000% | 10/24/33      | 12,000              | 12,286                |
| <sup>2</sup>    | Nordic Investment Bank           | 0.500% | 1/21/26       | 15,650              | 15,009                |
|                 | Nordic Investment Bank           | 4.375% | 3/14/28       | 35,075              | 35,053                |
|                 | Nordic Investment Bank           | 4.250% | 2/28/29       | 14,425              | 14,308                |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 4.125% | 1/20/26       | 7,090               | 7,056                 |
| <sup>2,11</sup> | Oesterreichische Kontrollbank AG | 0.500% | 2/2/26        | 29,400              | 28,177                |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 5.000% | 10/23/26      | 7,800               | 7,880                 |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 4.750% | 5/21/27       | 21,503              | 21,662                |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 3.625% | 9/9/27        | 15,000              | 14,702                |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 4.250% | 3/1/28        | 21,200              | 21,099                |
| <sup>2,11</sup> | Oesterreichische Kontrollbank AG | 4.125% | 1/18/29       | 8,800               | 8,674                 |
| <sup>11</sup>   | Oesterreichische Kontrollbank AG | 3.750% | 9/5/29        | 11,785              | 11,418                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 4.375% | 10/27/27      | 9,195               | 9,105                 |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 4.375% | 1/23/31       | 26,359              | 25,540                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 5.750% | 10/28/34      | 26,520              | 27,231                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 7.625% | 3/21/36       | 12,322              | 14,369                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 4.125% | 11/20/45      | 6,029               | 5,033                 |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 5.100% | 6/18/50       | 49,580              | 45,434                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 4.975% | 4/20/55       | 28,321              | 25,032                |
| <sup>2</sup>    | Oriental Republic of Uruguay     | 5.250% | 9/10/60       | 16,100              | 14,638                |
| <sup>12</sup>   | Petroleos Mexicanos              | 2.378% | 4/15/25       | 95                  | 93                    |
|                 | Province of Alberta              | 3.300% | 3/15/28       | 14,000              | 13,505                |
|                 | Province of Alberta              | 4.500% | 6/26/29       | 15,940              | 15,860                |
|                 | Province of Alberta              | 1.300% | 7/22/30       | 25,282              | 21,113                |
|                 | Province of Alberta              | 4.500% | 1/24/34       | 13,900              | 13,440                |
| <sup>2</sup>    | Province of British Columbia     | 6.500% | 1/15/26       | 622                 | 633                   |
|                 | Province of British Columbia     | 2.250% | 6/2/26        | 6,647               | 6,447                 |
|                 | Province of British Columbia     | 0.900% | 7/20/26       | 15,000              | 14,212                |
|                 | Province of British Columbia     | 4.800% | 11/15/28      | 40,500              | 40,925                |
|                 | Province of British Columbia     | 4.900% | 4/24/29       | 35,000              | 35,365                |
|                 | Province of British Columbia     | 1.300% | 1/29/31       | 8,300               | 6,804                 |
|                 | Province of British Columbia     | 4.200% | 7/6/33        | 14,650              | 13,928                |
|                 | Province of British Columbia     | 4.750% | 6/12/34       | 36,998              | 36,417                |
|                 | Province of British Columbia     | 7.250% | 9/1/36        | 2,681               | 3,166                 |
|                 | Province of Manitoba             | 2.125% | 6/22/26       | 9,782               | 9,448                 |
| <sup>2</sup>    | Province of Manitoba             | 1.500% | 10/25/28      | 5,300               | 4,749                 |
|                 | Province of Manitoba             | 4.300% | 7/27/33       | 12,950              | 12,381                |
|                 | Province of Manitoba             | 4.900% | 5/31/34       | 9,070               | 9,028                 |
|                 | Province of New Brunswick        | 3.625% | 2/24/28       | 5,300               | 5,138                 |
|                 | Province of Ontario              | 1.050% | 4/14/26       | 9,950               | 9,526                 |
|                 | Province of Ontario              | 2.500% | 4/27/26       | 8,000               | 7,797                 |
|                 | Province of Ontario              | 2.300% | 6/15/26       | 20,000              | 19,394                |
|                 | Province of Ontario              | 3.100% | 5/19/27       | 51,760              | 50,167                |
|                 | Province of Ontario              | 1.050% | 5/21/27       | 15,896              | 14,677                |
|                 | Province of Ontario              | 4.200% | 1/18/29       | 24,600              | 24,227                |
|                 | Province of Ontario              | 3.700% | 9/17/29       | 31,925              | 30,694                |
|                 | Province of Ontario              | 2.000% | 10/2/29       | 17,000              | 15,122                |
|                 | Province of Ontario              | 1.125% | 10/7/30       | 14,200              | 11,683                |
|                 | Province of Ontario              | 1.600% | 2/25/31       | 59,500              | 49,589                |
|                 | Province of Ontario              | 1.800% | 10/14/31      | 22,692              | 18,800                |
| <sup>2</sup>    | Province of Ontario              | 2.125% | 1/21/32       | 18,224              | 15,340                |
|                 | Province of Ontario              | 5.050% | 4/24/34       | 20,051              | 20,188                |
|                 | Province of Quebec               | 2.500% | 4/20/26       | 500                 | 487                   |
|                 | Province of Quebec               | 2.750% | 4/12/27       | 43,050              | 41,442                |
|                 | Province of Quebec               | 3.625% | 4/13/28       | 14,300              | 13,926                |
|                 | Province of Quebec               | 4.500% | 4/3/29        | 31,300              | 31,152                |
| <sup>2</sup>    | Province of Quebec               | 7.500% | 9/15/29       | 11,407              | 12,755                |
|                 | Province of Quebec               | 1.350% | 5/28/30       | 14,200              | 11,962                |
|                 | Province of Quebec               | 1.900% | 4/21/31       | 88,000              | 74,404                |
|                 | Province of Quebec               | 4.500% | 9/8/33        | 16,350              | 15,892                |
|                 | Province of Quebec               | 4.250% | 9/5/34        | 17,100              | 16,168                |
|                 | Province of Saskatchewan         | 3.250% | 6/8/27        | 8,000               | 7,762                 |
|                 | Republic of Chile                | 3.125% | 1/21/26       | 8,894               | 8,712                 |
| <sup>2</sup>    | Republic of Chile                | 2.750% | 1/31/27       | 16,800              | 16,010                |
| <sup>2</sup>    | Republic of Chile                | 3.240% | 2/6/28        | 33,810              | 31,982                |
| <sup>2</sup>    | Republic of Chile                | 4.850% | 1/22/29       | 18,900              | 18,713                |
| <sup>2</sup>    | Republic of Chile                | 2.450% | 1/31/31       | 10,937              | 9,368                 |
| <sup>2</sup>    | Republic of Chile                | 2.550% | 1/27/32       | 20,037              | 16,789                |



|   |                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------|--------|---------------|---------------------|-----------------------|
| 2 | Republic of Chile     | 2.550% | 7/27/33       | 42,853              | 34,541                |
| 2 | Republic of Chile     | 3.500% | 1/31/34       | 18,920              | 16,306                |
| 2 | Republic of Chile     | 4.950% | 1/5/36        | 21,244              | 20,121                |
| 2 | Republic of Chile     | 3.100% | 5/7/41        | 47,810              | 34,226                |
| 2 | Republic of Chile     | 4.340% | 3/7/42        | 10,504              | 8,819                 |
|   | Republic of Chile     | 3.860% | 6/21/47       | 12,200              | 9,110                 |
| 2 | Republic of Chile     | 3.500% | 1/25/50       | 31,700              | 21,864                |
| 2 | Republic of Chile     | 4.000% | 1/31/52       | 12,735              | 9,518                 |
| 2 | Republic of Chile     | 5.330% | 1/5/54        | 10,065              | 9,300                 |
| 2 | Republic of Chile     | 3.100% | 1/22/61       | 20,050              | 11,808                |
| 2 | Republic of Chile     | 3.250% | 9/21/71       | 12,750              | 7,519                 |
|   | Republic of Finland   | 6.950% | 2/15/26       | 1,000               | 1,026                 |
| 2 | Republic of Hungary   | 7.625% | 3/29/41       | 18,941              | 20,924                |
| 2 | Republic of Indonesia | 4.150% | 9/20/27       | 1,000               | 977                   |
|   | Republic of Indonesia | 3.500% | 1/11/28       | 29,900              | 28,505                |
| 2 | Republic of Indonesia | 4.550% | 1/11/28       | 4,600               | 4,525                 |
|   | Republic of Indonesia | 4.100% | 4/24/28       | 7,850               | 7,596                 |
|   | Republic of Indonesia | 4.750% | 2/11/29       | 16,150              | 15,908                |
| 2 | Republic of Indonesia | 4.400% | 3/10/29       | 8,500               | 8,264                 |
|   | Republic of Indonesia | 3.400% | 9/18/29       | 7,950               | 7,385                 |
|   | Republic of Indonesia | 2.850% | 2/14/30       | 11,800              | 10,557                |
|   | Republic of Indonesia | 3.850% | 10/15/30      | 17,800              | 16,590                |
|   | Republic of Indonesia | 1.850% | 3/12/31       | 15,800              | 12,931                |
| 2 | Republic of Indonesia | 2.150% | 7/28/31       | 12,500              | 10,310                |
| 2 | Republic of Indonesia | 3.550% | 3/31/32       | 18,545              | 16,587                |
| 2 | Republic of Indonesia | 4.650% | 9/20/32       | 13,400              | 12,770                |
| 2 | Republic of Indonesia | 4.850% | 1/11/33       | 13,700              | 13,219                |
| 2 | Republic of Indonesia | 4.700% | 2/10/34       | 7,175               | 6,806                 |
| 2 | Republic of Indonesia | 4.750% | 9/10/34       | 8,600               | 8,162                 |
|   | Republic of Indonesia | 4.350% | 1/11/48       | 21,695              | 18,165                |
|   | Republic of Indonesia | 5.350% | 2/11/49       | 16,550              | 16,056                |
|   | Republic of Indonesia | 3.700% | 10/30/49      | 11,725              | 8,671                 |
|   | Republic of Indonesia | 3.500% | 2/14/50       | 3,000               | 2,140                 |
|   | Republic of Indonesia | 4.200% | 10/15/50      | 19,100              | 15,382                |
|   | Republic of Indonesia | 3.050% | 3/12/51       | 18,100              | 11,691                |
| 2 | Republic of Indonesia | 4.300% | 3/31/52       | 8,075               | 6,532                 |
| 2 | Republic of Indonesia | 5.450% | 9/20/52       | 5,500               | 5,286                 |
| 2 | Republic of Indonesia | 5.650% | 1/11/53       | 12,400              | 12,239                |
| 2 | Republic of Indonesia | 5.100% | 2/10/54       | 11,900              | 10,929                |
| 2 | Republic of Indonesia | 5.150% | 9/10/54       | 7,500               | 6,909                 |
| 2 | Republic of Indonesia | 3.200% | 9/23/61       | 7,700               | 4,741                 |
|   | Republic of Indonesia | 4.450% | 4/15/70       | 11,785              | 9,450                 |
|   | Republic of Indonesia | 3.350% | 3/12/71       | 7,300               | 4,549                 |
| 2 | Republic of Italy     | 1.250% | 2/17/26       | 32,100              | 30,846                |
| 2 | Republic of Italy     | 2.875% | 10/17/29      | 20,800              | 18,806                |
| 2 | Republic of Italy     | 5.375% | 6/15/33       | 21,495              | 21,252                |
| 2 | Republic of Italy     | 4.000% | 10/17/49      | 21,600              | 15,435                |
| 2 | Republic of Italy     | 3.875% | 5/6/51        | 34,655              | 23,428                |
|   | Republic of Korea     | 2.750% | 1/19/27       | 42,176              | 40,798                |
|   | Republic of Korea     | 2.500% | 6/19/29       | 10,500              | 9,622                 |
|   | Republic of Korea     | 4.500% | 7/3/29        | 18,300              | 18,239                |
|   | Republic of Korea     | 1.000% | 9/16/30       | 7,500               | 6,144                 |
|   | Republic of Korea     | 1.750% | 10/15/31      | 6,750               | 5,576                 |
|   | Republic of Korea     | 4.125% | 6/10/44       | 8,711               | 7,541                 |
|   | Republic of Korea     | 3.875% | 9/20/48       | 5,693               | 4,639                 |
|   | Republic of Panama    | 7.125% | 1/29/26       | 10,702              | 10,863                |
|   | Republic of Panama    | 8.875% | 9/30/27       | 7,896               | 8,471                 |
| 2 | Republic of Panama    | 3.875% | 3/17/28       | 14,290              | 13,182                |
|   | Republic of Panama    | 9.375% | 4/1/29        | 5,080               | 5,602                 |
| 2 | Republic of Panama    | 3.160% | 1/23/30       | 18,300              | 15,280                |
| 2 | Republic of Panama    | 7.500% | 3/1/31        | 12,000              | 12,165                |
| 2 | Republic of Panama    | 2.252% | 9/29/32       | 49,975              | 34,939                |
| 2 | Republic of Panama    | 6.400% | 2/14/35       | 24,039              | 21,790                |
| 2 | Republic of Panama    | 6.700% | 1/26/36       | 17,063              | 15,845                |
| 2 | Republic of Panama    | 6.875% | 1/31/36       | 21,000              | 19,682                |
| 2 | Republic of Panama    | 8.000% | 3/1/38        | 12,820              | 12,845                |
| 2 | Republic of Panama    | 4.500% | 5/15/47       | 13,643              | 8,745                 |
| 2 | Republic of Panama    | 4.500% | 4/16/50       | 29,718              | 18,364                |
| 2 | Republic of Panama    | 4.300% | 4/29/53       | 19,550              | 11,445                |
| 2 | Republic of Panama    | 6.853% | 3/28/54       | 15,700              | 13,382                |



|   |                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------------|--------|---------------|---------------------|-----------------------|
| 2 | Republic of Panama          | 4.500% | 4/1/56        | 38,156              | 22,606                |
| 2 | Republic of Panama          | 7.875% | 3/1/57        | 4,365               | 4,205                 |
| 2 | Republic of Panama          | 3.870% | 7/23/60       | 35,521              | 18,563                |
| 2 | Republic of Panama          | 4.500% | 1/19/63       | 13,800              | 8,086                 |
| 2 | Republic of Peru            | 2.392% | 1/23/26       | 15,200              | 14,744                |
|   | Republic of Peru            | 4.125% | 8/25/27       | 10,800              | 10,555                |
|   | Republic of Peru            | 2.844% | 6/20/30       | 2,525               | 2,220                 |
| 2 | Republic of Peru            | 2.783% | 1/23/31       | 51,456              | 43,871                |
| 2 | Republic of Peru            | 1.862% | 12/1/32       | 12,100              | 9,163                 |
|   | Republic of Peru            | 8.750% | 11/21/33      | 28,693              | 34,096                |
| 2 | Republic of Peru            | 3.000% | 1/15/34       | 25,900              | 20,809                |
| 2 | Republic of Peru            | 5.375% | 2/8/35        | 15,775              | 15,122                |
| 2 | Republic of Peru            | 6.550% | 3/14/37       | 13,180              | 13,766                |
| 2 | Republic of Peru            | 3.300% | 3/11/41       | 14,800              | 10,666                |
|   | Republic of Peru            | 5.625% | 11/18/50      | 25,933              | 24,230                |
| 2 | Republic of Peru            | 3.550% | 3/10/51       | 15,050              | 10,051                |
| 2 | Republic of Peru            | 5.875% | 8/8/54        | 20,500              | 19,472                |
| 2 | Republic of Peru            | 2.780% | 12/1/60       | 19,250              | 10,141                |
| 2 | Republic of Peru            | 3.600% | 1/15/72       | 11,675              | 7,110                 |
| 2 | Republic of Peru            | 3.230% | 7/28/21       | 14,925              | 7,839                 |
|   | Republic of Poland          | 3.250% | 4/6/26        | 20,050              | 19,694                |
| 2 | Republic of Poland          | 5.500% | 11/16/27      | 16,957              | 17,266                |
| 2 | Republic of Poland          | 4.625% | 3/18/29       | 18,900              | 18,665                |
| 2 | Republic of Poland          | 5.750% | 11/16/32      | 17,600              | 17,942                |
| 2 | Republic of Poland          | 4.875% | 10/4/33       | 29,800              | 28,595                |
| 2 | Republic of Poland          | 5.125% | 9/18/34       | 34,200              | 33,077                |
| 2 | Republic of Poland          | 5.500% | 4/4/53        | 29,550              | 27,194                |
| 2 | Republic of Poland          | 5.500% | 3/18/54       | 41,050              | 37,703                |
|   | Republic of the Philippines | 5.500% | 3/30/26       | 9,350               | 9,407                 |
|   | Republic of the Philippines | 3.229% | 3/29/27       | 5,200               | 5,011                 |
|   | Republic of the Philippines | 5.170% | 10/13/27      | 10,200              | 10,251                |
|   | Republic of the Philippines | 3.000% | 2/1/28        | 46,550              | 43,748                |
|   | Republic of the Philippines | 4.625% | 7/17/28       | 1,600               | 1,571                 |
|   | Republic of the Philippines | 3.750% | 1/14/29       | 26,296              | 24,979                |
|   | Republic of the Philippines | 9.500% | 2/2/30        | 14,800              | 17,684                |
|   | Republic of the Philippines | 4.375% | 3/5/30        | 6,000               | 5,794                 |
|   | Republic of the Philippines | 2.457% | 5/5/30        | 11,800              | 10,326                |
|   | Republic of the Philippines | 7.750% | 1/14/31       | 15,750              | 17,763                |
|   | Republic of the Philippines | 1.648% | 6/10/31       | 14,484              | 11,640                |
|   | Republic of the Philippines | 1.950% | 1/6/32        | 9,075               | 7,288                 |
|   | Republic of the Philippines | 6.375% | 1/15/32       | 11,504              | 12,189                |
|   | Republic of the Philippines | 3.556% | 9/29/32       | 8,500               | 7,569                 |
|   | Republic of the Philippines | 5.609% | 4/13/33       | 8,700               | 8,829                 |
|   | Republic of the Philippines | 5.000% | 7/17/33       | 13,050              | 12,730                |
|   | Republic of the Philippines | 5.250% | 5/14/34       | 11,500              | 11,338                |
|   | Republic of the Philippines | 6.375% | 10/23/34      | 21,140              | 22,710                |
|   | Republic of the Philippines | 4.750% | 3/5/35        | 11,200              | 10,594                |
|   | Republic of the Philippines | 5.000% | 1/13/37       | 14,550              | 14,015                |
|   | Republic of the Philippines | 3.950% | 1/20/40       | 25,190              | 20,887                |
|   | Republic of the Philippines | 3.700% | 3/1/41        | 22,808              | 18,095                |
|   | Republic of the Philippines | 3.700% | 2/2/42        | 21,838              | 17,154                |
|   | Republic of the Philippines | 2.950% | 5/5/45        | 14,130              | 9,436                 |
|   | Republic of the Philippines | 2.650% | 12/10/45      | 17,528              | 11,047                |
|   | Republic of the Philippines | 3.200% | 7/6/46        | 25,825              | 17,867                |
|   | Republic of the Philippines | 4.200% | 3/29/47       | 10,504              | 8,485                 |
|   | Republic of the Philippines | 5.950% | 10/13/47      | 10,000              | 10,328                |
|   | Republic of the Philippines | 5.500% | 1/17/48       | 12,700              | 12,304                |
|   | Republic of the Philippines | 5.600% | 5/14/49       | 13,000              | 12,717                |
|   | Republic of the Philippines | 5.175% | 9/5/49        | 12,600              | 11,639                |
| 2 | State of Israel             | 2.875% | 3/16/26       | 10,713              | 10,455                |
| 2 | State of Israel             | 3.250% | 1/17/28       | 6,795               | 6,420                 |
| 2 | State of Israel             | 5.375% | 3/12/29       | 26,180              | 26,090                |
| 2 | State of Israel             | 2.500% | 1/15/30       | 12,125              | 10,533                |
| 2 | State of Israel             | 2.750% | 7/3/30        | 22,627              | 19,661                |
| 2 | State of Israel             | 4.500% | 1/17/33       | 32,875              | 30,134                |
| 2 | State of Israel             | 5.500% | 3/12/34       | 37,500              | 36,560                |
| 2 | State of Israel             | 4.500% | 1/30/43       | 16,230              | 13,465                |
| 2 | State of Israel             | 4.125% | 1/17/48       | 10,725              | 8,120                 |
| 2 | State of Israel             | 3.375% | 1/15/50       | 25,525              | 16,531                |
| 2 | State of Israel             | 3.875% | 7/3/50        | 19,450              | 13,719                |

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> State of Israel        | 5.750% | 3/12/54       | 34,050              | 31,100                |
| <sup>2</sup> State of Israel        | 4.500% | 4/3/20        | 11,950              | 8,301                 |
| <sup>2</sup> Svensk Exportkredit AB | 4.375% | 2/13/26       | 13,600              | 13,568                |
| <sup>2</sup> Svensk Exportkredit AB | 4.875% | 9/14/26       | 3,500               | 3,523                 |
| <sup>2</sup> Svensk Exportkredit AB | 2.250% | 3/22/27       | 10,900              | 10,390                |
| <sup>2</sup> Svensk Exportkredit AB | 3.750% | 9/13/27       | 17,600              | 17,298                |
| <sup>2</sup> Svensk Exportkredit AB | 4.125% | 6/14/28       | 13,250              | 13,115                |
| <sup>2</sup> Svensk Exportkredit AB | 4.250% | 2/1/29        | 27,400              | 27,066                |
| <sup>2</sup> Svensk Exportkredit AB | 4.875% | 10/4/30       | 32,380              | 32,737                |
| United Mexican States               | 4.125% | 1/21/26       | 22,790              | 22,548                |
| United Mexican States               | 4.150% | 3/28/27       | 29,155              | 28,492                |
| United Mexican States               | 3.750% | 1/11/28       | 27,600              | 26,217                |
| <sup>2</sup> United Mexican States  | 5.400% | 2/9/28        | 13,150              | 13,027                |
| United Mexican States               | 4.500% | 4/22/29       | 29,900              | 28,494                |
| <sup>2</sup> United Mexican States  | 5.000% | 5/7/29        | 12,000              | 11,568                |
| <sup>2</sup> United Mexican States  | 3.250% | 4/16/30       | 28,400              | 24,719                |
| <sup>2</sup> United Mexican States  | 2.659% | 5/24/31       | 45,800              | 37,116                |
| <sup>2</sup> United Mexican States  | 8.300% | 8/15/31       | 11,390              | 13,172                |
| <sup>2</sup> United Mexican States  | 4.750% | 4/27/32       | 15,575              | 14,113                |
| <sup>2</sup> United Mexican States  | 7.500% | 4/8/33        | 9,200               | 9,935                 |
| <sup>2</sup> United Mexican States  | 4.875% | 5/19/33       | 31,850              | 28,491                |
| <sup>2</sup> United Mexican States  | 3.500% | 2/12/34       | 34,369              | 27,286                |
| <sup>2</sup> United Mexican States  | 6.750% | 9/27/34       | 5,864               | 5,934                 |
| <sup>2</sup> United Mexican States  | 6.350% | 2/9/35        | 56,700              | 55,350                |
| <sup>2</sup> United Mexican States  | 6.000% | 5/7/36        | 53,750              | 50,528                |
| United Mexican States               | 6.050% | 1/11/40       | 29,032              | 26,863                |
| <sup>2</sup> United Mexican States  | 4.280% | 8/14/41       | 36,896              | 27,189                |
| <sup>2</sup> United Mexican States  | 4.750% | 3/8/44        | 42,333              | 32,109                |
| United Mexican States               | 5.550% | 1/21/45       | 17,325              | 14,991                |
| United Mexican States               | 4.600% | 1/23/46       | 26,191              | 18,906                |
| United Mexican States               | 4.350% | 1/15/47       | 23,594              | 16,430                |
| United Mexican States               | 4.600% | 2/10/48       | 23,396              | 16,763                |
| <sup>2</sup> United Mexican States  | 4.500% | 1/31/50       | 23,200              | 16,297                |
| <sup>2</sup> United Mexican States  | 5.000% | 4/27/51       | 27,890              | 20,922                |
| <sup>2</sup> United Mexican States  | 4.400% | 2/12/52       | 28,025              | 18,888                |
| <sup>2</sup> United Mexican States  | 6.338% | 5/4/53        | 41,040              | 36,448                |
| <sup>2</sup> United Mexican States  | 6.400% | 5/7/54        | 27,245              | 24,442                |
| <sup>2</sup> United Mexican States  | 3.771% | 5/24/61       | 48,600              | 27,695                |
| <sup>2</sup> United Mexican States  | 5.750% | 10/12/10      | 24,333              | 18,628                |

**Total Sovereign Bonds (Cost \$10,824,901)****10,055,348****Taxable Municipal Bonds (0.5%)**

|                                                                                   |        |         |        |        |
|-----------------------------------------------------------------------------------|--------|---------|--------|--------|
| Alabama Economic Settlement Authority BP Settlement Revenue                       | 3.163% | 9/15/25 | 400    | 396    |
| Alabama Federal AID Highway Finance Authority SO Revenue                          | 2.650% | 9/1/37  | 3,825  | 2,980  |
| Alameda County CA Joint Powers Authority Lease Revenue                            | 7.046% | 12/1/44 | 2,105  | 2,363  |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 7.834% | 2/15/41 | 3,625  | 4,275  |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 8.084% | 2/15/50 | 10,275 | 12,953 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.918% | 4/1/40  | 2,135  | 2,372  |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.263% | 4/1/49  | 17,518 | 18,515 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 7.043% | 4/1/50  | 5,025  | 5,760  |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 6.907% | 10/1/50 | 7,390  | 8,388  |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)   | 3.126% | 4/1/55  | 5,425  | 3,553  |
| Broward County FL Airport System Revenue                                          | 3.477% | 10/1/43 | 375    | 299    |
| California Earthquake Authority Revenue                                           | 5.603% | 7/1/27  | 3,600  | 3,614  |
| California GO                                                                     | 2.650% | 4/1/26  | 5,000  | 4,905  |
| California GO                                                                     | 1.700% | 2/1/28  | 4,125  | 3,800  |
| California GO                                                                     | 3.500% | 4/1/28  | 5,500  | 5,338  |
| California GO                                                                     | 5.125% | 9/1/29  | 5,500  | 5,631  |
| California GO                                                                     | 2.500% | 10/1/29 | 7,630  | 6,953  |
| California GO                                                                     | 1.750% | 11/1/30 | 9,464  | 7,996  |
| California GO                                                                     | 5.750% | 10/1/31 | 7,800  | 8,180  |
| California GO                                                                     | 6.000% | 3/1/33  | 4,200  | 4,479  |
| California GO                                                                     | 4.500% | 4/1/33  | 14,070 | 13,554 |
| California GO                                                                     | 7.500% | 4/1/34  | 23,080 | 26,331 |
| California GO                                                                     | 5.150% | 9/1/34  | 3,500  | 3,508  |
| California GO                                                                     | 4.600% | 4/1/38  | 11,425 | 10,633 |
| California GO                                                                     | 7.550% | 4/1/39  | 31,220 | 36,903 |
| California GO                                                                     | 7.300% | 10/1/39 | 19,015 | 21,651 |

|                                                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| California GO                                                                                          | 7.350% | 11/1/39       | 11,730              | 13,413                |
| California GO                                                                                          | 7.625% | 3/1/40        | 14,985              | 17,657                |
| California GO                                                                                          | 7.600% | 11/1/40       | 20,835              | 24,811                |
| California GO                                                                                          | 5.875% | 10/1/41       | 2,300               | 2,378                 |
| California GO                                                                                          | 5.200% | 3/1/43        | 4,700               | 4,553                 |
| California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)              | 4.353% | 6/1/41        | 800                 | 710                   |
| California State Taxable Various Purpose GO                                                            | 5.125% | 3/1/38        | 4,700               | 4,600                 |
| California State University Systemwide Revenue                                                         | 3.899% | 11/1/47       | 4,275               | 3,492                 |
| California State University Systemwide Revenue                                                         | 2.897% | 11/1/51       | 1,550               | 1,074                 |
| California State University Systemwide Revenue                                                         | 2.975% | 11/1/51       | 6,395               | 4,280                 |
| California State University Systemwide Revenue                                                         | 2.719% | 11/1/52       | 3,975               | 2,609                 |
| California State University Systemwide Revenue                                                         | 2.939% | 11/1/52       | 5,620               | 3,744                 |
| California State University Systemwide Revenue                                                         | 5.183% | 11/1/53       | 2,400               | 2,299                 |
| Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue                              | 5.491% | 11/1/39       | 1,660               | 1,659                 |
| Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue                                 | 3.204% | 1/15/51       | 5,300               | 3,656                 |
| Chicago IL Metropolitan Water Reclamation District GO                                                  | 5.720% | 12/1/38       | 5,135               | 5,156                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 6.395% | 1/1/40        | 8,525               | 8,961                 |
| Chicago IL O'Hare International Airport Revenue                                                        | 4.472% | 1/1/49        | 6,655               | 5,832                 |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.200% | 12/1/40       | 5,000               | 5,135                 |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.899% | 12/1/40       | 10,770              | 11,864                |
| Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue                                     | 6.899% | 12/1/40       | 4,974               | 5,480                 |
| Clark County NV Airport System Revenue                                                                 | 6.820% | 7/1/45        | 3,375               | 3,759                 |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.864% | 6/1/38        | 5,100               | 4,533                 |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 3.807% | 6/1/41        | 7,450               | 6,210                 |
| Commonwealth Financing Authority Pennsylvania Revenue                                                  | 2.991% | 6/1/42        | 2,720               | 2,004                 |
| Commonwealth of Massachusetts SO Revenue                                                               | 3.769% | 7/15/29       | 3,075               | 2,978                 |
| Connecticut GO                                                                                         | 5.090% | 10/1/30       | 800                 | 798                   |
| Connecticut GO                                                                                         | 5.850% | 3/15/32       | 10,205              | 10,720                |
| Cook County IL GO                                                                                      | 6.229% | 11/15/34      | 2,695               | 2,801                 |
| Dallas County TX Hospital District GO                                                                  | 5.621% | 8/15/44       | 850                 | 836                   |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.999% | 12/1/44       | 2,945               | 2,993                 |
| Dallas TX Area Rapid Transit Revenue                                                                   | 5.022% | 12/1/48       | 3,485               | 3,190                 |
| Dallas TX Area Rapid Transit Sales Tax Revenue                                                         | 2.613% | 12/1/48       | 5,000               | 3,318                 |
| Dallas TX Convention Center Hotel Development Corp. Hotel Revenue                                      | 7.088% | 1/1/42        | 3,150               | 3,466                 |
| 13 Dallas TX Independent School District GO                                                            | 6.450% | 2/15/35       | 1,500               | 1,515                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.994% | 11/1/38       | 12,860              | 10,552                |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 3.089% | 11/1/40       | 5,270               | 4,048                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 3.144% | 11/1/45       | 3,575               | 2,670                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 2.843% | 11/1/46       | 2,925               | 2,056                 |
| Dallas-Fort Worth TX International Airport Revenue                                                     | 4.507% | 11/1/51       | 9,650               | 8,364                 |
| District of Columbia Water & Sewer Authority Public Utility Revenue                                    | 4.814% | 10/1/14       | 3,750               | 3,215                 |
| East Bay CA Municipal Utility District Water System Revenue                                            | 5.874% | 6/1/40        | 7,015               | 7,205                 |
| Florida State Board of Administration Finance Corp. Revenue                                            | 1.705% | 7/1/27        | 9,775               | 9,063                 |
| Florida State Board of Administration Finance Corp. Revenue                                            | 2.154% | 7/1/30        | 13,700              | 11,809                |
| Florida State Board of Administration Finance Corp. Revenue                                            | 5.526% | 7/1/34        | 14,500              | 14,645                |
| 14 Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                                | 4.094% | 1/15/49       | 5,524               | 4,394                 |
| Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue                                   | 3.924% | 1/15/53       | 2,500               | 1,918                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.637% | 4/1/57        | 9,112               | 9,722                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 6.655% | 4/1/57        | 6,683               | 7,169                 |
| Georgia Municipal Electric Power Authority Revenue                                                     | 7.055% | 4/1/57        | 5,092               | 5,582                 |
| Georgia Water & Wastewater Revenue                                                                     | 2.257% | 11/1/35       | 6,700               | 5,343                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 2.746% | 6/1/34        | 4,665               | 3,926                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.487% | 6/1/36        | 2,400               | 1,978                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.115% | 6/1/38        | 4,500               | 3,590                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.714% | 6/1/41        | 3,750               | 2,890                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.293% | 6/1/42        | 3,700               | 2,782                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.000% | 6/1/46        | 3,740               | 3,474                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 3.850% | 6/1/50        | 3,145               | 2,848                 |
| Golden State Tobacco Securitization Corp. California Revenue                                           | 4.214% | 6/1/50        | 7,000               | 5,185                 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue                                           | 5.184% | 10/1/42       | 190                 | 185                   |
| Grand Parkway Transportation Corp. Texas System Toll Revenue                                           | 3.236% | 10/1/52       | 23,720              | 16,457                |
| Houston TX GO                                                                                          | 6.290% | 3/1/32        | 8,555               | 8,967                 |
| Houston TX GO                                                                                          | 3.961% | 3/1/47        | 3,270               | 2,752                 |
| Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2) | 2.861% | 9/1/46        | 1,900               | 1,313                 |
| Illinois GO                                                                                            | 5.100% | 6/1/33        | 82,475              | 81,312                |
| Illinois GO                                                                                            | 6.630% | 2/1/35        | 13,983              | 14,495                |
| Illinois Toll Highway Authority Revenue                                                                | 6.184% | 1/1/34        | 4,220               | 4,393                 |
| Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)                       | 3.051% | 1/1/51        | 4,250               | 3,050                 |

|    |                                                                                                                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----|--------------------------------------------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 3.985% | 1/1/29        | 4,320               | 4,271                 |
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 4.433% | 1/1/33        | 1,010               | 993                   |
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 4.532% | 1/1/35        | 5,930               | 5,759                 |
|    | Jobs Ohio Beverage System Statewide Liquor Profits Revenue                                                                     | 2.833% | 1/1/38        | 3,165               | 2,513                 |
|    | Kansas Development Finance Authority Revenue                                                                                   | 4.927% | 4/15/45       | 4,705               | 4,441                 |
| 15 | Kansas Development Finance Authority Revenue                                                                                   | 2.774% | 5/1/51        | 4,000               | 2,701                 |
| 14 | Kansas Development Finance Authority Revenue (Employees Retirement System)                                                     | 5.501% | 5/1/34        | 2,025               | 2,067                 |
|    | Los Angeles CA Community College District GO                                                                                   | 6.750% | 8/1/49        | 5,125               | 5,702                 |
| 14 | Los Angeles CA Department of Airports International Revenue                                                                    | 4.242% | 5/15/48       | 2,800               | 2,389                 |
|    | Los Angeles CA Department of Water & Power Revenue                                                                             | 6.574% | 7/1/45        | 8,500               | 9,213                 |
|    | Los Angeles CA Department of Water & Power Revenue                                                                             | 6.603% | 7/1/50        | 3,265               | 3,595                 |
|    | Los Angeles County CA Public Works Financing Authority Lease Revenue                                                           | 7.618% | 8/1/40        | 3,395               | 3,954                 |
|    | Louisiana Gasoline & Fuel Tax Revenue                                                                                          | 2.952% | 5/1/41        | 1,300               | 979                   |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 3.615% | 2/1/29        | 4,329               | 4,277                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.081% | 6/1/31        | 3,572               | 3,590                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.145% | 2/1/33        | 7,725               | 7,502                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.048% | 12/1/34       | 4,100               | 4,099                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.275% | 2/1/36        | 5,180               | 4,903                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.475% | 8/1/39        | 9,065               | 8,442                 |
|    | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.198% | 12/1/39       | 13,100              | 12,964                |
|    | Maryland Economic Development Corp. Revenue                                                                                    | 5.942% | 5/31/57       | 2,610               | 2,655                 |
|    | Maryland Economic Development Corp. Revenue (Prince George's County Public Schools)                                            | 5.433% | 5/31/56       | 3,398               | 3,264                 |
|    | Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.052% | 7/1/40        | 2,625               | 1,933                 |
|    | Maryland Health & Higher Educational Facilities Authority Revenue                                                              | 3.197% | 7/1/50        | 2,875               | 1,947                 |
|    | Massachusetts GO                                                                                                               | 5.456% | 12/1/39       | 6,745               | 6,707                 |
|    | Massachusetts GO                                                                                                               | 2.900% | 9/1/49        | 5,495               | 3,722                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 1.753% | 8/15/30       | 2,240               | 1,961                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 5.715% | 8/15/39       | 3,180               | 3,225                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 3.395% | 10/15/40      | 6,370               | 5,157                 |
|    | Massachusetts School Building Authority Dedicated Sales Tax Revenue                                                            | 2.950% | 5/15/43       | 8,820               | 6,538                 |
|    | Massachusetts SO Revenue                                                                                                       | 4.110% | 7/15/31       | 3,624               | 3,540                 |
|    | Massachusetts Transportation Fund Revenue                                                                                      | 5.731% | 6/1/40        | 3,750               | 3,745                 |
|    | Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue                      | 6.731% | 7/1/43        | 3,440               | 3,669                 |
|    | Metropolitan Transportation Authority NY Revenue                                                                               | 5.175% | 11/15/49      | 930                 | 799                   |
|    | Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue                                                      | 7.462% | 10/1/46       | 4,625               | 5,477                 |
|    | Miami-Dade County FL Aviation Revenue (Miami International Airport)                                                            | 4.280% | 10/1/41       | 6,155               | 5,461                 |
|    | Miami-Dade County FL Seaport Revenue                                                                                           | 6.224% | 11/1/55       | 5,500               | 5,700                 |
|    | Miami-Dade County FL Transit System Sales Surtax Revenue                                                                       | 2.600% | 7/1/42        | 500                 | 360                   |
|    | Michigan Finance Authority Revenue (Trinity Health Credit Group)                                                               | 3.084% | 12/1/34       | 9,550               | 8,251                 |
|    | Michigan Finance Authority Revenue (Trinity Health Credit Group)                                                               | 3.384% | 12/1/40       | 6,105               | 4,882                 |
|    | Michigan State University Revenue                                                                                              | 4.496% | 8/15/48       | 2,025               | 1,836                 |
|    | Michigan State University Revenue                                                                                              | 4.165% | 8/15/22       | 5,300               | 3,904                 |
|    | Michigan Strategic Fund Ltd. Obligation Revenue                                                                                | 3.225% | 9/1/47        | 3,300               | 2,452                 |
|    | Mississippi GO                                                                                                                 | 5.245% | 11/1/34       | 3,220               | 3,187                 |
|    | Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.229% | 5/15/50       | 5,730               | 4,039                 |
|    | Missouri Health & Educational Facilities Authority Revenue (Washington University)                                             | 3.652% | 8/15/57       | 3,500               | 2,582                 |
|    | National Finance Authority NH Revenue                                                                                          | 3.300% | 4/1/32        | 3,600               | 2,905                 |
| 16 | New Jersey Economic Development Authority Revenue (State Pension Funding)                                                      | 7.425% | 2/15/29       | 10,800              | 11,423                |
|    | New Jersey Transportation Trust Fund Authority Transportation System Revenue                                                   | 6.561% | 12/15/40      | 4,285               | 4,573                 |
|    | New Jersey Turnpike Authority Revenue                                                                                          | 7.414% | 1/1/40        | 17,067              | 19,552                |
|    | New Jersey Turnpike Authority Revenue                                                                                          | 7.102% | 1/1/41        | 19,751              | 22,057                |
|    | New York City NY GO                                                                                                            | 5.206% | 10/1/31       | 4,000               | 3,964                 |
|    | New York City NY GO                                                                                                            | 4.610% | 9/1/37        | 8,150               | 7,728                 |
|    | New York City NY GO                                                                                                            | 5.517% | 10/1/37       | 3,525               | 3,498                 |
|    | New York City NY GO                                                                                                            | 6.271% | 12/1/37       | 6,525               | 6,849                 |
|    | New York City NY GO                                                                                                            | 5.264% | 10/1/44       | 7,000               | 6,812                 |
|    | New York City NY GO                                                                                                            | 5.094% | 10/1/49       | 7,750               | 7,348                 |
|    | New York City NY GO                                                                                                            | 5.263% | 10/1/52       | 3,250               | 3,157                 |
|    | New York City NY GO                                                                                                            | 5.828% | 10/1/53       | 7,700               | 8,060                 |
|    | New York City NY GO                                                                                                            | 5.114% | 10/1/54       | 5,000               | 4,731                 |
|    | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue                                                | 5.750% | 6/15/41       | 5,625               | 5,559                 |



|                                                                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.724% | 6/15/42       | 795                 | 781                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.952% | 6/15/42       | 1,000               | 1,007                 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 6.011% | 6/15/42       | 350                 | 355                   |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.440% | 6/15/43       | 5,935               | 5,614                 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue     | 5.882% | 6/15/44       | 13,105              | 12,993                |
| New York City NY Transitional Finance Authority Future Tax Revenue                  | 5.508% | 8/1/37        | 3,800               | 3,746                 |
| New York City NY Transitional Finance Authority Future Tax Revenue                  | 5.572% | 11/1/38       | 3,080               | 3,059                 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)        | 6.668% | 11/15/39      | 9,215               | 9,825                 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds)        | 6.814% | 11/15/40      | 585                 | 628                   |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)         | 7.336% | 11/15/39      | 995                 | 1,163                 |
| New York State Dormitory Authority Revenue (Personal Income Tax)                    | 5.628% | 3/15/39       | 2,705               | 2,707                 |
| New York State Dormitory Authority Revenue (Personal Income Tax)                    | 5.600% | 3/15/40       | 3,170               | 3,145                 |
| New York State Thruway Authority General Revenue                                    | 2.900% | 1/1/35        | 3,945               | 3,368                 |
| New York State Urban Development Corp. Revenue Prere.                               | 3.900% | 3/15/29       | 585                 | 568                   |
| New York State Urban Development Corp. Revenue                                      | 3.900% | 3/15/33       | 2,455               | 2,283                 |
| New York State Urban Development Corp. Revenue (Personal Income Tax)                | 5.770% | 3/15/39       | 6,255               | 6,317                 |
| North Texas Tollway Authority System Revenue                                        | 6.718% | 1/1/49        | 10,215              | 11,353                |
| Ohio State University General Receipts Revenue                                      | 4.910% | 6/1/40        | 2,945               | 2,755                 |
| Ohio State University General Receipts Revenue                                      | 4.800% | 6/1/11        | 5,481               | 4,661                 |
| Ohio Turnpike Commission Revenue                                                    | 3.216% | 2/15/48       | 4,075               | 2,961                 |
| Oklahoma Development Finance Authority Revenue                                      | 3.877% | 5/1/37        | 3,227               | 3,083                 |
| Oklahoma Development Finance Authority Revenue                                      | 4.380% | 11/1/45       | 12,240              | 11,140                |
| Oklahoma Development Finance Authority Revenue                                      | 4.714% | 5/1/52        | 4,485               | 4,082                 |
| Oregon GO                                                                           | 5.892% | 6/1/27        | 7,824               | 8,020                 |
| 14 Oregon School Boards Association GO                                              | 5.528% | 6/30/28       | 262                 | 266                   |
| Pennsylvania State University Revenue                                               | 2.790% | 9/1/43        | 5,175               | 3,872                 |
| Pennsylvania State University Revenue                                               | 2.840% | 9/1/50        | 5,190               | 3,489                 |
| Pennsylvania Turnpike Commission Revenue                                            | 5.511% | 12/1/45       | 3,720               | 3,604                 |
| Port Authority of New York & New Jersey Revenue                                     | 6.040% | 12/1/29       | 2,060               | 2,182                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.647% | 11/1/40       | 14,510              | 14,841                |
| Port Authority of New York & New Jersey Revenue                                     | 5.647% | 11/1/40       | 4,900               | 5,012                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.960% | 8/1/46        | 5,870               | 5,516                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.310% | 8/1/46        | 3,370               | 3,218                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.031% | 9/1/48        | 1,800               | 1,458                 |
| Port Authority of New York & New Jersey Revenue                                     | 3.139% | 2/15/51       | 10,000              | 7,056                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.926% | 10/1/51       | 2,555               | 2,369                 |
| Port Authority of New York & New Jersey Revenue                                     | 5.072% | 7/15/53       | 2,300               | 2,175                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.229% | 10/15/57      | 1,000               | 811                   |
| Port Authority of New York & New Jersey Revenue                                     | 3.175% | 7/15/60       | 3,900               | 2,505                 |
| Port Authority of New York & New Jersey Revenue                                     | 4.458% | 10/1/62       | 29,910              | 25,124                |
| Port Authority of New York & New Jersey Revenue                                     | 4.810% | 10/15/65      | 7,385               | 6,631                 |
| Port Authority of New York & New Jersey Revenue                                     | 3.287% | 8/1/69        | 4,300               | 2,735                 |
| Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects) | 2.987% | 9/1/36        | 105                 | 86                    |
| Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects) | 2.543% | 9/1/40        | 3,275               | 2,384                 |
| Regional Transportation District of Colorado Sales Tax Revenue                      | 5.844% | 11/1/50       | 2,050               | 2,076                 |
| Riverside CA Pension Obligation Taxable Revenue Bonds                               | 3.857% | 6/1/45        | 3,820               | 3,243                 |
| Riverside County CA Pension Obligation Revenue Bonds                                | 3.818% | 2/15/38       | 700                 | 625                   |
| Rutgers State University New Jersey Revenue                                         | 5.665% | 5/1/40        | 2,900               | 2,882                 |
| Rutgers State University New Jersey Revenue                                         | 3.270% | 5/1/43        | 1,050               | 826                   |
| Rutgers State University New Jersey Revenue                                         | 3.915% | 5/1/19        | 4,395               | 2,982                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.238% | 1/1/42        | 4,270               | 3,392                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.587% | 1/1/43        | 8,400               | 6,896                 |
| Sales Tax Securitization Corp. Illinois Revenue                                     | 3.820% | 1/1/48        | 3,000               | 2,371                 |
| Salt River Projects Arizona Agricultural Improvement & Power District Revenue       | 4.839% | 1/1/41        | 3,235               | 2,989                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 5.985% | 2/1/39        | 1,650               | 1,707                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 5.808% | 2/1/41        | 7,000               | 7,006                 |
| San Antonio TX Electric & Gas Systems Revenue                                       | 4.427% | 2/1/42        | 1,410               | 1,299                 |
| San Diego County CA Regional Transportation Commission Sales Tax Revenue            | 5.911% | 4/1/48        | 3,170               | 3,216                 |
| San Diego County CA Water Authority Revenue                                         | 6.138% | 5/1/49        | 6,180               | 6,385                 |
| San Francisco CA City & County Public Utilities Commission Wastewater Revenue       | 4.655% | 10/1/27       | 5,000               | 5,008                 |
| San Francisco CA City & County Public Utilities Commission Water Revenue            | 6.950% | 11/1/50       | 5,795               | 6,415                 |
| San Jose California Redevelopment Agency Successor Agency Tax Allocation            | 3.375% | 8/1/34        | 3,600               | 3,198                 |
| South Carolina Public Service Authority Revenue                                     | 6.454% | 1/1/50        | 7,000               | 7,454                 |



|                                                  | Coupon                                                                                       | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |           |
|--------------------------------------------------|----------------------------------------------------------------------------------------------|---------------|---------------------|-----------------------|-----------|
|                                                  | State Public School Building Authority PA Revenue                                            | 5.000%        | 9/15/27             | 3,572                 | 3,605     |
|                                                  | Texas A & M University Permanent Fund Revenue                                                | 3.660%        | 7/1/47              | 900                   | 727       |
|                                                  | Texas GO                                                                                     | 5.517%        | 4/1/39              | 11,570                | 11,567    |
|                                                  | Texas Natural Gas Securitization Finance Corp. Revenue                                       | 5.102%        | 4/1/35              | 19,998                | 20,040    |
|                                                  | Texas Natural Gas Securitization Finance Corp. Revenue                                       | 5.169%        | 4/1/41              | 19,715                | 19,415    |
|                                                  | Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)     | 3.922%        | 12/31/49            | 13,225                | 10,463    |
|                                                  | Texas Transportation Commission GO                                                           | 4.681%        | 4/1/40              | 2,145                 | 1,982     |
|                                                  | Texas Transportation Commission State Highway Revenue                                        | 5.178%        | 4/1/30              | 12,620                | 12,739    |
| 14                                               | Tucson City AZ COP                                                                           | 2.856%        | 7/1/47              | 3,330                 | 2,359     |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 4.132%        | 5/15/32             | 4,050                 | 3,842     |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 6.548%        | 5/15/48             | 19,050                | 20,459    |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 6.583%        | 5/15/49             | 4,535                 | 4,869     |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 3.006%        | 5/15/50             | 1,505                 | 984       |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 4.563%        | 5/15/53             | 8,290                 | 7,141     |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 3.256%        | 5/15/60             | 4,760                 | 3,070     |
|                                                  | University of California Regents Medical Center Pooled Revenue                               | 3.706%        | 5/15/20             | 3,275                 | 2,050     |
|                                                  | University of California Revenue                                                             | 1.316%        | 5/15/27             | 7,550                 | 7,015     |
|                                                  | University of California Revenue                                                             | 1.614%        | 5/15/30             | 5,830                 | 4,965     |
|                                                  | University of California Revenue                                                             | 3.071%        | 5/15/51             | 5,900                 | 3,895     |
|                                                  | University of California Revenue                                                             | 4.858%        | 5/15/12             | 12,189                | 10,130    |
|                                                  | University of California Revenue                                                             | 4.767%        | 5/15/15             | 4,925                 | 4,016     |
|                                                  | University of Michigan Revenue                                                               | 2.437%        | 4/1/40              | 9,978                 | 7,118     |
|                                                  | University of Michigan Revenue                                                               | 3.599%        | 4/1/47              | 4,120                 | 3,374     |
|                                                  | University of Michigan Revenue                                                               | 2.562%        | 4/1/50              | 2,550                 | 1,571     |
|                                                  | University of Michigan Revenue                                                               | 3.504%        | 4/1/52              | 3,950                 | 2,909     |
|                                                  | University of Michigan Revenue                                                               | 3.504%        | 4/1/52              | 5,300                 | 3,903     |
|                                                  | University of Michigan Revenue                                                               | 4.454%        | 4/1/22              | 12,600                | 9,887     |
|                                                  | University of Minnesota Revenue                                                              | 4.048%        | 4/1/52              | 1,416                 | 1,149     |
|                                                  | University of Nebraska Student Fee Revenue                                                   | 3.037%        | 10/1/49             | 3,660                 | 2,578     |
| 15                                               | University of Oregon Revenue                                                                 | 3.424%        | 3/1/60              | 5,270                 | 3,657     |
|                                                  | University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue | 3.555%        | 9/15/19             | 8,965                 | 5,645     |
|                                                  | University of Texas Financing System Revenue                                                 | 4.794%        | 8/15/46             | 2,200                 | 2,062     |
|                                                  | University of Texas Financing System Revenue                                                 | 3.354%        | 8/15/47             | 2,575                 | 1,912     |
|                                                  | University of Texas Financing System Revenue                                                 | 2.439%        | 8/15/49             | 2,375                 | 1,417     |
|                                                  | University of Texas Permanent University Fund Revenue                                        | 3.376%        | 7/1/47              | 6,800                 | 5,102     |
|                                                  | University of Texas Permanent University Fund Revenue                                        | 3.100%        | 7/1/49              | 4,725                 | 3,435     |
|                                                  | University of Virginia Revenue                                                               | 2.256%        | 9/1/50              | 11,890                | 6,862     |
|                                                  | University of Virginia Revenue                                                               | 4.179%        | 9/1/17              | 3,565                 | 2,669     |
|                                                  | University of Virginia Revenue                                                               | 3.227%        | 9/1/19              | 2,300                 | 1,313     |
| 14                                               | Wisconsin General Fund Annual Appropriation Revenue                                          | 5.700%        | 5/1/26              | 1,285                 | 1,299     |
|                                                  | Wisconsin General Fund Annual Appropriation Revenue ETM                                      | 3.154%        | 5/1/27              | 3,050                 | 2,960     |
|                                                  | Wisconsin General Fund Annual Appropriation Revenue                                          | 3.954%        | 5/1/36              | 9,400                 | 8,527     |
| Total Taxable Municipal Bonds (Cost \$1,735,130) |                                                                                              |               |                     |                       | 1,490,329 |

|                                                                 | Coupon | Shares     | Market Value* (\$000) |
|-----------------------------------------------------------------|--------|------------|-----------------------|
| <b>Temporary Cash Investments (1.1%)</b>                        |        |            |                       |
| <b>Money Market Fund (1.1%)</b>                                 |        |            |                       |
| <sup>17</sup> Vanguard Market Liquidity Fund (Cost \$3,440,451) | 4.466% | 34,409,246 | 3,440,925             |
| <b>Total Investments (100.2%) (Cost \$336,386,711)</b>          |        |            | <b>310,205,253</b>    |
| <b>Other Assets and Liabilities—Net (-0.2%)</b>                 |        |            | <b>(754,292)</b>      |
| <b>Net Assets (100%)</b>                                        |        |            | <b>309,450,961</b>    |

Cost is in \$000.

- See Note A in Notes to Financial Statements.

- Securities with a value of \$13,779,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- U.S. government-guaranteed.
- The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2024.
- Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$782,393,000, representing 0.3% of net assets.
- Guaranteed by the Government of Canada.
- Guaranteed by the Government of Japan.
- Guaranteed by the Federal Republic of Germany.
- Guaranteed by the Republic of Austria.
- Guaranteed by the Government of Mexico.
- Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

ETM—Escrowed to Maturity.

GO—General Obligation Bond.

Prere.—Prerefunded.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

SO—Special Obligation.

UMBS—Uniform Mortgage-Backed Securities.

## Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount             |
|-----------------------------------------------------------|--------------------|
| <b>Assets</b>                                             |                    |
| Investments in Securities, at Value                       |                    |
| Unaffiliated Issuers (Cost \$332,946,260)                 | 306,764,328        |
| Affiliated Issuers (Cost \$3,440,451)                     | 3,440,925          |
| Total Investments in Securities                           | 310,205,253        |
| Investment in Vanguard                                    | 8,227              |
| Receivables for Investment Securities Sold                | 1,928,036          |
| Receivables for Accrued Income                            | 2,346,975          |
| Receivables for Capital Shares Issued                     | 121,712            |
| <b>Total Assets</b>                                       | <b>314,610,203</b> |
| <b>Liabilities</b>                                        |                    |
| Due to Custodian                                          | 3,832              |
| Payables for Investment Securities Purchased              | 5,110,982          |
| Payables for Capital Shares Redeemed                      | 37,185             |
| Payables to Vanguard                                      | 7,243              |
| <b>Total Liabilities</b>                                  | <b>5,159,242</b>   |
| <b>Net Assets</b>                                         | <b>309,450,961</b> |

At December 31, 2024, net assets consisted of:

|                                     |                    |
|-------------------------------------|--------------------|
| Paid-in Capital                     | 344,227,383        |
| Total Distributable Earnings (Loss) | (34,776,422)       |
| <b>Net Assets</b>                   | <b>309,450,961</b> |

### Investor Shares—Net Assets

|                                                                                                                   |               |
|-------------------------------------------------------------------------------------------------------------------|---------------|
| Applicable to 15,909,763,045 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 148,927,317   |
| <b>Net Asset Value Per Share—Investor Shares</b>                                                                  | <b>\$9.36</b> |

### Institutional Shares—Net Assets

|                                                                                                                   |               |
|-------------------------------------------------------------------------------------------------------------------|---------------|
| Applicable to 17,148,596,831 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 160,523,644   |
| <b>Net Asset Value Per Share—Institutional Shares</b>                                                             | <b>\$9.36</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                                              | Year Ended<br>December 31, 2024 |
|----------------------------------------------------------------------------------------------|---------------------------------|
|                                                                                              | (\$000)                         |
| <b>Investment Income</b>                                                                     |                                 |
| <b>Income</b>                                                                                |                                 |
| Dividends                                                                                    | 578                             |
| Interest <sup>1</sup>                                                                        | 10,954,923                      |
| Total Income                                                                                 | 10,955,501                      |
| <b>Expenses</b>                                                                              |                                 |
| The Vanguard Group—Note B                                                                    |                                 |
| Investment Advisory Services                                                                 | 9,422                           |
| Management and Administrative—Investor Shares                                                | 112,322                         |
| Management and Administrative—Institutional Shares                                           | 22,150                          |
| Marketing and Distribution—Investor Shares                                                   | 6,878                           |
| Marketing and Distribution—Institutional Shares                                              | 4,678                           |
| Custodian Fees                                                                               | 465                             |
| Auditing Fees                                                                                | 156                             |
| Shareholders' Reports and Proxy Fees—Investor Shares                                         | 1,246                           |
| Shareholders' Reports and Proxy Fees—Institutional Shares                                    | 18                              |
| Trustees' Fees and Expenses                                                                  | 167                             |
| Other Expenses                                                                               | 72                              |
| Total Expenses                                                                               | 157,574                         |
| <b>Net Investment Income</b>                                                                 | <b>10,797,927</b>               |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1</sup></b>                    | <b>(2,502,379)</b>              |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(4,407,700)</b>              |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>3,887,848</b>                |

<sup>1</sup> Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$185,038,000, \$2,902,000, and \$476,000, respectively. Purchases and sales are for temporary cash investment purposes.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                    |
|-----------------------------------------------------------------|-------------------------|--------------------|
|                                                                 | 2024<br>(\$000)         | 2023<br>(\$000)    |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                    |
| <b>Operations</b>                                               |                         |                    |
| Net Investment Income                                           | 10,797,927              | 7,864,861          |
| Realized Net Gain (Loss)                                        | (2,502,379)             | (2,526,167)        |
| Change in Unrealized Appreciation (Depreciation)                | (4,407,700)             | 8,617,559          |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 3,887,848               | 13,956,253         |
| <b>Distributions</b>                                            |                         |                    |
| Investor Shares                                                 | (5,192,146)             | (3,853,094)        |
| Institutional Shares                                            | (5,606,380)             | (4,006,967)        |
| Total Distributions                                             | (10,798,526)            | (7,860,061)        |
| <b>Capital Share Transactions</b>                               |                         |                    |
| Investor Shares                                                 | 18,746,834              | 15,006,164         |
| Institutional Shares                                            | 25,412,994              | 21,019,147         |
| Net Increase (Decrease) from Capital Share Transactions         | 44,159,828              | 36,025,311         |
| Total Increase (Decrease)                                       | 37,249,150              | 42,121,503         |
| <b>Net Assets</b>                                               |                         |                    |
| <b>Beginning of Period</b>                                      | <b>272,201,811</b>      | <b>230,080,308</b> |
| <b>End of Period</b>                                            | <b>309,450,961</b>      | <b>272,201,811</b> |

See accompanying Notes, which are an integral part of the Financial Statements.



## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.59</b>           | <b>\$9.37</b> | <b>\$11.05</b> | <b>\$11.46</b> | <b>\$11.01</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .347                    | .293          | .223           | .194           | .249           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.230)                  | .219          | (1.672)        | (.393)         | .551           |
| Total from Investment Operations                       | .117                    | .512          | (1.449)        | (.199)         | .800           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.347)                  | (.292)        | (.223)         | (.194)         | (.249)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.017)         | (.101)         |
| Total Distributions                                    | (.347)                  | (.292)        | (.231)         | (.211)         | (.350)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.36</b>           | <b>\$9.59</b> | <b>\$9.37</b>  | <b>\$11.05</b> | <b>\$11.46</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.24%</b>            | <b>5.58%</b>  | <b>-13.19%</b> | <b>-1.73%</b>  | <b>7.31%</b>   |

### Ratios/Supplemental Data

|                                                      |           |                    |                    |           |           |
|------------------------------------------------------|-----------|--------------------|--------------------|-----------|-----------|
| Net Assets, End of Period (Millions)                 | \$148,927 | \$133,525          | \$115,524          | \$141,913 | \$129,026 |
| Ratio of Total Expenses to Average Net Assets        | 0.09%     | 0.09% <sup>3</sup> | 0.09% <sup>3</sup> | 0.09%     | 0.09%     |
| Ratio of Net Investment Income to Average Net Assets | 3.66%     | 3.13%              | 2.25%              | 1.74%     | 2.17%     |
| Portfolio Turnover Rate <sup>4</sup>                 | 88%       | 39%                | 49%                | 76%       | 119%      |

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.09%.

4 Includes 12%, 11%, 29%, 38%, and 32%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                |                |                |
|--------------------------------------------------------|-------------------------|---------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023          | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.59</b>           | <b>\$9.37</b> | <b>\$11.05</b> | <b>\$11.46</b> | <b>\$11.01</b> |
| <b>Investment Operations</b>                           |                         |               |                |                |                |
| Net Investment Income <sup>1</sup>                     | .354                    | .300          | .231           | .201           | .256           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.231)                  | .219          | (1.673)        | (.393)         | .552           |
| Total from Investment Operations                       | .123                    | .519          | (1.442)        | (.192)         | .808           |
| <b>Distributions</b>                                   |                         |               |                |                |                |
| Dividends from Net Investment Income                   | (.353)                  | (.299)        | (.230)         | (.201)         | (.257)         |
| Distributions from Realized Capital Gains              | —                       | —             | (.008)         | (.017)         | (.101)         |
| Total Distributions                                    | (.353)                  | (.299)        | (.238)         | (.218)         | (.358)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.36</b>           | <b>\$9.59</b> | <b>\$9.37</b>  | <b>\$11.05</b> | <b>\$11.46</b> |
| <b>Total Return</b>                                    | <b>1.31%</b>            | <b>5.66%</b>  | <b>-13.12%</b> | <b>-1.67%</b>  | <b>7.38%</b>   |

### Ratios/Supplemental Data

|                                                      |           |                    |                    |           |          |
|------------------------------------------------------|-----------|--------------------|--------------------|-----------|----------|
| Net Assets, End of Period (Millions)                 | \$160,524 | \$138,677          | \$114,556          | \$115,495 | \$92,739 |
| Ratio of Total Expenses to Average Net Assets        | 0.02%     | 0.02% <sup>2</sup> | 0.02% <sup>2</sup> | 0.02%     | 0.02%    |
| Ratio of Net Investment Income to Average Net Assets | 3.73%     | 3.20%              | 2.34%              | 1.81%     | 2.24%    |
| Portfolio Turnover Rate <sup>3</sup>                 | 88%       | 39%                | 49%                | 76%       | 119%     |

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.02%.

3 Includes 12%, 11%, 29%, 38%, and 32%, respectively, attributable to mortgage-dollar-roll activity.

## Notes to Financial Statements

Vanguard Total Bond Market II Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund has been established by Vanguard as an investment vehicle for Vanguard funds of funds as well as certain similar trusts and accounts ("eligible investors"). The fund is not available to other investors. The fund offers two classes of shares: Investor Shares and Institutional Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

At December 31, 2024, counterparties had deposited in segregated accounts securities with a value of \$536,000 and cash of \$1,089,000 in connection with TBA transactions.

3. **Mortgage Dollar Rolls:** The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase substantially similar securities in the future at a predetermined price on a predetermined date. The fund forgoes principal and interest paid on the securities sold. In exchange for the forgone principal and interest paid, the fund is compensated by investing the proceeds of the sale, typically in high-quality short-term fixed income securities, and earning interest on such investments. Further the fund receives a lower price on the securities to be repurchased. The fund also enters into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell substantially similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

5. **Distributions:** Distributions from net investment income are declared daily and paid on the first business day of the following month. Annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending

Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$8,227,000, representing less than 0.01% of the fund's net assets and 3.29% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2024, based on the inputs used to value them:

|                                                    | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)   |
|----------------------------------------------------|--------------------|--------------------|--------------------|--------------------|
| <b>Investments</b>                                 |                    |                    |                    |                    |
| <b>Assets</b>                                      |                    |                    |                    |                    |
| U.S. Government and Agency Obligations             | —                  | 209,436,333        | —                  | 209,436,333        |
| Asset-Backed/Commercial Mortgage-Backed Securities | —                  | 6,307,540          | —                  | 6,307,540          |
| Corporate Bonds                                    | —                  | 79,474,778         | —                  | 79,474,778         |
| Sovereign Bonds                                    | —                  | 10,055,348         | —                  | 10,055,348         |
| Taxable Municipal Bonds                            | —                  | 1,490,329          | —                  | 1,490,329          |
| Temporary Cash Investments                         | 3,440,925          | —                  | —                  | 3,440,925          |
| <b>Total</b>                                       | <b>3,440,925</b>   | <b>306,764,328</b> | <b>—</b>           | <b>310,205,253</b> |

**D.** Permanent differences between book-basis and tax-basis components of net assets, if any, are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share.

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The

differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 18,456            |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (26,966,501)      |
| Capital Loss Carryforwards    | (7,828,377)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (34,776,422)      |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 10,798,526                | 7,860,061                 |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 10,798,526                | 7,860,061                 |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 337,171,754       |
| Gross Unrealized Appreciation              | 699,855           |
| Gross Unrealized Depreciation              | (27,666,356)      |
| Net Unrealized Appreciation (Depreciation) | (26,966,501)      |

**E.** During the year ended December 31, 2024, the fund purchased \$27,465,350,000 of investment securities and sold \$15,824,762,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$271,196,966,000 and \$239,590,509,000, respectively.

**F.** Capital share transactions for each class of shares were:

|                                              | Year Ended December 31, |                 |                   |                 |
|----------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                              | 2024                    |                 | 2023              |                 |
|                                              | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                       |                         |                 |                   |                 |
| Issued                                       | 20,504,349              | 2,164,923       | 16,490,696        | 1,749,987       |
| Issued in Lieu of Cash Distributions         | 5,192,146               | 548,882         | 3,852,652         | 410,789         |
| Redeemed                                     | (6,949,661)             | (727,771)       | (5,337,184)       | (569,872)       |
| Net Increase (Decrease)—Investor Shares      | 18,746,834              | 1,986,034       | 15,006,164        | 1,590,904       |
| <b>Institutional Shares</b>                  |                         |                 |                   |                 |
| Issued                                       | 27,508,742              | 2,901,701       | 26,408,893        | 2,807,720       |
| Issued in Lieu of Cash Distributions         | 5,606,372               | 592,636         | 3,998,613         | 426,373         |
| Redeemed                                     | (7,702,120)             | (806,768)       | (9,388,359)       | (1,002,590)     |
| Net Increase (Decrease)—Institutional Shares | 25,412,994              | 2,687,569       | 21,019,147        | 2,231,503       |

**G.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.



Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

**H.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**I.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Total Bond Market II Index Fund

## ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total Bond Market II Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the "Fund") as of December 31, 2024, the related statement of operations for the year ended December 31, 2024, the statement of changes in net assets for each of the two years in the period ended December 31, 2024, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2024 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2024 and the financial highlights for each of the five years in the period ended December 31, 2024 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinion***

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2024 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 20, 2025

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

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**Tax information (unaudited)**

The fund hereby designates for the fiscal year \$4,672,387,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

The fund hereby designates 92.4%, or if subsequently determined to be different, the maximum percentage allowable by law, as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

**Financial Statements**  
**For the year ended December 31, 2024**  
**Vanguard Inflation-Protected Securities Fund**

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## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (96.5%)</b>       |        |               |                     |                       |
| <b>U.S. Government Securities (96.5%)</b>                   |        |               |                     |                       |
| United States Treasury Inflation Indexed Bonds              | 0.625% | 1/15/26       | 726,022             | 715,726               |
| United States Treasury Inflation Indexed Bonds              | 2.000% | 1/15/26       | 347,857             | 347,762               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 4/15/26       | 566,910             | 553,110               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 7/15/26       | 699,653             | 682,953               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 10/15/26      | 798,209             | 775,786               |
| United States Treasury Inflation Indexed Bonds              | 0.375% | 1/15/27       | 649,626             | 629,552               |
| United States Treasury Inflation Indexed Bonds              | 2.375% | 1/15/27       | 320,946             | 323,817               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 4/15/27       | 807,841             | 774,167               |
| United States Treasury Inflation Indexed Bonds              | 0.375% | 7/15/27       | 717,844             | 692,629               |
| United States Treasury Inflation Indexed Bonds              | 1.625% | 10/15/27      | 795,981             | 791,284               |
| United States Treasury Inflation Indexed Bonds              | 0.500% | 1/15/28       | 601,014             | 574,738               |
| United States Treasury Inflation Indexed Bonds              | 1.750% | 1/15/28       | 304,019             | 301,844               |
| United States Treasury Inflation Indexed Bonds              | 1.250% | 4/15/28       | 1,049,614           | 1,022,756             |
| <sup>1</sup> United States Treasury Inflation Indexed Bonds | 3.625% | 4/15/28       | 311,427             | 326,866               |
| United States Treasury Inflation Indexed Bonds              | 0.750% | 7/15/28       | 529,961             | 509,110               |
| United States Treasury Inflation Indexed Bonds              | 2.375% | 10/15/28      | 823,409             | 836,436               |
| United States Treasury Inflation Indexed Bonds              | 0.875% | 1/15/29       | 55,004              | 52,539                |
| United States Treasury Inflation Indexed Bonds              | 2.500% | 1/15/29       | 280,323             | 285,284               |
| United States Treasury Inflation Indexed Bonds              | 2.125% | 4/15/29       | 242,677             | 243,065               |
| United States Treasury Inflation Indexed Bonds              | 3.875% | 4/15/29       | 355,683             | 381,597               |
| United States Treasury Inflation Indexed Bonds              | 0.250% | 7/15/29       | 191,271             | 177,202               |
| United States Treasury Inflation Indexed Bonds              | 1.625% | 10/15/29      | 771,939             | 759,177               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 1/15/30       | 941,615             | 855,286               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 7/15/30       | 702,981             | 633,802               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 1/15/31       | 834,248             | 740,686               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 7/15/31       | 853,494             | 751,500               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 1/15/32       | 934,312             | 810,252               |
| United States Treasury Inflation Indexed Bonds              | 3.375% | 4/15/32       | 133,425             | 144,334               |
| United States Treasury Inflation Indexed Bonds              | 0.625% | 7/15/32       | 965,810             | 863,526               |
| United States Treasury Inflation Indexed Bonds              | 1.125% | 1/15/33       | 943,403             | 868,258               |
| United States Treasury Inflation Indexed Bonds              | 1.375% | 7/15/33       | 923,341             | 864,223               |
| United States Treasury Inflation Indexed Bonds              | 1.750% | 1/15/34       | 972,609             | 932,820               |
| United States Treasury Inflation Indexed Bonds              | 1.875% | 7/15/34       | 1,009,984           | 979,082               |
| United States Treasury Inflation Indexed Bonds              | 2.125% | 2/15/40       | 217,770             | 209,917               |
| United States Treasury Inflation Indexed Bonds              | 2.125% | 2/15/41       | 149,184             | 144,155               |
| United States Treasury Inflation Indexed Bonds              | 0.750% | 2/15/42       | 447,918             | 342,812               |
| United States Treasury Inflation Indexed Bonds              | 0.625% | 2/15/43       | 312,692             | 228,713               |
| United States Treasury Inflation Indexed Bonds              | 1.375% | 2/15/44       | 428,678             | 356,017               |
| United States Treasury Inflation Indexed Bonds              | 0.750% | 2/15/45       | 473,179             | 342,254               |
| United States Treasury Inflation Indexed Bonds              | 1.000% | 2/15/46       | 242,792             | 182,481               |
| United States Treasury Inflation Indexed Bonds              | 0.875% | 2/15/47       | 297,617             | 214,850               |
| United States Treasury Inflation Indexed Bonds              | 1.000% | 2/15/48       | 215,047             | 158,031               |
| United States Treasury Inflation Indexed Bonds              | 1.000% | 2/15/49       | 135,475             | 98,562                |
| <sup>2</sup> United States Treasury Inflation Indexed Bonds | 0.250% | 2/15/50       | 276,248             | 160,747               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 2/15/51       | 306,740             | 168,377               |
| United States Treasury Inflation Indexed Bonds              | 0.125% | 2/15/52       | 173,488             | 93,877                |
| United States Treasury Inflation Indexed Bonds              | 1.500% | 2/15/53       | 339,963             | 272,193               |
| United States Treasury Inflation Indexed Bonds              | 2.125% | 2/15/54       | 594,902             | 550,487               |
| United States Treasury Note/Bond                            | 4.500% | 5/31/29       | 80,000              | 80,413                |
| United States Treasury Note/Bond                            | 3.250% | 6/30/29       | 143,000             | 136,476               |
| United States Treasury Note/Bond                            | 0.625% | 5/15/30       | 59,000              | 48,426                |
| United States Treasury Note/Bond                            | 4.000% | 7/31/30       | 70,000              | 68,556                |
| United States Treasury Note/Bond                            | 4.375% | 11/30/30      | 80,000              | 79,738                |
| United States Treasury Note/Bond                            | 4.250% | 2/28/31       | 140,000             | 138,469               |
| United States Treasury Note/Bond                            | 4.125% | 3/31/31       | 150,000             | 147,328               |
| United States Treasury Note/Bond                            | 4.625% | 5/31/31       | 86,650              | 87,408                |
| United States Treasury Note/Bond                            | 4.000% | 2/15/34       | 179,000             | 171,476               |
| United States Treasury Note/Bond                            | 3.000% | 2/15/49       | 82,000              | 59,681                |
| United States Treasury Note/Bond                            | 2.000% | 2/15/50       | 42,000              | 24,399                |

|                                                                         | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond                                        | 2.250% | 2/15/52       | 237,000             | 143,792               |
| <b>Total U.S. Government and Agency Obligations (Cost \$26,359,677)</b> |        |               |                     | <b>24,910,804</b>     |

|                                                              | Shares                          |
|--------------------------------------------------------------|---------------------------------|
| <b>Temporary Cash Investments (3.3%)</b>                     |                                 |
| <b>Money Market Fund (3.3%)</b>                              |                                 |
| <sup>3</sup> Vanguard Market Liquidity Fund (Cost \$852,741) | 4.466% 8,527,882 <b>852,788</b> |
| <b>Total Investments (99.8%) (Cost \$27,212,418)</b>         | <b>25,763,592</b>               |
| <b>Other Assets and Liabilities—Net (0.2%)</b>               | <b>60,293</b>                   |
| <b>Net Assets (100%)</b>                                     | <b>25,823,885</b>               |

Cost is in \$000.

\* See Note A in Notes to Financial Statements.

1 Securities with a value of \$24,983,000 have been segregated as initial margin for open centrally cleared swap contracts.

2 Securities with a value of \$27,841,000 have been segregated as initial margin for open futures contracts.

3 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

**Derivative Financial Instruments Outstanding as of Period End**

## Futures Contracts

|                               |            |                                  |                 | (\$000)                                          |
|-------------------------------|------------|----------------------------------|-----------------|--------------------------------------------------|
|                               | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
| Long Futures Contracts        |            |                                  |                 |                                                  |
| 5-Year U.S. Treasury Note     | March 2025 | 10,999                           | 1,169,245       | (7,523)                                          |
| 10-Year U.S. Treasury Note    | March 2025 | 13,446                           | 1,462,253       | (28,480)                                         |
|                               |            |                                  |                 | (36,003)                                         |
| Short Futures Contracts       |            |                                  |                 |                                                  |
| 2-Year U.S. Treasury Note     | March 2025 | (10,975)                         | (2,256,563)     | 5,146                                            |
| Ultra Long U.S. Treasury Bond | March 2025 | (4,974)                          | (591,440)       | 29,918                                           |
|                               |            |                                  |                 | 35,064                                           |
|                               |            |                                  |                 | (939)                                            |

## Centrally Cleared Interest Rate Swaps

| Termination Date | Future Effective Date | Notional Amount (000) | Interest Rate Received (%) | Interest Rate (Paid) (%) | Value (\$000) | Unrealized Appreciation (Depreciation) (\$000) |
|------------------|-----------------------|-----------------------|----------------------------|--------------------------|---------------|------------------------------------------------|
| 5/31/29          | 3/3/25 <sup>1</sup>   | 30,500 <sup>2</sup>   | 4.015 <sup>3</sup>         | (0.000) <sup>4</sup>     | (6)           | (6)                                            |
| 5/31/29          | 3/3/25 <sup>1</sup>   | 30,500 <sup>2</sup>   | 4.005 <sup>3</sup>         | (0.000) <sup>4</sup>     | —             | —                                              |
| 2/15/49          | N/A                   | 57,200 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.487) <sup>6</sup>     | (679)         | (679)                                          |
| 2/15/50          | N/A                   | 25,000 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.440) <sup>6</sup>     | (117)         | (117)                                          |
| 2/15/52          | N/A                   | 67,000 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.300) <sup>6</sup>     | 1,405         | 1,405                                          |
| 2/15/52          | N/A                   | 44,500 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.445) <sup>6</sup>     | (248)         | (248)                                          |
| 2/15/52          | N/A                   | 34,000 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.365) <sup>6</sup>     | 313           | 313                                            |
| 11/13/54         | N/A                   | 65,000 <sup>2</sup>   | 0.000 <sup>5</sup>         | (2.485) <sup>6</sup>     | (955)         | (955)                                          |
|                  |                       |                       |                            |                          | (287)         | (287)                                          |

1 Forward interest rate swap. In a forward interest rate swap, the fund and the counterparty agree to make periodic net payments beginning on a specified future effective date.

2 Notional amount denominated in U.S. dollar.

3 Interest payment received/paid annually.

4 Based on Secured Overnight Financing Rate (SOFR) as of the most recent reset date. Interest payment received/paid annually.

5 Zero-coupon. Based on the return of US Consumer Price Index for All Urban Consumers (USCPIU). Interest payment received/paid at maturity.

6 Interest payment received/paid at maturity.

# Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount            |
|-----------------------------------------------------------|-------------------|
| <b>Assets</b>                                             |                   |
| Investments in Securities, at Value                       |                   |
| Unaffiliated Issuers (Cost \$26,359,677)                  | 24,910,804        |
| Affiliated Issuers (Cost \$852,741)                       | 852,788           |
| Total Investments in Securities                           | 25,763,592        |
| Investment in Vanguard                                    | 697               |
| Cash                                                      | 356               |
| Receivables for Investment Securities Sold                | 470,945           |
| Receivables for Accrued Income                            | 107,256           |
| Receivables for Capital Shares Issued                     | 20,178            |
| Other Assets                                              | 117               |
| <b>Total Assets</b>                                       | <b>26,363,141</b> |
| <b>Liabilities</b>                                        |                   |
| Payables for Investment Securities Purchased              | 482,666           |
| Payables for Capital Shares Redeemed                      | 53,702            |
| Payables to Vanguard                                      | 1,092             |
| Variation Margin Payable—Futures Contracts                | 1,614             |
| Variation Margin Payable—Centrally Cleared Swap Contracts | 182               |
| <b>Total Liabilities</b>                                  | <b>539,256</b>    |
| <b>Net Assets</b>                                         | <b>25,823,885</b> |

At December 31, 2024, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 30,436,328        |
| Total Distributable Earnings (Loss) | (4,612,443)       |
| <b>Net Assets</b>                   | <b>25,823,885</b> |

**Investor Shares—Net Assets**

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 190,119,377 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,180,548      |
| <b>Net Asset Value Per Share—Investor Shares</b>                                                               | <b>\$11.47</b> |

**Admiral™ Shares—Net Assets**

|                                                                                                                |                |
|----------------------------------------------------------------------------------------------------------------|----------------|
| Applicable to 582,246,094 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 13,109,286     |
| <b>Net Asset Value Per Share—Admiral Shares</b>                                                                | <b>\$22.52</b> |

**Institutional Shares—Net Assets**

|                                                                                                                  |               |
|------------------------------------------------------------------------------------------------------------------|---------------|
| Applicable to 1,148,539,586 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 10,534,051    |
| <b>Net Asset Value Per Share—Institutional Shares</b>                                                            | <b>\$9.17</b> |

See accompanying Notes, which are an integral part of the Financial Statements.

## Statement of Operations

|                                                                        | Year Ended<br>December 31, 2024 |
|------------------------------------------------------------------------|---------------------------------|
|                                                                        | (\$000)                         |
| <b>Investment Income</b>                                               |                                 |
| <b>Income</b>                                                          |                                 |
| Interest <sup>1</sup>                                                  | 1,107,266                       |
| Total Income                                                           | 1,107,266                       |
| <b>Expenses</b>                                                        |                                 |
| The Vanguard Group—Note B                                              |                                 |
| Investment Advisory Services                                           | 3,235                           |
| Management and Administrative—Investor Shares                          | 4,204                           |
| Management and Administrative—Admiral Shares                           | 10,977                          |
| Management and Administrative—Institutional Shares                     | 5,745                           |
| Marketing and Distribution—Investor Shares                             | 111                             |
| Marketing and Distribution—Admiral Shares                              | 704                             |
| Marketing and Distribution—Institutional Shares                        | 340                             |
| Custodian Fees                                                         | 22                              |
| Auditing Fees                                                          | 38                              |
| Shareholders' Reports and Proxy Fees—Investor Shares                   | 141                             |
| Shareholders' Reports and Proxy Fees—Admiral Shares                    | 388                             |
| Shareholders' Reports and Proxy Fees—Institutional Shares              | 361                             |
| Trustees' Fees and Expenses                                            | 16                              |
| Other Expenses                                                         | 17                              |
| Total Expenses                                                         | 26,299                          |
| <b>Net Investment Income</b>                                           | <b>1,080,967</b>                |
| <b>Realized Net Gain (Loss)</b>                                        |                                 |
| Investment Securities Sold <sup>1</sup>                                | (1,104,001)                     |
| Futures Contracts                                                      | 26,821                          |
| Swap Contracts                                                         | (1,116)                         |
| <b>Realized Net Gain (Loss)</b>                                        | <b>(1,078,296)</b>              |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                                 |
| Investment Securities <sup>1</sup>                                     | 500,538                         |
| Futures Contracts                                                      | (3,335)                         |
| Swap Contracts                                                         | (287)                           |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>496,916</b>                  |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>499,587</b>                  |

<sup>1</sup> Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$27,307,000, \$110,000, and \$128,000, respectively. Purchases and sales are for temporary cash investment purposes.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                   |
|-----------------------------------------------------------------|-------------------------|-------------------|
|                                                                 | 2024                    | 2023              |
|                                                                 | (\$000)                 | (\$000)           |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                   |
| <b>Operations</b>                                               |                         |                   |
| Net Investment Income                                           | 1,080,967               | 1,257,739         |
| Realized Net Gain (Loss)                                        | (1,078,296)             | (1,054,557)       |
| Change in Unrealized Appreciation (Depreciation)                | 496,916                 | 915,759           |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 499,587                 | 1,118,941         |
| <b>Distributions</b>                                            |                         |                   |
| Investor Shares                                                 | (90,164)                | (112,949)         |
| Admiral Shares                                                  | (546,462)               | (651,917)         |
| Institutional Shares                                            | (445,343)               | (502,748)         |
| Total Distributions                                             | (1,081,969)             | (1,267,614)       |
| <b>Capital Share Transactions</b>                               |                         |                   |
| Investor Shares                                                 | (383,621)               | (457,430)         |
| Admiral Shares                                                  | (1,126,160)             | (2,375,026)       |
| Institutional Shares                                            | (718,521)               | (483,943)         |
| Net Increase (Decrease) from Capital Share Transactions         | (2,228,302)             | (3,316,399)       |
| Total Increase (Decrease)                                       | (2,810,684)             | (3,465,072)       |
| <b>Net Assets</b>                                               |                         |                   |
| <b>Beginning of Period</b>                                      | <b>28,634,569</b>       | <b>32,099,641</b> |
| <b>End of Period</b>                                            | <b>25,823,885</b>       | <b>28,634,569</b> |

See accompanying Notes, which are an integral part of the Financial Statements.



## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$11.73</b>          | <b>\$11.80</b> | <b>\$14.49</b> | <b>\$14.43</b> | <b>\$13.18</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .453                    | .468           | .965           | .766           | .193           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.246)                  | (.045)         | (2.672)        | .023           | 1.242          |
| Total from Investment Operations                       | .207                    | .423           | (1.707)        | .789           | 1.435          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.467)                  | (.493)         | (.983)         | (.728)         | (.185)         |
| Distributions from Realized Capital Gains              | —                       | —              | —              | (.001)         | —              |
| Total Distributions                                    | (.467)                  | (.493)         | (.983)         | (.729)         | (.185)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$11.47</b>          | <b>\$11.73</b> | <b>\$11.80</b> | <b>\$14.49</b> | <b>\$14.43</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.75%</b>            | <b>3.65%</b>   | <b>-11.95%</b> | <b>5.56%</b>   | <b>10.90%</b>  |

### Ratios/Supplemental Data

|                                                      |         |         |                    |         |         |
|------------------------------------------------------|---------|---------|--------------------|---------|---------|
| Net Assets, End of Period (Millions)                 | \$2,181 | \$2,614 | \$3,082            | \$4,024 | \$3,570 |
| Ratio of Total Expenses to Average Net Assets        | 0.20%   | 0.20%   | 0.20% <sup>3</sup> | 0.20%   | 0.20%   |
| Ratio of Net Investment Income to Average Net Assets | 3.85%   | 3.95%   | 7.33%              | 5.26%   | 1.38%   |
| Portfolio Turnover Rate                              | 75%     | 34%     | 28%                | 24%     | 48%     |

<sup>1</sup> Calculated based on average shares outstanding.

<sup>2</sup> Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

<sup>3</sup> The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.20%.

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2024                    | 2023           | 2022           | 2021           | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$23.03</b>          | <b>\$23.16</b> | <b>\$28.44</b> | <b>\$28.32</b> | <b>\$25.88</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .912                    | .947           | 1.929          | 1.534          | .421           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.483)                  | (.085)         | (5.252)        | .045           | 2.411          |
| Total from Investment Operations                       | .429                    | .862           | (3.323)        | 1.579          | 2.832          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.939)                  | (.992)         | (1.957)        | (1.458)        | (.392)         |
| Distributions from Realized Capital Gains              | —                       | —              | —              | (.001)         | —              |
| Total Distributions                                    | (.939)                  | (.992)         | (1.957)        | (1.459)        | (.392)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$22.52</b>          | <b>\$23.03</b> | <b>\$23.16</b> | <b>\$28.44</b> | <b>\$28.32</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>1.86%</b>            | <b>3.79%</b>   | <b>-11.85%</b> | <b>5.68%</b>   | <b>10.96%</b>  |

### Ratios/Supplemental Data

|                                                      |          |          |                    |          |          |
|------------------------------------------------------|----------|----------|--------------------|----------|----------|
| Net Assets, End of Period (Millions)                 | \$13,109 | \$14,535 | \$16,985           | \$22,745 | \$18,143 |
| Ratio of Total Expenses to Average Net Assets        | 0.10%    | 0.10%    | 0.10% <sup>3</sup> | 0.10%    | 0.10%    |
| Ratio of Net Investment Income to Average Net Assets | 3.95%    | 4.07%    | 7.46%              | 5.37%    | 1.54%    |
| Portfolio Turnover Rate                              | 75%      | 34%      | 28%                | 24%      | 48%      |

<sup>1</sup> Calculated based on average shares outstanding.

<sup>2</sup> Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

<sup>3</sup> The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.10%.

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |               |                    |                     |                |
|--------------------------------------------------------|-------------------------|---------------|--------------------|---------------------|----------------|
|                                                        | 2024                    | 2023          | 2022               | 2021                | 2020           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.38</b>           | <b>\$9.43</b> | <b>\$11.59</b>     | <b>\$11.54</b>      | <b>\$10.54</b> |
| <b>Investment Operations</b>                           |                         |               |                    |                     |                |
| Net Investment Income <sup>1</sup>                     | .377                    | .390          | .781               | .626                | .174           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.201)                  | (.033)        | (2.141)            | .021                | .989           |
| Total from Investment Operations                       | .176                    | .357          | (1.360)            | .647                | 1.163          |
| <b>Distributions</b>                                   |                         |               |                    |                     |                |
| Dividends from Net Investment Income                   | (.386)                  | (.407)        | (.800)             | (.597)              | (.163)         |
| Distributions from Realized Capital Gains              | —                       | —             | —                  | (.000) <sup>2</sup> | —              |
| Total Distributions                                    | (.386)                  | (.407)        | (.800)             | (.597)              | (.163)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$9.17</b>           | <b>\$9.38</b> | <b>\$9.43</b>      | <b>\$11.59</b>      | <b>\$11.54</b> |
| <b>Total Return</b>                                    | <b>1.86%</b>            | <b>3.85%</b>  | <b>-11.90%</b>     | <b>5.72%</b>        | <b>11.05%</b>  |
| <b>Ratios/Supplemental Data</b>                        |                         |               |                    |                     |                |
| Net Assets, End of Period (Millions)                   | \$10,534                | \$11,485      | \$12,033           | \$14,998            | \$12,587       |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                   | 0.07%         | 0.07% <sup>3</sup> | 0.07%               | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 4.00%                   | 4.12%         | 7.42%              | 5.37%               | 1.56%          |
| Portfolio Turnover Rate                                | 75%                     | 34%           | 28%                | 24%                 | 48%            |

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

## Notes to Financial Statements

Vanguard Inflation-Protected Securities Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: Investor Shares, Admiral Shares, and Institutional Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors.

**A.** The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2024, the fund's average investments in long and short futures contracts represented 6% and 6% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

3. **Swap Contracts:** The fund enters into interest rate swap transactions to adjust the fund's sensitivity to changes in interest rates and maintain the ability to generate income at prevailing market rates. Under the terms of the swaps, one party pays the other either an amount that is a fixed percentage rate or a floating rate, which is reset periodically based on short-term interest rates, applied to a notional amount. In return, the counterparty agrees to pay a different floating rate, which is reset periodically based on short-term interest rates, applied to the same notional amount. The fund enters into inflation swap transactions to transfer inflation risk from one party to another through an exchange of cash flows. Under the terms of the swap, one party pays a fixed rate applied to a notional amount. In return, the other party pays a floating rate linked to an inflation index.

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

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

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until periodic payments are made or the termination of the swap, at which time realized gain (loss) is recorded.

During the year ended December 31, 2024, the fund's average amount of investments in interest rate swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

5. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Inflation adjustments to the face amount of inflation-indexed securities are included in interest income. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses), shareholder reporting, and proxy fees. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$697,000, representing less than 0.01% of the fund's net assets and 0.28% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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



The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2024, based on the inputs used to value them:

|                                         | Level 1<br>(\$000)   | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000) |
|-----------------------------------------|----------------------|--------------------|--------------------|------------------|
| <b>Investments</b>                      |                      |                    |                    |                  |
| <b>Assets</b>                           |                      |                    |                    |                  |
| U.S. Government and Agency Obligations  | —                    | 24,910,804         | —                  | 24,910,804       |
| Temporary Cash Investments              | 852,788              | —                  | —                  | 852,788          |
| Total                                   | 852,788              | 24,910,804         | —                  | 25,763,592       |
| <b>Derivative Financial Instruments</b> |                      |                    |                    |                  |
| <b>Assets</b>                           |                      |                    |                    |                  |
| Futures Contracts <sup>1</sup>          | 35,064               | —                  | —                  | 35,064           |
| Swap Contracts                          | 1,718 <sup>1</sup>   | —                  | —                  | 1,718            |
| Total                                   | 36,782               | —                  | —                  | 36,782           |
| <b>Liabilities</b>                      |                      |                    |                    |                  |
| Futures Contracts <sup>1</sup>          | (36,003)             | —                  | —                  | (36,003)         |
| Swap Contracts                          | (2,005) <sup>1</sup> | —                  | —                  | (2,005)          |
| Total                                   | (38,008)             | —                  | —                  | (38,008)         |

<sup>1</sup> Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

**D.** Permanent differences between book-basis and tax-basis components of net assets, if any, are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share.

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; the recognition of unrealized gains or losses from certain derivative contracts; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 10,537            |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (1,653,890)       |
| Capital Loss Carryforwards    | (2,969,090)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (4,612,443)       |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 1,081,969                 | 1,267,614                 |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 1,081,969                 | 1,267,614                 |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 27,417,195        |
| Gross Unrealized Appreciation              | 41,722            |
| Gross Unrealized Depreciation              | (1,695,612)       |
| Net Unrealized Appreciation (Depreciation) | (1,653,890)       |

**E.** During the year ended December 31, 2024, the fund purchased \$19,968,162,000 of investment securities and sold \$22,760,883,000 of investment securities, other than temporary cash investments.

**F.** Capital share transactions for each class of shares were:

|                                              | Year Ended December 31, |                 |                   |                 |
|----------------------------------------------|-------------------------|-----------------|-------------------|-----------------|
|                                              | 2024                    |                 | 2023              |                 |
|                                              | Amount<br>(\$000)       | Shares<br>(000) | Amount<br>(\$000) | Shares<br>(000) |
| <b>Investor Shares</b>                       |                         |                 |                   |                 |
| Issued                                       | 196,081                 | 16,663          | 305,121           | 25,844          |
| Issued in Lieu of Cash Distributions         | 83,947                  | 7,203           | 105,251           | 8,976           |
| Redeemed                                     | (663,649)               | (56,542)        | (867,802)         | (73,298)        |
| Net Increase (Decrease)—Investor Shares      | (383,621)               | (32,676)        | (457,430)         | (38,478)        |
| <b>Admiral Shares</b>                        |                         |                 |                   |                 |
| Issued                                       | 2,158,190               | 93,501          | 2,521,314         | 108,488         |
| Issued in Lieu of Cash Distributions         | 484,579                 | 21,183          | 572,987           | 24,887          |
| Redeemed                                     | (3,768,929)             | (163,554)       | (5,469,327)       | (235,696)       |
| Net Increase (Decrease)—Admiral Shares       | (1,126,160)             | (48,870)        | (2,375,026)       | (102,321)       |
| <b>Institutional Shares</b>                  |                         |                 |                   |                 |
| Issued                                       | 1,714,048               | 182,460         | 1,919,994         | 202,062         |
| Issued in Lieu of Cash Distributions         | 432,409                 | 46,390          | 481,985           | 51,402          |
| Redeemed                                     | (2,864,978)             | (304,481)       | (2,885,922)       | (304,862)       |
| Net Increase (Decrease)—Institutional Shares | (718,521)               | (75,631)        | (483,943)         | (51,398)        |

**G.** Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

**H.** The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

**I.** Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Inflation-Protected Securities Fund

## ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Inflation-Protected Securities Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the "Fund") as of December 31, 2024, the related statement of operations for the year ended December 31, 2024, the statement of changes in net assets for each of the two years in the period ended December 31, 2024, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2024 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2024 and the financial highlights for each of the five years in the period ended December 31, 2024 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinion***

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2024 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 20, 2025

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

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Tax information (unaudited)

The fund hereby designates for the fiscal year \$1,069,821,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

**Financial Statements**  
**For the year ended December 31, 2024**  
**Vanguard Ultra-Short Bond ETF**



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## Financial Statements

### Schedule of Investments

As of December 31, 2024

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

|                                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (0.5%)</b>                                 |        |               |                     |                       |
| <b>U.S. Government Securities (0.5%)</b>                                             |        |               |                     |                       |
| United States Treasury Note/Bond                                                     | 4.625% | 2/28/26       | 20,000              | 20,081                |
| <b>Total U.S. Government and Agency Obligations (Cost \$20,111)</b>                  |        |               |                     | <b>20,081</b>         |
| <b>Asset-Backed/Commercial Mortgage-Backed Securities (28.2%)</b>                    |        |               |                     |                       |
| <sup>1</sup> Ally Auto Receivables Trust Class A3 Series 2022-1                      | 3.310% | 11/15/26      | 1,185               | 1,180                 |
| <sup>1</sup> Ally Auto Receivables Trust Class A3 Series 2023-1                      | 5.460% | 5/15/28       | 1,990               | 2,009                 |
| <sup>1</sup> Ally Auto Receivables Trust Class A3 Series 2024-1                      | 5.080% | 12/15/28      | 6,430               | 6,476                 |
| <sup>1</sup> Ally Auto Receivables Trust Class A3 Series 2024-2                      | 4.140% | 7/16/29       | 4,080               | 4,051                 |
| <sup>1,2</sup> Ally Auto Receivables Trust Class B Series 2023-A                     | 6.010% | 1/17/34       | 2,746               | 2,759                 |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class A2 Series 2024-A             | 5.681% | 5/17/32       | 790                 | 800                   |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class A2 Series 2024-B             | 4.970% | 9/15/32       | 1,679               | 1,682                 |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class B Series 2024-A              | 5.827% | 5/17/32       | 524                 | 530                   |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class B Series 2024-B              | 5.117% | 9/15/32       | 1,194               | 1,195                 |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class C Series 2024-A              | 6.022% | 5/17/32       | 524                 | 531                   |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class C Series 2024-B              | 5.215% | 9/15/32       | 840                 | 840                   |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class D Series 2024-A              | 6.315% | 5/17/32       | 290                 | 294                   |
| <sup>1,2</sup> Ally Bank Auto Credit-Linked Notes Class D Series 2024-B              | 5.410% | 9/15/32       | 625                 | 625                   |
| <sup>1</sup> American Express Credit Account Master Trust Class A Series 2022-2      | 3.390% | 5/15/27       | 9,350               | 9,308                 |
| <sup>1</sup> American Express Credit Account Master Trust Class A Series 2022-3      | 3.750% | 8/15/27       | 11,420              | 11,367                |
| <sup>1,2</sup> American Heritage Auto Receivables Trust Class A2 Series 2024-1A      | 4.830% | 3/15/28       | 5,820               | 5,830                 |
| <sup>1,2</sup> American Heritage Auto Receivables Trust Class A3 Series 2024-1A      | 4.900% | 9/17/29       | 2,170               | 2,172                 |
| <sup>1</sup> AmeriCredit Automobile Receivables Trust Class A2 Series 2023-2         | 6.190% | 4/19/27       | 4,280               | 4,301                 |
| <sup>1</sup> AmeriCredit Automobile Receivables Trust Class A3 Series 2023-1         | 5.620% | 11/18/27      | 4,850               | 4,886                 |
| <sup>1</sup> AmeriCredit Automobile Receivables Trust Class A3 Series 2023-2         | 5.810% | 5/18/28       | 4,000               | 4,061                 |
| <sup>1</sup> AmeriCredit Automobile Receivables Trust Class A3 Series 2024-1         | 5.430% | 1/18/29       | 8,590               | 8,681                 |
| <sup>1,2</sup> ARI Fleet Lease Trust Class A2 Series 2023-A                          | 5.410% | 2/17/32       | 1,101               | 1,105                 |
| <sup>1,2</sup> ARI Fleet Lease Trust Class A2 Series 2023-B                          | 6.050% | 7/15/32       | 3,836               | 3,877                 |
| <sup>1,2</sup> ARI Fleet Lease Trust Class A2 Series 2024-A                          | 5.300% | 11/15/32      | 2,915               | 2,931                 |
| <sup>1,2</sup> ARI Fleet Lease Trust Class A2 Series 2024-B                          | 5.540% | 4/15/33       | 2,260               | 2,279                 |
| <sup>1,2</sup> ARI Fleet Lease Trust Class A3 Series 2022-A                          | 3.430% | 1/15/31       | 440                 | 437                   |
| <sup>1,2</sup> Avis Budget Rental Car Funding AESOP LLC Class A Series 2019-3A       | 2.360% | 3/20/26       | 4,195               | 4,182                 |
| <sup>1,2</sup> Avis Budget Rental Car Funding AESOP LLC Class A Series 2020-1A       | 2.330% | 8/20/26       | 4,640               | 4,593                 |
| <sup>1,2</sup> Avis Budget Rental Car Funding AESOP LLC Class A Series 2020-2A       | 2.020% | 2/20/27       | 2,790               | 2,723                 |
| <sup>1,2</sup> Avis Budget Rental Car Funding AESOP LLC Class C Series 2022-5A       | 6.240% | 4/20/27       | 150                 | 151                   |
| <sup>1,2</sup> Avis Budget Rental Car Funding AESOP LLC Class C Series 2023-2A       | 6.180% | 10/20/27      | 480                 | 483                   |
| <sup>1</sup> BA Credit Card Trust Class A1 Series 2022-A1                            | 3.530% | 11/15/27      | 11,560              | 11,507                |
| <sup>1</sup> BA Credit Card Trust Class A2 Series 2022-A2                            | 5.000% | 4/15/28       | 4,480               | 4,503                 |
| <sup>1,2</sup> Bank of America Auto Trust Class A2 Series 2023-2A                    | 5.850% | 8/17/26       | 2,504               | 2,511                 |
| <sup>1,2</sup> Bank of America Auto Trust Class A3 Series 2023-1A                    | 5.530% | 2/15/28       | 5,130               | 5,181                 |
| <sup>1,2</sup> Bank of America Auto Trust Class A3 Series 2023-2A                    | 5.740% | 6/15/28       | 5,220               | 5,297                 |
| <sup>1,2</sup> Bayview Opportunity Master Fund VII Trust Class B Series 2024-SN1     | 5.670% | 8/15/28       | 1,350               | 1,360                 |
| <sup>1</sup> BMW Vehicle Lease Trust Class A3 Series 2023-2                          | 5.990% | 9/25/26       | 7,201               | 7,248                 |
| <sup>1</sup> BMW Vehicle Lease Trust Class A3 Series 2024-1                          | 4.980% | 3/25/27       | 11,090              | 11,149                |
| <sup>1</sup> BMW Vehicle Lease Trust Class A4 Series 2024-2                          | 4.210% | 2/25/28       | 5,200               | 5,141                 |
| <sup>1</sup> BMW Vehicle Owner Trust Class A3 Series 2022-A                          | 3.210% | 8/25/26       | 1,393               | 1,387                 |
| <sup>1,2</sup> BofA Auto Trust Class A3 Series 2024-1A                               | 5.350% | 11/15/28      | 3,480               | 3,523                 |
| <sup>1</sup> Capital One Multi-Asset Execution Trust Class A Series 2022-A3          | 4.950% | 10/15/27      | 1,500               | 1,506                 |
| <sup>1</sup> Capital One Prime Auto Receivables Trust Class A4 Series 2024-1         | 4.660% | 1/15/30       | 1,170               | 1,170                 |
| <sup>1,2,3</sup> Capital Street Master Trust Class A Series 2024-1, SOFR30A + 1.350% | 5.948% | 10/16/28      | 1,160               | 1,160                 |
| <sup>1</sup> CarMax Auto Owner Trust Class A2A Series 2024-1                         | 5.300% | 3/15/27       | 1,489               | 1,493                 |
| <sup>1</sup> CarMax Auto Owner Trust Class A2A Series 2024-4                         | 4.670% | 12/15/27      | 8,040               | 8,053                 |
| <sup>1</sup> CarMax Auto Owner Trust Class A3 Series 2022-2                          | 3.490% | 2/16/27       | 497                 | 495                   |
| <sup>1</sup> CarMax Auto Owner Trust Class A3 Series 2023-2                          | 5.050% | 1/18/28       | 6,240               | 6,268                 |
| <sup>1</sup> CarMax Auto Owner Trust Class B Series 2023-1                           | 4.980% | 1/16/29       | 860                 | 862                   |
| <sup>1</sup> Carvana Auto Receivables Trust Class A3 Series 2022-P1                  | 3.350% | 2/10/27       | 524                 | 522                   |
| <sup>1</sup> Carvana Auto Receivables Trust Class A3 Series 2024-P4                  | 4.640% | 1/10/30       | 3,230               | 3,223                 |
| <sup>1,2</sup> CCG Receivables Trust Class A2 Series 2023-2                          | 6.280% | 4/14/32       | 1,436               | 1,459                 |
| <sup>1,2</sup> CCG Receivables Trust Class A2 Series 2024-1                          | 4.990% | 3/15/32       | 6,000               | 6,032                 |
| <sup>1,2</sup> Chase Auto Owner Trust Class A2 Series 2023-AA                        | 5.900% | 3/25/27       | 2,753               | 2,763                 |

|         |                                                                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------|--------------------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 1,2     | Chase Auto Owner Trust Class A3 Series 2024-1A                                             | 5.130% | 5/25/29       | 3,290               | 3,315                 |
| 1,2     | Chesapeake Funding II LLC Class A1 Series 2023-1A                                          | 5.650% | 5/15/35       | 1,692               | 1,703                 |
| 1,2     | Chesapeake Funding II LLC Class A1 Series 2023-2A                                          | 6.160% | 10/15/35      | 4,453               | 4,518                 |
| 1,2     | Chesapeake Funding II LLC Class A1 Series 2024-1A                                          | 5.520% | 5/15/36       | 2,596               | 2,624                 |
| 1       | Citibank Credit Card Issuance Trust Class A1 Series 2023-A1                                | 5.230% | 12/8/27       | 5,630               | 5,667                 |
| 1,2     | Citizens Auto Receivables Trust Class A3 Series 2023-1                                     | 5.840% | 1/18/28       | 4,510               | 4,560                 |
| 1,2     | Citizens Auto Receivables Trust Class A3 Series 2023-2                                     | 5.830% | 2/15/28       | 7,500               | 7,602                 |
| 1,2     | Citizens Auto Receivables Trust Class A3 Series 2024-1                                     | 5.110% | 4/17/28       | 7,540               | 7,591                 |
| 1,2     | Citizens Auto Receivables Trust Class A3 Series 2024-2                                     | 5.330% | 8/15/28       | 8,460               | 8,552                 |
| 1       | CNH Equipment Trust Class A2 Series 2023-B                                                 | 5.900% | 2/16/27       | 2,949               | 2,960                 |
| 1       | CNH Equipment Trust Class A2 Series 2024-A                                                 | 5.190% | 7/15/27       | 2,183               | 2,187                 |
| 1       | CNH Equipment Trust Class A3 Series 2022-A                                                 | 2.940% | 7/15/27       | 3,239               | 3,209                 |
| 1,2     | Dell Equipment Finance Trust Class A2 Series 2023-3                                        | 6.100% | 4/23/29       | 2,644               | 2,652                 |
| 1,2     | Dell Equipment Finance Trust Class A3 Series 2023-1                                        | 5.650% | 9/22/28       | 4,751               | 4,769                 |
| 1,2     | Dell Equipment Finance Trust Class A3 Series 2023-2                                        | 5.650% | 1/22/29       | 2,540               | 2,555                 |
| 1,2     | Dell Equipment Finance Trust Class A3 Series 2023-3                                        | 5.930% | 4/23/29       | 7,120               | 7,214                 |
| 1,2     | Dell Equipment Finance Trust Class A3 Series 2024-1                                        | 5.390% | 3/22/30       | 1,390               | 1,405                 |
| 1,2     | Dell Equipment Finance Trust Class A3 Series 2024-2                                        | 4.590% | 8/22/30       | 1,500               | 1,499                 |
| 1       | Discover Card Execution Note Trust Class A Series 2022-A4                                  | 5.030% | 10/15/27      | 7,500               | 7,538                 |
| 1       | Discover Card Execution Note Trust Class A3 Series 2022-A3                                 | 3.560% | 7/15/27       | 14,695              | 14,620                |
| 1,2     | DLLAA LLC Class A2 Series 2023-1A                                                          | 5.930% | 7/20/26       | 1,058               | 1,063                 |
| 1,2     | DLLAD LLC Class A2 Series 2023-1A                                                          | 5.190% | 4/20/26       | 395                 | 396                   |
| 1,2     | DLLAD LLC Class A2 Series 2024-1A                                                          | 5.500% | 8/20/27       | 1,386               | 1,394                 |
| 1,2     | DLLMT LLC Class A2 Series 2023-1A                                                          | 5.780% | 11/20/25      | 846                 | 847                   |
| 1,2     | DLLST LLC Class A2 Series 2024-1A                                                          | 5.330% | 1/20/26       | 2,317               | 2,322                 |
| 1,2     | DLLST LLC Class A3 Series 2024-1A                                                          | 5.050% | 8/20/27       | 2,810               | 2,823                 |
| 1,2     | DLLST LLC Class A4 Series 2022-1A                                                          | 3.690% | 9/20/28       | 475                 | 474                   |
| 1       | Drive Auto Receivables Trust Class A3 Series 2024-1                                        | 5.350% | 2/15/28       | 8,460               | 8,494                 |
| 1       | Drive Auto Receivables Trust Class A3 Series 2024-2                                        | 4.500% | 9/15/28       | 7,400               | 7,378                 |
| 1       | Drive Auto Receivables Trust Class B Series 2024-1                                         | 5.310% | 1/16/29       | 4,060               | 4,090                 |
| 1       | Drive Auto Receivables Trust Class B Series 2024-2                                         | 4.520% | 7/16/29       | 4,620               | 4,586                 |
| 1,2     | Ent Auto Receivables Trust Class A2 Series 2023-1A                                         | 6.220% | 8/16/27       | 892                 | 894                   |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2023-1                                      | 5.510% | 1/22/29       | 2,622               | 2,635                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2023-2                                      | 5.560% | 4/22/30       | 2,680               | 2,703                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2023-3                                      | 6.400% | 3/20/30       | 5,220               | 5,319                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2024-1                                      | 5.230% | 3/20/30       | 1,919               | 1,933                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2024-2                                      | 5.740% | 12/20/26      | 3,090               | 3,116                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2024-3                                      | 5.310% | 4/20/27       | 1,710               | 1,722                 |
| 1,2     | Enterprise Fleet Financing LLC Class A2 Series 2024-4                                      | 4.690% | 7/20/27       | 2,590               | 2,593                 |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 1A1 Series 2024-R04, SOFR30A + 1.000% | 5.569% | 5/25/44       | 1,833               | 1,834                 |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2023-R06, SOFR30A + 1.700% | 6.269% | 7/25/43       | 760                 | 763                   |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2024-R01, SOFR30A + 1.050% | 5.619% | 1/25/44       | 5,827               | 5,832                 |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2024-R02, SOFR30A + 1.100% | 5.669% | 2/25/44       | 989                 | 991                   |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 1M1 Series 2024-R06, SOFR30A + 1.050% | 5.619% | 9/25/44       | 1,669               | 1,670                 |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 2M1 Series 2021-R02, SOFR30A + 0.900% | 5.469% | 11/25/41      | 252                 | 252                   |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 2M1 Series 2023-R07, SOFR30A + 1.950% | 6.510% | 9/25/43       | 2,483               | 2,506                 |
| 1,2,3,4 | Fannie Mae Connecticut Avenue Securities Trust Class 2M1 Series 2024-R05, SOFR30A + 1.000% | 5.569% | 7/25/44       | 1,775               | 1,775                 |
| 1       | Fifth Third Auto Trust Class A3 Series 2023-1                                              | 5.530% | 8/15/28       | 13,130              | 13,274                |
| 1       | Ford Credit Auto Lease Trust Class A3 Series 2023-B                                        | 5.910% | 10/15/26      | 9,630               | 9,684                 |
| 1       | Ford Credit Auto Lease Trust Class A3 Series 2024-A                                        | 5.060% | 5/15/27       | 8,110               | 8,150                 |
| 1       | Ford Credit Auto Lease Trust Class A4 Series 2023-B                                        | 5.870% | 1/15/27       | 870                 | 880                   |
| 1       | Ford Credit Auto Lease Trust Class A4 Series 2024-A                                        | 5.050% | 6/15/27       | 720                 | 725                   |
| 1       | Ford Credit Auto Lease Trust Class B Series 2023-B                                         | 6.200% | 2/15/27       | 3,360               | 3,411                 |
| 1       | Ford Credit Auto Lease Trust Class B Series 2024-A                                         | 5.290% | 6/15/27       | 3,190               | 3,212                 |
| 1       | Ford Credit Auto Lease Trust Class B Series 2024-B                                         | 5.180% | 2/15/28       | 2,260               | 2,275                 |
| 1,2     | Ford Credit Auto Owner Trust Class A Series 2020-2                                         | 1.060% | 4/15/33       | 15,900              | 15,477                |
| 1       | Ford Credit Auto Owner Trust Class A3 Series 2023-A                                        | 4.650% | 2/15/28       | 3,580               | 3,584                 |
| 1       | Ford Credit Auto Owner Trust Class A3 Series 2023-B                                        | 5.230% | 5/15/28       | 3,580               | 3,611                 |
| 1       | Ford Credit Auto Owner Trust Class A4 Series 2024-D                                        | 4.660% | 9/15/30       | 2,040               | 2,041                 |
| 1,2     | Ford Credit Auto Owner Trust Class B Series 2020-2                                         | 1.490% | 4/15/33       | 2,690               | 2,619                 |
| 1,2     | Ford Credit Auto Owner Trust Class C Series 2020-1                                         | 2.540% | 8/15/31       | 3,000               | 2,991                 |
| 1       | Ford Credit Floorplan Master Owner Trust Class A Series 2020-2                             | 1.060% | 9/15/27       | 13,980              | 13,639                |
| 1,2     | Ford Credit Floorplan Master Owner Trust Class A1 Series 2023-1                            | 4.920% | 5/15/28       | 17,640              | 17,725                |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class A1 Series 2024-DNA3, SOFR30A + 1.050%                 | 5.619% | 10/25/44      | 1,864               | 1,868                 |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2021-DNA6, SOFR30A + 0.800%                 | 5.369% | 10/25/41      | 94                  | 94                    |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2024-DNA1, SOFR30A + 1.350%                 | 5.919% | 2/25/44       | 4,910               | 4,918                 |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2024-DNA2, SOFR30A + 1.200%                 | 5.769% | 5/25/44       | 5,197               | 5,214                 |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2024-DNA3, SOFR30A + 1.000%                 | 5.569% | 10/25/44      | 1,389               | 1,389                 |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2024-HQA1, SOFR30A + 1.250%                 | 5.819% | 3/25/44       | 2,375               | 2,377                 |
| 1,2,3,4 | Freddie Mac STACR REMICS Trust Class M1 Series 2024-HQA2, SOFR30A + 1.200%                 | 5.769% | 8/25/44       | 3,299               | 3,303                 |

|       |                                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------|---------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 1     | GM Financial Automobile Leasing Trust Class A3 Series 2023-2              | 5.050% | 7/20/26       | 2,317               | 2,321                 |
| 1     | GM Financial Automobile Leasing Trust Class A3 Series 2023-3              | 5.380% | 11/20/26      | 4,500               | 4,524                 |
| 1     | GM Financial Automobile Leasing Trust Class A3 Series 2024-1              | 5.090% | 3/22/27       | 8,430               | 8,481                 |
| 1     | GM Financial Automobile Leasing Trust Class A4 Series 2023-2              | 5.090% | 5/20/27       | 670                 | 672                   |
| 1     | GM Financial Automobile Leasing Trust Class A4 Series 2023-3              | 5.440% | 8/20/27       | 2,750               | 2,774                 |
| 1     | GM Financial Automobile Leasing Trust Class A4 Series 2024-2              | 5.360% | 5/22/28       | 3,270               | 3,307                 |
| 1     | GM Financial Automobile Leasing Trust Class A4 Series 2024-3              | 4.220% | 10/20/28      | 2,680               | 2,654                 |
| 1     | GM Financial Automobile Leasing Trust Class B Series 2023-3               | 5.880% | 8/20/27       | 2,020               | 2,047                 |
| 1     | GM Financial Automobile Leasing Trust Class B Series 2024-1               | 5.330% | 3/20/28       | 14,850              | 14,961                |
| 1     | GM Financial Automobile Leasing Trust Class B Series 2024-2               | 5.560% | 5/22/28       | 1,720               | 1,739                 |
| 1     | GM Financial Automobile Leasing Trust Class B Series 2024-3               | 4.490% | 10/20/28      | 3,550               | 3,525                 |
| 1     | GM Financial Consumer Automobile Receivables Trust Class A3 Series 2023-3 | 5.450% | 6/16/28       | 380                 | 384                   |
| 1     | GM Financial Consumer Automobile Receivables Trust Class A3 Series 2024-1 | 4.850% | 12/18/28      | 2,740               | 2,754                 |
| 1,2   | GM Financial Revolving Receivables Trust Class A Series 2021-1            | 1.170% | 6/12/34       | 17,870              | 16,864                |
| 1,2   | GMF Floorplan Owner Revolving Trust Class A1 Series 2023-1                | 5.340% | 6/15/28       | 3,150               | 3,186                 |
| 1,2   | GMF Floorplan Owner Revolving Trust Class A1 Series 2024-3A               | 4.680% | 11/15/28      | 10,090              | 10,108                |
| 1,2   | GMF Floorplan Owner Revolving Trust Class A1 Series 2024-4A               | 4.730% | 11/15/29      | 18,400              | 18,411                |
| 1,2   | GMF Floorplan Owner Revolving Trust Class B Series 2023-1                 | 5.730% | 6/15/28       | 1,330               | 1,343                 |
| 1,2   | GMF Floorplan Owner Revolving Trust Class B Series 2024-3A                | 4.920% | 11/15/28      | 1,180               | 1,181                 |
| 1,2   | GMF Floorplan Owner Revolving Trust Class B Series 2024-4A                | 4.980% | 11/15/29      | 1,600               | 1,599                 |
| 1,2   | Golden Credit Card Trust Class A Series 2021-1A                           | 1.140% | 8/15/28       | 16,750              | 15,846                |
| 1,2   | GreatAmerica Leasing Receivables Funding LLC Class A2 Series 2024-1       | 5.320% | 8/17/26       | 5,374               | 5,394                 |
| 1,2   | GreatAmerica Leasing Receivables Funding LLC Class A2 Series 2024-2       | 5.280% | 3/15/27       | 4,090               | 4,121                 |
| 1,2   | GreenState Auto Receivables Trust Class A2 Series 2024-1A                 | 5.530% | 8/16/27       | 2,437               | 2,447                 |
| 1     | Harley-Davidson Motorcycle Trust Class A3 Series 2022-A                   | 3.060% | 2/15/27       | 366                 | 364                   |
| 1     | Harley-Davidson Motorcycle Trust Class A3 Series 2024-A                   | 5.370% | 3/15/29       | 7,220               | 7,303                 |
| 1,2   | Hertz Vehicle Financing LLC Class A Series 2022-4A                        | 3.730% | 9/25/26       | 9,130               | 9,080                 |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2023-1                 | 5.040% | 4/21/27       | 3,326               | 3,337                 |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2023-2                 | 4.930% | 11/15/27      | 2,640               | 2,657                 |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2023-3                 | 5.410% | 2/18/28       | 12,000              | 12,120                |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2023-4                 | 5.670% | 6/21/28       | 3,470               | 3,525                 |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2024-1                 | 5.210% | 8/15/28       | 5,280               | 5,335                 |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2024-2                 | 5.270% | 11/20/28      | 10,460              | 10,587                |
| 1     | Honda Auto Receivables Owner Trust Class A3 Series 2024-4                 | 4.330% | 5/15/29       | 1,920               | 1,911                 |
| 1,2   | HPEFS Equipment Trust Class A2 Series 2023-2A                             | 6.040% | 1/21/31       | 2,353               | 2,363                 |
| 1,2   | HPEFS Equipment Trust Class A3 Series 2022-2A                             | 3.760% | 9/20/29       | 121                 | 121                   |
| 1,2   | HPEFS Equipment Trust Class A3 Series 2023-2A                             | 5.990% | 1/21/31       | 1,420               | 1,431                 |
| 1,2   | HPEFS Equipment Trust Class A3 Series 2024-1A                             | 5.180% | 5/20/31       | 6,690               | 6,729                 |
| 1,2   | HPEFS Equipment Trust Class A3 Series 2024-2A                             | 5.360% | 10/20/31      | 2,090               | 2,111                 |
| 1,2   | HPEFS Equipment Trust Class B Series 2024-1A                              | 5.180% | 5/20/31       | 1,370               | 1,377                 |
| 1,2   | HPEFS Equipment Trust Class B Series 2024-2A                              | 5.350% | 10/20/31      | 1,160               | 1,171                 |
| 1,2   | HPEFS Equipment Trust Class C Series 2024-1A                              | 5.330% | 5/20/31       | 1,930               | 1,940                 |
| 1,2   | Huntington Auto Trust Class A3 Series 2024-1A                             | 5.230% | 1/16/29       | 5,640               | 5,698                 |
| 1,2   | Huntington Bank Auto Credit-Linked Notes Class B1 Series 2024-1           | 6.153% | 5/20/32       | 2,115               | 2,139                 |
| 1,2   | Huntington Bank Auto Credit-Linked Notes Class B1 Series 2024-2           | 5.442% | 10/20/32      | 3,250               | 3,253                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A3 Series 2023-B            | 5.150% | 6/15/26       | 3,795               | 3,800                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A3 Series 2024-A            | 5.020% | 3/15/27       | 1,640               | 1,648                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A3 Series 2024-B            | 5.410% | 5/17/27       | 7,750               | 7,841                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A4 Series 2022-C            | 4.480% | 8/17/26       | 8,171               | 8,170                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A4 Series 2023-B            | 5.170% | 4/15/27       | 3,040               | 3,052                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class A4 Series 2024-B            | 5.390% | 3/15/28       | 1,550               | 1,569                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class B Series 2024-A             | 5.350% | 5/15/28       | 14,175              | 14,234                |
| 1,2   | Hyundai Auto Lease Securitization Trust Class B Series 2024-B             | 5.560% | 8/15/28       | 2,100               | 2,127                 |
| 1,2   | Hyundai Auto Lease Securitization Trust Class B Series 2024-C             | 4.970% | 2/15/29       | 650                 | 650                   |
| 1     | Hyundai Auto Receivables Trust Class A2A Series 2023-C                    | 5.800% | 1/15/27       | 4,413               | 4,432                 |
| 1     | Hyundai Auto Receivables Trust Class A3 Series 2023-A                     | 4.580% | 4/15/27       | 3,379               | 3,380                 |
| 1     | Hyundai Auto Receivables Trust Class A3 Series 2023-B                     | 5.480% | 4/17/28       | 2,330               | 2,355                 |
| 1     | Hyundai Auto Receivables Trust Class A3 Series 2024-A                     | 4.990% | 2/15/29       | 4,450               | 4,483                 |
| 1     | John Deere Owner Trust Class A3 Series 2023-A                             | 5.010% | 11/15/27      | 4,000               | 4,018                 |
| 1,2   | Kubota Credit Owner Trust Class A2 Series 2023-2A                         | 5.610% | 7/15/26       | 2,410               | 2,417                 |
| 1,2   | Kubota Credit Owner Trust Class A2 Series 2024-1A                         | 5.390% | 1/15/27       | 11,898              | 11,952                |
| 1,2   | Kubota Credit Owner Trust Class A3 Series 2022-2A                         | 4.090% | 12/15/26      | 2,350               | 2,343                 |
| 1,2   | LAD Auto Receivables Trust Class A3 Series 2024-1A                        | 5.230% | 1/18/28       | 2,610               | 2,621                 |
| 1,2   | LAD Auto Receivables Trust Class A3 Series 2024-2A                        | 5.610% | 8/15/28       | 3,330               | 3,366                 |
| 1,2   | LAD Auto Receivables Trust Class A3 Series 2024-3A                        | 4.520% | 3/15/29       | 3,090               | 3,075                 |
| 1,2   | Master Credit Card Trust II Class A Series 2022-1A                        | 1.660% | 7/21/26       | 6,720               | 6,699                 |
| 1,2,3 | Master Credit Card Trust II Class A Series 2024-1A, SOFR30A + 0.750%      | 5.350% | 1/21/28       | 9,950               | 9,981                 |
| 1     | Mercedes-Benz Auto Lease Trust Class A3 Series 2023-A                     | 4.740% | 1/15/27       | 8,196               | 8,203                 |
| 1     | Mercedes-Benz Auto Lease Trust Class A3 Series 2024-A                     | 5.320% | 1/18/28       | 5,070               | 5,130                 |
| 1,2   | MMAF Equipment Finance LLC Class A2 Series 2024-A                         | 5.200% | 9/13/27       | 5,957               | 5,979                 |

|       |                                                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------|----------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 1,2   | Navistar Financial Dealer Note Master Owner Trust Class A Series 2024-1    | 5.590% | 4/25/29       | 1,570               | 1,587                 |
| 1,2   | Navistar Financial Dealer Note Master Owner Trust II Class A Series 2023-1 | 6.180% | 8/25/28       | 3,800               | 3,835                 |
| 1     | Nissan Auto Lease Trust Class A3 Series 2023-B                             | 5.690% | 7/15/26       | 1,298               | 1,303                 |
| 1     | Nissan Auto Lease Trust Class A3 Series 2024-A                             | 4.910% | 4/15/27       | 8,960               | 9,002                 |
| 1     | Nissan Auto Lease Trust Class A4 Series 2024-A                             | 4.970% | 9/15/28       | 1,060               | 1,064                 |
| 1     | Nissan Auto Receivables Owner Trust Class A3 Series 2023-B                 | 5.930% | 3/15/28       | 8,340               | 8,474                 |
| 1     | Nissan Auto Receivables Owner Trust Class A3 Series 2024-B                 | 4.340% | 3/15/29       | 7,660               | 7,629                 |
| 1,2   | PFS Financing Corp. Class A Series 2022-C                                  | 3.890% | 5/15/27       | 1,850               | 1,845                 |
| 1,2   | PFS Financing Corp. Class A Series 2022-D                                  | 4.270% | 8/15/27       | 7,430               | 7,415                 |
| 1,2,3 | PFS Financing Corp. Class A Series 2024-A, SOFR30A + 0.850%                | 5.448% | 1/15/28       | 9,020               | 9,051                 |
| 1,2   | PFS Financing Corp. Class A Series 2024-B                                  | 4.950% | 2/15/29       | 1,790               | 1,800                 |
| 1,2   | PFS Financing Corp. Class A Series 2024-D                                  | 5.340% | 4/15/29       | 6,220               | 6,302                 |
| 1,2   | Porsche Financial Auto Securitization Trust Class A3 Series 2023-1A        | 4.810% | 9/22/28       | 3,096               | 3,102                 |
| 1,2   | Porsche Financial Auto Securitization Trust Class A3 Series 2023-2A        | 5.790% | 1/22/29       | 3,960               | 3,994                 |
| 1,2   | Porsche Financial Auto Securitization Trust Class A4 Series 2024-1         | 4.490% | 12/22/32      | 1,880               | 1,868                 |
| 1,2   | Porsche Innovative Lease Owner Trust Class A4 Series 2024-2A               | 4.260% | 9/20/30       | 4,030               | 4,002                 |
| 1,2,3 | RESIMAC Bastille Trust Class A1B Series 2021-2NCA, SOFR + 0.740%           | 5.312% | 2/3/53        | 267                 | 267                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class A2 Series 2024-A             | 5.605% | 6/15/32       | 275                 | 277                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class A2 Series 2024-B             | 4.911% | 1/18/33       | 340                 | 340                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class B Series 2023-B              | 5.640% | 12/15/33      | 282                 | 284                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class B Series 2024-A              | 5.622% | 6/15/32       | 1,340               | 1,351                 |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class B Series 2024-B              | 4.965% | 1/18/33       | 370                 | 369                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class C Series 2023-B              | 5.933% | 12/15/33      | 599                 | 604                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class C Series 2024-A              | 5.818% | 6/15/32       | 940                 | 947                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class C Series 2024-B              | 5.141% | 1/18/33       | 590                 | 589                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class D Series 2023-B              | 6.663% | 12/15/33      | 659                 | 666                   |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class D Series 2024-A              | 6.110% | 6/15/32       | 1,130               | 1,137                 |
| 1,2   | Santander Bank Auto Credit-Linked Notes Class D Series 2024-B              | 5.483% | 1/18/33       | 760                 | 758                   |
| 1,2   | Santander Bank NA - SBCLN Class B Series 2021-1A                           | 1.833% | 12/15/31      | 1                   | 1                     |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2023-2              | 5.210% | 7/15/27       | 1,533               | 1,534                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2023-3              | 5.610% | 10/15/27      | 2,453               | 2,460                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2023-4              | 5.730% | 4/17/28       | 4,740               | 4,770                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2023-6              | 5.930% | 7/17/28       | 1,610               | 1,627                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2024-1              | 5.250% | 4/17/28       | 9,000               | 9,039                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2024-2              | 5.630% | 11/15/28      | 8,380               | 8,459                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2024-3              | 5.630% | 1/16/29       | 5,240               | 5,305                 |
| 1     | Santander Drive Auto Receivables Trust Class A3 Series 2024-5              | 4.620% | 11/15/28      | 5,670               | 5,663                 |
| 1     | Santander Drive Auto Receivables Trust Class B Series 2024-1               | 5.230% | 12/15/28      | 2,030               | 2,042                 |
| 1     | Santander Drive Auto Receivables Trust Class B Series 2024-3               | 5.550% | 9/17/29       | 3,080               | 3,120                 |
| 1     | Santander Drive Auto Receivables Trust Class B Series 2024-5               | 4.630% | 8/15/29       | 3,830               | 3,812                 |
| 1,2   | Santander Retail Auto Lease Trust Class B Series 2022-B                    | 3.850% | 3/22/27       | 4,035               | 4,033                 |
| 1,2   | SBNA Auto Lease Trust Class A3 Series 2023-A                               | 6.510% | 4/20/27       | 6,330               | 6,409                 |
| 1,2   | SBNA Auto Lease Trust Class A3 Series 2024-A                               | 5.390% | 11/20/26      | 7,210               | 7,250                 |
| 1,2   | SBNA Auto Lease Trust Class A3 Series 2024-B                               | 5.560% | 11/22/27      | 5,070               | 5,133                 |
| 1,2   | SBNA Auto Lease Trust Class A3 Series 2024-C                               | 4.560% | 2/22/28       | 2,220               | 2,219                 |
| 1,2   | SBNA Auto Lease Trust Class A4 Series 2024-A                               | 5.240% | 1/22/29       | 3,000               | 3,023                 |
| 1,2   | SBNA Auto Lease Trust Class A4 Series 2024-B                               | 5.550% | 12/20/28      | 1,970               | 2,001                 |
| 1,2   | SBNA Auto Lease Trust Class A4 Series 2024-C                               | 4.420% | 3/20/29       | 12,420              | 12,350                |
| 1,2   | SBNA Auto Receivables Trust Class A3 Series 2024-A                         | 5.320% | 12/15/28      | 2,900               | 2,914                 |
| 1,2   | SCCU Auto Receivables Trust Class A2 Series 2023-1A                        | 5.850% | 5/17/27       | 1,090               | 1,094                 |
| 1,2   | SCCU Auto Receivables Trust Class A3 Series 2023-1A                        | 5.700% | 10/16/28      | 3,440               | 3,485                 |
| 1,2   | SCCU Auto Receivables Trust Class A3 Series 2024-1A                        | 5.110% | 6/15/29       | 4,090               | 4,102                 |
| 1,2   | SFS Auto Receivables Securitization Trust Class A2 Series 2024-1A          | 5.350% | 6/21/27       | 2,263               | 2,267                 |
| 1,2   | SFS Auto Receivables Securitization Trust Class A3 Series 2024-1A          | 4.950% | 5/21/29       | 5,590               | 5,611                 |
| 1,2   | SFS Auto Receivables Securitization Trust Class A3 Series 2024-3A          | 4.550% | 6/20/30       | 5,200               | 5,192                 |
| 1     | Synchrony Card Funding LLC Class A Series 2022-A1                          | 3.370% | 4/15/28       | 7,670               | 7,641                 |
| 1     | Synchrony Card Funding LLC Class A Series 2022-A2                          | 3.860% | 7/15/28       | 17,750              | 17,674                |
| 1,2   | Taco Bell Funding LLC Class A23 Series 2016-1A                             | 4.970% | 5/25/46       | 1,162               | 1,160                 |
| 1,2   | Tesla Auto Lease Trust Class A3 Series 2023-A                              | 5.890% | 6/22/26       | 5,970               | 5,991                 |
| 1,2   | Tesla Auto Lease Trust Class A3 Series 2023-B                              | 6.130% | 9/21/26       | 11,610              | 11,689                |
| 1,2   | Tesla Auto Lease Trust Class A3 Series 2024-A                              | 5.300% | 6/21/27       | 4,390               | 4,416                 |
| 1,2   | Tesla Auto Lease Trust Class A4 Series 2023-A                              | 5.940% | 7/20/27       | 1,410               | 1,421                 |
| 1,2   | Tesla Auto Lease Trust Class A4 Series 2023-B                              | 6.220% | 3/22/27       | 1,460               | 1,479                 |
| 1,2   | Tesla Electric Vehicle Trust Class A3 Series 2023-1                        | 5.380% | 6/20/28       | 3,710               | 3,746                 |
| 1,2   | T-Mobile US Trust Class A Series 2024-1A                                   | 5.050% | 9/20/29       | 6,690               | 6,736                 |
| 1,2   | T-Mobile US Trust Class A Series 2024-2A                                   | 4.250% | 5/21/29       | 7,530               | 7,475                 |
| 1,2   | Toyota Auto Loan Extended Note Trust Class A Series 2020-1A                | 1.350% | 5/25/33       | 14,500              | 14,310                |
| 1     | Toyota Auto Receivables Owner Trust Class A3 Series 2023-B                 | 4.710% | 2/15/28       | 3,140               | 3,150                 |
| 1     | Toyota Auto Receivables Owner Trust Class A3 Series 2023-C                 | 5.160% | 4/17/28       | 4,500               | 4,535                 |
| 1     | Toyota Auto Receivables Owner Trust Class A3 Series 2024-A                 | 4.830% | 10/16/28      | 7,220               | 7,257                 |



Ultra-Short Bond ETF

|                                                                                    |                                                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| 1                                                                                  | Toyota Auto Receivables Owner Trust Class A3 Series 2024-D                      | 4.400% | 6/15/29       | 4,080               | 4,068                 |
| 1,2                                                                                | Toyota Lease Owner Trust Class A3 Series 2023-A                                 | 4.930% | 4/20/26       | 12,311              | 12,324                |
| 1,2                                                                                | Toyota Lease Owner Trust Class A3 Series 2023-B                                 | 5.660% | 11/20/26      | 5,130               | 5,175                 |
| 1,2                                                                                | Toyota Lease Owner Trust Class A3 Series 2024-A                                 | 5.250% | 4/20/27       | 3,360               | 3,387                 |
| 1,2                                                                                | Toyota Lease Owner Trust Class A4 Series 2024-A                                 | 5.260% | 6/20/28       | 930                 | 939                   |
| 1,2                                                                                | Toyota Lease Owner Trust Class A4 Series 2024-B                                 | 4.250% | 1/22/29       | 5,130               | 5,092                 |
| 1,2,3                                                                              | Trillium Credit Card Trust II Class A Series 2024-1A, SOFR + 0.750%             | 5.134% | 12/26/28      | 9,010               | 9,025                 |
| 1,2                                                                                | US Bank NA Class B Series 2023-1                                                | 6.789% | 8/25/32       | 707                 | 717                   |
| 1,2                                                                                | USAA Auto Owner Trust Class A3 Series 2023-A                                    | 5.580% | 5/15/28       | 9,860               | 9,954                 |
| 1                                                                                  | Verizon Master Trust Class A Series 2022-6                                      | 3.670% | 1/22/29       | 4,820               | 4,798                 |
| 1                                                                                  | Verizon Master Trust Class A1A Series 2023-5                                    | 5.610% | 9/8/28        | 3,000               | 3,025                 |
| 1                                                                                  | Verizon Master Trust Class A1A Series 2024-1                                    | 5.000% | 12/20/28      | 13,080              | 13,147                |
| 1                                                                                  | Verizon Master Trust Class B Series 2024-4                                      | 5.400% | 6/20/29       | 1,940               | 1,956                 |
| 1                                                                                  | Verizon Master Trust Class C Series 2024-1                                      | 5.490% | 12/20/28      | 3,870               | 3,892                 |
| 1                                                                                  | Verizon Master Trust Class C Series 2024-4                                      | 5.600% | 6/20/29       | 1,220               | 1,230                 |
| 1                                                                                  | Volkswagen Auto Lease Trust Class A3 Series 2023-A                              | 5.810% | 10/20/26      | 13,200              | 13,312                |
| 1                                                                                  | Volkswagen Auto Lease Trust Class A3 Series 2024-A                              | 5.210% | 6/21/27       | 7,370               | 7,439                 |
| 1                                                                                  | Volkswagen Auto Loan Enhanced Trust Class A4 Series 2024-1                      | 4.670% | 6/20/31       | 1,550               | 1,551                 |
| 1,2                                                                                | Volvo Financial Equipment LLC Class A3 Series 2024-1A                           | 4.290% | 10/16/28      | 3,950               | 3,922                 |
| 1                                                                                  | World Omni Auto Receivables Trust Class A2A Series 2023-D                       | 5.910% | 2/16/27       | 3,656               | 3,671                 |
| 1                                                                                  | World Omni Auto Receivables Trust Class A3 Series 2023-B                        | 4.660% | 5/15/28       | 800                 | 801                   |
| 1                                                                                  | World Omni Automobile Lease Securitization Trust Class A3 Series 2023-A         | 5.070% | 9/15/26       | 9,060               | 9,076                 |
| 1                                                                                  | World Omni Automobile Lease Securitization Trust Class A3 Series 2024-A         | 5.260% | 10/15/27      | 4,760               | 4,815                 |
| 1                                                                                  | World Omni Automobile Lease Securitization Trust Class A4 Series 2023-A         | 5.040% | 7/17/28       | 2,850               | 2,860                 |
| 1                                                                                  | World Omni Select Auto Trust Class A3 Series 2024-A                             | 4.980% | 2/15/30       | 4,220               | 4,241                 |
| <b>Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$1,233,373)</b> |                                                                                 |        |               |                     | <b>1,242,352</b>      |
| <b>Corporate Bonds (63.4%)</b>                                                     |                                                                                 |        |               |                     |                       |
| <b>Communications (2.9%)</b>                                                       |                                                                                 |        |               |                     |                       |
|                                                                                    | AT&T Inc.                                                                       | 1.700% | 3/25/26       | 27,206              | 26,251                |
|                                                                                    | AT&T Inc.                                                                       | 2.950% | 7/15/26       | 1,715               | 1,672                 |
|                                                                                    | AT&T Inc.                                                                       | 2.300% | 6/1/27        | 2,485               | 2,346                 |
|                                                                                    | Charter Communications Operating LLC / Charter Communications Operating Capital | 4.908% | 7/23/25       | 10,314              | 10,298                |
|                                                                                    | Charter Communications Operating LLC / Charter Communications Operating Capital | 6.150% | 11/10/26      | 5,230               | 5,329                 |
|                                                                                    | Discovery Communications LLC                                                    | 3.450% | 3/15/25       | 1,300               | 1,294                 |
|                                                                                    | Expedia Group Inc.                                                              | 5.000% | 2/15/26       | 7,742               | 7,757                 |
|                                                                                    | Fox Corp.                                                                       | 3.050% | 4/7/25        | 6,020               | 5,988                 |
| 2                                                                                  | Netflix Inc.                                                                    | 3.625% | 6/15/25       | 14,485              | 14,394                |
|                                                                                    | Omnicom Group Inc. / Omnicom Capital Inc.                                       | 3.600% | 4/15/26       | 570                 | 562                   |
|                                                                                    | Rogers Communications Inc.                                                      | 2.950% | 3/15/25       | 200                 | 199                   |
|                                                                                    | Rogers Communications Inc.                                                      | 3.625% | 12/15/25      | 7,308               | 7,218                 |
|                                                                                    | Rogers Communications Inc.                                                      | 2.900% | 11/15/26      | 2,392               | 2,310                 |
|                                                                                    | Rogers Communications Inc.                                                      | 3.200% | 3/15/27       | 3,320               | 3,206                 |
|                                                                                    | Sprint LLC                                                                      | 7.625% | 3/1/26        | 460                 | 470                   |
|                                                                                    | Take-Two Interactive Software Inc.                                              | 3.550% | 4/14/25       | 300                 | 299                   |
|                                                                                    | Take-Two Interactive Software Inc.                                              | 5.000% | 3/28/26       | 862                 | 865                   |
|                                                                                    | Telefonica Emisiones SA                                                         | 4.103% | 3/8/27        | 3,114               | 3,064                 |
|                                                                                    | T-Mobile USA Inc.                                                               | 3.500% | 4/15/25       | 4,944               | 4,922                 |
|                                                                                    | T-Mobile USA Inc.                                                               | 2.250% | 2/15/26       | 7,565               | 7,353                 |
|                                                                                    | T-Mobile USA Inc.                                                               | 3.750% | 4/15/27       | 1,000               | 977                   |
|                                                                                    | TWDC Enterprises 18 Corp.                                                       | 1.850% | 7/30/26       | 510                 | 490                   |
|                                                                                    | Warnermedia Holdings Inc.                                                       | 3.638% | 3/15/25       | 20,560              | 20,472                |
|                                                                                    | Warnermedia Holdings Inc.                                                       | 3.788% | 3/15/25       | 689                 | 687                   |
|                                                                                    |                                                                                 |        |               |                     | <b>128,423</b>        |
| <b>Consumer Discretionary (6.9%)</b>                                               |                                                                                 |        |               |                     |                       |
| 3                                                                                  | American Honda Finance Corp., SOFR + 0.500%                                     | 5.137% | 1/12/26       | 30,000              | 29,996                |
| 3                                                                                  | American Honda Finance Corp., SOFR + 0.550%                                     | 5.055% | 5/11/26       | 11,460              | 11,450                |
| 3                                                                                  | American Honda Finance Corp., SOFR + 0.710%                                     | 5.369% | 7/9/27        | 12,740              | 12,740                |
|                                                                                    | AutoZone Inc.                                                                   | 3.750% | 6/1/27        | 1,155               | 1,128                 |
| 2                                                                                  | BMW US Capital LLC                                                              | 5.050% | 4/2/26        | 21,500              | 21,592                |
| 2,3                                                                                | BMW US Capital LLC, SOFR + 0.800%                                               | 5.294% | 8/13/26       | 15,325              | 15,381                |
|                                                                                    | eBay Inc.                                                                       | 1.400% | 5/10/26       | 1,085               | 1,038                 |
| 2                                                                                  | ERAC USA Finance LLC                                                            | 3.800% | 11/1/25       | 5,312               | 5,274                 |
|                                                                                    | Ford Motor Credit Co. LLC                                                       | 5.125% | 6/16/25       | 8,820               | 8,812                 |
|                                                                                    | Ford Motor Credit Co. LLC                                                       | 4.134% | 8/4/25        | 3,142               | 3,122                 |
|                                                                                    | Ford Motor Credit Co. LLC                                                       | 3.375% | 11/13/25      | 10,750              | 10,584                |
|                                                                                    | Ford Motor Credit Co. LLC                                                       | 4.389% | 1/8/26        | 886                 | 879                   |
|                                                                                    | Ford Motor Credit Co. LLC                                                       | 4.542% | 8/1/26        | 500                 | 494                   |
|                                                                                    | General Motors Co.                                                              | 6.125% | 10/1/25       | 3,694               | 3,722                 |

Ultra-Short Bond ETF

|                                |                                                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|----------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|                                | General Motors Financial Co. Inc.                                    | 2.900% | 2/26/25       | 1,040               | 1,036                 |
|                                | General Motors Financial Co. Inc.                                    | 3.800% | 4/7/25        | 4,760               | 4,744                 |
|                                | General Motors Financial Co. Inc.                                    | 6.050% | 10/10/25      | 995                 | 1,003                 |
|                                | General Motors Financial Co. Inc.                                    | 5.400% | 4/6/26        | 14,550              | 14,635                |
|                                | General Motors Financial Co. Inc.                                    | 1.500% | 6/10/26       | 2,845               | 2,711                 |
|                                | General Motors Financial Co. Inc.                                    | 5.000% | 4/9/27        | 3,000               | 3,002                 |
| 3                              | Home Depot Inc., SOFR + 0.330%                                       | 4.730% | 12/24/25      | 6,615               | 6,621                 |
|                                | Lennar Corp.                                                         | 5.000% | 6/15/27       | 400                 | 401                   |
|                                | Marriott International Inc.                                          | 3.750% | 10/1/25       | 634                 | 629                   |
| 2                              | Mercedes-Benz Finance North America LLC                              | 4.900% | 1/9/26        | 9,000               | 9,013                 |
| 2                              | Mercedes-Benz Finance North America LLC                              | 1.450% | 3/2/26        | 3,356               | 3,230                 |
| 2                              | Mercedes-Benz Finance North America LLC                              | 4.800% | 11/13/26      | 12,990              | 13,014                |
| 2,3                            | Mercedes-Benz Finance North America LLC, SOFR + 0.630%               | 5.203% | 7/31/26       | 26,000              | 26,026                |
|                                | O'Reilly Automotive Inc.                                             | 3.550% | 3/15/26       | 1,600               | 1,578                 |
|                                | Ross Stores Inc.                                                     | 0.875% | 4/15/26       | 12,178              | 11,598                |
| 5                              | Toyota Finance Australia Ltd.                                        | 2.930% | 3/21/25       | 4,010               | 2,472                 |
| 5                              | Toyota Finance Australia Ltd.                                        | 4.450% | 4/6/26        | 5,680               | 3,509                 |
| 3,5                            | Toyota Finance Australia Ltd., 3M Australian Bank Bill Rate + 1.000% | 5.425% | 4/6/26        | 5,350               | 3,324                 |
|                                | Toyota Motor Credit Corp.                                            | 4.350% | 10/8/27       | 2,595               | 2,577                 |
| 3                              | Toyota Motor Credit Corp., SOFR + 0.450%                             | 5.104% | 4/10/26       | 12,965              | 12,968                |
| 3                              | Toyota Motor Credit Corp., SOFR + 0.770%                             | 5.281% | 8/7/26        | 7,660               | 7,696                 |
| 2                              | Volkswagen Group of America Finance LLC                              | 3.950% | 6/6/25        | 340                 | 338                   |
| 2                              | Volkswagen Group of America Finance LLC                              | 5.800% | 9/12/25       | 5,691               | 5,724                 |
| 2                              | Volkswagen Group of America Finance LLC                              | 1.250% | 11/24/25      | 7,880               | 7,624                 |
| 2                              | Volkswagen Group of America Finance LLC                              | 5.400% | 3/20/26       | 23,945              | 24,029                |
| 2,3                            | Volkswagen Group of America Finance LLC, SOFR + 1.060%               | 5.546% | 8/14/26       | 9,390               | 9,408                 |
|                                |                                                                      |        |               |                     | 305,122               |
| <b>Consumer Staples (2.4%)</b> |                                                                      |        |               |                     |                       |
|                                | Altria Group Inc.                                                    | 2.350% | 5/6/25        | 1,000               | 991                   |
|                                | Altria Group Inc.                                                    | 4.400% | 2/14/26       | 6,700               | 6,670                 |
|                                | Altria Group Inc.                                                    | 2.625% | 9/16/26       | 11,730              | 11,329                |
|                                | BAT Capital Corp.                                                    | 3.215% | 9/6/26        | 8,075               | 7,868                 |
| 2                              | BAT International Finance plc                                        | 3.950% | 6/15/25       | 300                 | 299                   |
|                                | BAT International Finance plc                                        | 1.668% | 3/25/26       | 8,986               | 8,648                 |
|                                | Campbell's Co.                                                       | 3.950% | 3/15/25       | 939                 | 937                   |
|                                | Campbell's Co.                                                       | 5.300% | 3/20/26       | 5,442               | 5,477                 |
|                                | Conagra Brands Inc.                                                  | 4.600% | 11/1/25       | 175                 | 175                   |
|                                | Constellation Brands Inc.                                            | 3.500% | 5/9/27        | 1,681               | 1,633                 |
|                                | Dollar General Corp.                                                 | 4.150% | 11/1/25       | 23,264              | 23,106                |
|                                | Haleon UK Capital plc                                                | 3.125% | 3/24/25       | 5,690               | 5,666                 |
|                                | Haleon US Capital LLC                                                | 3.375% | 3/24/27       | 1,697               | 1,647                 |
|                                | Kraft Heinz Foods Co.                                                | 3.000% | 6/1/26        | 633                 | 618                   |
|                                | Kraft Heinz Foods Co.                                                | 3.875% | 5/15/27       | 2,000               | 1,960                 |
|                                | McCormick & Co. Inc.                                                 | 0.900% | 2/15/26       | 730                 | 699                   |
| 2                              | Mondelez International Holdings Netherlands BV                       | 4.250% | 9/15/25       | 890                 | 887                   |
|                                | Philip Morris International Inc.                                     | 5.000% | 11/17/25      | 160                 | 161                   |
|                                | Philip Morris International Inc.                                     | 2.750% | 2/25/26       | 12,116              | 11,858                |
|                                | Philip Morris International Inc.                                     | 0.875% | 5/1/26        | 4,288               | 4,081                 |
|                                | Philip Morris International Inc.                                     | 4.750% | 2/12/27       | 3,025               | 3,032                 |
|                                | Reynolds American Inc.                                               | 4.450% | 6/12/25       | 5,381               | 5,363                 |
|                                | Tyson Foods Inc.                                                     | 3.550% | 6/2/27        | 4,000               | 3,881                 |
|                                |                                                                      |        |               |                     | 106,986               |
| <b>Energy (4.0%)</b>           |                                                                      |        |               |                     |                       |
|                                | Boardwalk Pipelines LP                                               | 5.950% | 6/1/26        | 1,810               | 1,832                 |
|                                | Canadian Natural Resources Ltd.                                      | 2.050% | 7/15/25       | 3,076               | 3,029                 |
|                                | Canadian Natural Resources Ltd.                                      | 3.850% | 6/1/27        | 10,183              | 9,962                 |
|                                | Cheniere Corpus Christi Holdings LLC                                 | 5.125% | 6/30/27       | 8,460               | 8,504                 |
|                                | DCP Midstream Operating LP                                           | 5.625% | 7/15/27       | 4,980               | 5,048                 |
|                                | Enbridge Energy Partners LP                                          | 5.875% | 10/15/25      | 3,699               | 3,718                 |
|                                | Energy Transfer LP                                                   | 4.050% | 3/15/25       | 835                 | 833                   |
|                                | Energy Transfer LP                                                   | 2.900% | 5/15/25       | 4,174               | 4,141                 |
|                                | Energy Transfer LP                                                   | 4.750% | 1/15/26       | 5,285               | 5,279                 |
|                                | Energy Transfer LP                                                   | 3.900% | 7/15/26       | 6,700               | 6,613                 |
|                                | Energy Transfer LP                                                   | 5.500% | 6/1/27        | 1,900               | 1,925                 |
| 2                              | EQT Corp.                                                            | 3.125% | 5/15/26       | 1,122               | 1,093                 |
|                                | Galaxy Pipeline Assets Bidco Ltd.                                    | 1.750% | 9/30/27       | 6,054               | 5,741                 |
|                                | Marathon Petroleum Corp.                                             | 4.700% | 5/1/25        | 22,597              | 22,572                |
|                                | MPLX LP                                                              | 4.000% | 2/15/25       | 776                 | 775                   |
|                                | MPLX LP                                                              | 4.875% | 6/1/25        | 2,973               | 2,970                 |

|                                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| MPLX LP                                                   | 1.750% | 3/1/26        | 652                 | 630                   |
| MPLX LP                                                   | 4.125% | 3/1/27        | 3,500               | 3,448                 |
| Occidental Petroleum Corp.                                | 5.875% | 9/1/25        | 1,619               | 1,624                 |
| Occidental Petroleum Corp.                                | 5.500% | 12/1/25       | 12,326              | 12,358                |
| Occidental Petroleum Corp.                                | 5.550% | 3/15/26       | 1,400               | 1,407                 |
| Occidental Petroleum Corp.                                | 5.000% | 8/1/27        | 2,565               | 2,568                 |
| ONEOK Inc.                                                | 2.200% | 9/15/25       | 11,245              | 11,038                |
| Ovintiv Inc.                                              | 5.650% | 5/15/25       | 8,085               | 8,101                 |
| Ovintiv Inc.                                              | 5.375% | 1/1/26        | 379                 | 380                   |
| Petroleos Mexicanos                                       | 6.875% | 10/16/25      | 5,373               | 5,356                 |
| Petroleos Mexicanos                                       | 4.500% | 1/23/26       | 6,965               | 6,705                 |
| Petroleos Mexicanos                                       | 6.875% | 8/4/26        | 2,474               | 2,432                 |
| Petroleos Mexicanos                                       | 6.490% | 1/23/27       | 1,040               | 1,008                 |
| Petroleos Mexicanos                                       | 6.500% | 3/13/27       | 2,923               | 2,824                 |
| Plains All American Pipeline LP / PAA Finance Corp.       | 4.650% | 10/15/25      | 7,580               | 7,567                 |
| Targa Resources Corp.                                     | 5.200% | 7/1/27        | 1,773               | 1,783                 |
| TransCanada PipeLines Ltd.                                | 4.875% | 1/15/26       | 550                 | 549                   |
| Transcontinental Gas Pipe Line Co. LLC                    | 7.850% | 2/1/26        | 7,877               | 8,075                 |
| Western Midstream Operating LP                            | 3.100% | 2/1/25        | 6,479               | 6,462                 |
| Western Midstream Operating LP                            | 3.950% | 6/1/25        | 450                 | 448                   |
| Williams Cos. Inc.                                        | 3.900% | 1/15/25       | 4,160               | 4,158                 |
| Williams Cos. Inc.                                        | 4.000% | 9/15/25       | 650                 | 646                   |
| Williams Cos. Inc.                                        | 5.400% | 3/2/26        | 500                 | 503                   |
|                                                           |        |               |                     | 174,105               |
| <b>Financials (29.6%)</b>                                 |        |               |                     |                       |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.450% | 10/1/25       | 3,407               | 3,399                 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 1.750% | 1/30/26       | 13,500              | 13,060                |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.450% | 4/3/26        | 2,500               | 2,486                 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 2.450% | 10/29/26      | 12,186              | 11,668                |
| Affiliated Managers Group Inc.                            | 3.500% | 8/1/25        | 21,706              | 21,534                |
| Air Lease Corp.                                           | 2.300% | 2/1/25        | 976                 | 974                   |
| Air Lease Corp.                                           | 3.250% | 3/1/25        | 103                 | 103                   |
| Air Lease Corp.                                           | 2.875% | 1/15/26       | 8,198               | 8,019                 |
| Air Lease Corp.                                           | 5.300% | 6/25/26       | 9,000               | 9,059                 |
| Air Lease Corp.                                           | 1.875% | 8/15/26       | 2,680               | 2,555                 |
| Allstate Corp.                                            | 0.750% | 12/15/25      | 1,350               | 1,302                 |
| Allstate Corp.                                            | 3.280% | 12/15/26      | 4,970               | 4,856                 |
| American Express Co.                                      | 4.990% | 5/1/26        | 7,091               | 7,093                 |
| American Express Co.                                      | 6.338% | 10/30/26      | 6,083               | 6,158                 |
| American Express Co.                                      | 5.645% | 4/23/27       | 8,000               | 8,084                 |
| American Express Co.                                      | 5.389% | 7/28/27       | 9,053               | 9,150                 |
| 3 American Express Co., SOFR + 0.930%                     | 5.505% | 7/26/28       | 19,200              | 19,289                |
| 2 Athene Global Funding                                   | 5.684% | 2/23/26       | 13,170              | 13,276                |
| 2 Athene Global Funding                                   | 5.620% | 5/8/26        | 29,830              | 30,091                |
| 2,3 Athene Global Funding, SOFR + 1.030%                  | 5.487% | 8/27/26       | 7,850               | 7,863                 |
| Australia & New Zealand Banking Group Ltd.                | 5.000% | 3/18/26       | 33,908              | 34,091                |
| Banco Santander SA                                        | 2.746% | 5/28/25       | 2,800               | 2,776                 |
| Banco Santander SA                                        | 5.147% | 8/18/25       | 800                 | 801                   |
| Banco Santander SA                                        | 1.849% | 3/25/26       | 4,815               | 4,634                 |
| Banco Santander SA                                        | 4.175% | 3/24/28       | 1,000               | 979                   |
| 3 Banco Santander SA, SOFR + 1.120%                       | 5.777% | 7/15/28       | 10,200              | 10,235                |
| Bank of America Corp.                                     | 3.366% | 1/23/26       | 5,000               | 4,994                 |
| Bank of America Corp.                                     | 2.015% | 2/13/26       | 8,400               | 8,369                 |
| Bank of America Corp.                                     | 1.319% | 6/19/26       | 10,869              | 10,689                |
| Bank of America Corp.                                     | 4.827% | 7/22/26       | 3,365               | 3,364                 |
| Bank of America Corp.                                     | 1.197% | 10/24/26      | 2,548               | 2,475                 |
| Bank of America Corp.                                     | 5.080% | 1/20/27       | 657                 | 659                   |
| Bank of America Corp.                                     | 3.559% | 4/23/27       | 410                 | 403                   |
| Bank of America Corp.                                     | 1.734% | 7/22/27       | 11,594              | 11,052                |
| Bank of America Corp.                                     | 5.933% | 9/15/27       | 750                 | 763                   |
| Bank of Montreal                                          | 5.920% | 9/25/25       | 21,156              | 21,344                |
| Bank of Montreal                                          | 5.266% | 12/11/26      | 9,345               | 9,453                 |
| Bank of New York Mellon                                   | 5.148% | 5/22/26       | 5,845               | 5,851                 |
| Bank of New York Mellon Corp.                             | 4.414% | 7/24/26       | 6,764               | 6,745                 |
| Bank of New York Mellon Corp.                             | 4.947% | 4/26/27       | 5,778               | 5,800                 |
| 3 Bank of New York Mellon Corp., SOFR + 0.830%            | 5.441% | 7/21/28       | 22,500              | 22,585                |
| Bank of Nova Scotia                                       | 4.750% | 2/2/26        | 1,374               | 1,375                 |
| Bank of Nova Scotia                                       | 1.050% | 3/2/26        | 1,914               | 1,837                 |
| 2 Banque Federative du Credit Mutuel SA                   | 5.896% | 7/13/26       | 31,008              | 31,454                |

## Ultra-Short Bond ETF

|     |                                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----|------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
|     | Barclays plc                                               | 3.650% | 3/16/25       | 1,575               | 1,571                 |
| 2   | BPCE SA                                                    | 5.100% | 1/26/26       | 12,500              | 12,503                |
|     | BPCE SA                                                    | 3.375% | 12/2/26       | 1,500               | 1,464                 |
|     | Canadian Imperial Bank of Commerce                         | 5.615% | 7/17/26       | 5,025               | 5,091                 |
|     | Canadian Imperial Bank of Commerce                         | 5.237% | 6/28/27       | 1,495               | 1,512                 |
| 3   | Canadian Imperial Bank of Commerce, SOFR + 0.930%          | 5.353% | 9/11/27       | 13,140              | 13,187                |
|     | Cboe Global Markets Inc.                                   | 3.650% | 1/12/27       | 10,619              | 10,423                |
|     | Charles Schwab Corp.                                       | 3.450% | 2/13/26       | 2,911               | 2,869                 |
|     | Charles Schwab Corp.                                       | 0.900% | 3/11/26       | 361                 | 345                   |
|     | Charles Schwab Corp.                                       | 1.150% | 5/13/26       | 2,000               | 1,910                 |
|     | Charles Schwab Corp.                                       | 2.450% | 3/3/27        | 593                 | 566                   |
|     | Citibank NA                                                | 5.438% | 4/30/26       | 9,021               | 9,106                 |
|     | Citibank NA                                                | 4.929% | 8/6/26        | 3,500               | 3,514                 |
|     | Citibank NA                                                | 4.876% | 11/19/27      | 13,000              | 13,003                |
| 3   | Citibank NA, SOFR + 0.708%                                 | 5.224% | 8/6/26        | 15,270              | 15,311                |
|     | Citigroup Inc.                                             | 3.700% | 1/12/26       | 4,280               | 4,240                 |
|     | Citigroup Inc.                                             | 2.014% | 1/25/26       | 1,550               | 1,546                 |
|     | Citigroup Inc.                                             | 3.290% | 3/17/26       | 1,500               | 1,494                 |
|     | Citigroup Inc.                                             | 3.200% | 10/21/26      | 2,500               | 2,432                 |
|     | Citigroup Inc.                                             | 1.122% | 1/28/27       | 482                 | 463                   |
|     | Cooperatieve Rabobank UA                                   | 4.850% | 1/9/26        | 3,045               | 3,053                 |
| 3   | Cooperatieve Rabobank UA, SOFR + 0.620%                    | 5.075% | 8/28/26       | 6,530               | 6,544                 |
|     | Corebridge Financial Inc.                                  | 3.650% | 4/5/27        | 4,000               | 3,887                 |
| 2   | Corebridge Global Funding                                  | 5.350% | 6/24/26       | 12,870              | 12,984                |
| 2   | Corebridge Global Funding                                  | 5.750% | 7/2/26        | 6,210               | 6,301                 |
| 2   | Danske Bank A/S                                            | 6.259% | 9/22/26       | 20,030              | 20,191                |
|     | Equifax Inc.                                               | 2.600% | 12/15/25      | 6,431               | 6,297                 |
|     | Fidelity National Information Services Inc.                | 1.150% | 3/1/26        | 4,577               | 4,390                 |
|     | Fiserv Inc.                                                | 3.200% | 7/1/26        | 993                 | 971                   |
|     | Franklin Resources Inc.                                    | 2.850% | 3/30/25       | 480                 | 478                   |
| 2   | GA Global Funding Trust                                    | 3.850% | 4/11/25       | 1,080               | 1,077                 |
|     | GATX Corp.                                                 | 3.250% | 9/15/26       | 500                 | 487                   |
|     | Global Payments Inc.                                       | 2.650% | 2/15/25       | 4,713               | 4,695                 |
|     | Global Payments Inc.                                       | 1.200% | 3/1/26        | 200                 | 192                   |
|     | Global Payments Inc.                                       | 4.800% | 4/1/26        | 2,684               | 2,679                 |
|     | Global Payments Inc.                                       | 2.150% | 1/15/27       | 2,000               | 1,896                 |
|     | Goldman Sachs Bank USA                                     | 5.283% | 3/18/27       | 21,870              | 21,997                |
|     | Goldman Sachs Bank USA                                     | 5.414% | 5/21/27       | 2,000               | 2,015                 |
|     | Goldman Sachs Group Inc.                                   | 5.798% | 8/10/26       | 23,235              | 23,362                |
|     | HSBC Holdings plc                                          | 1.645% | 4/18/26       | 9,810               | 9,710                 |
|     | HSBC Holdings plc                                          | 4.292% | 9/12/26       | 12,435              | 12,371                |
|     | HSBC Holdings plc                                          | 5.887% | 8/14/27       | 649                 | 658                   |
|     | HSBC Holdings plc                                          | 5.597% | 5/17/28       | 8,640               | 8,730                 |
| 3   | HSBC Holdings plc, SOFR + 1.040%                           | 5.527% | 11/19/28      | 11,200              | 11,237                |
|     | HSBC USA Inc.                                              | 5.294% | 3/4/27        | 2,500               | 2,529                 |
|     | Huntington Bancshares Inc.                                 | 4.000% | 5/15/25       | 3,905               | 3,890                 |
|     | ING Groep NV                                               | 3.950% | 3/29/27       | 750                 | 736                   |
|     | ING Groep NV                                               | 6.083% | 9/11/27       | 1,500               | 1,528                 |
|     | ING Groep NV                                               | 4.017% | 3/28/28       | 738                 | 722                   |
|     | Intercontinental Exchange Inc.                             | 3.650% | 5/23/25       | 17,000              | 16,925                |
|     | Intercontinental Exchange Inc.                             | 3.750% | 12/1/25       | 508                 | 504                   |
|     | Invesco Finance plc                                        | 3.750% | 1/15/26       | 8,047               | 7,960                 |
|     | JPMorgan Chase & Co.                                       | 3.200% | 6/15/26       | 354                 | 347                   |
|     | JPMorgan Chase & Co.                                       | 1.045% | 11/19/26      | 565                 | 547                   |
|     | JPMorgan Chase & Co.                                       | 3.960% | 1/29/27       | 1,000               | 991                   |
|     | JPMorgan Chase & Co.                                       | 1.040% | 2/4/27        | 195                 | 187                   |
| 3   | JPMorgan Chase & Co., SOFR + 0.860%                        | 5.466% | 10/22/28      | 21,436              | 21,507                |
| 3   | JPMorgan Chase & Co., SOFR + 0.930%                        | 5.536% | 7/22/28       | 9,000               | 9,040                 |
|     | Lloyds Banking Group plc                                   | 4.450% | 5/8/25        | 10,000              | 9,977                 |
|     | Lloyds Banking Group plc                                   | 2.438% | 2/5/26        | 1,000               | 997                   |
|     | Lloyds Banking Group plc                                   | 3.511% | 3/18/26       | 5,095               | 5,075                 |
|     | Lloyds Banking Group plc                                   | 4.716% | 8/11/26       | 5,060               | 5,049                 |
| 3   | Lloyds Banking Group plc, SOFR + 1.060%                    | 5.530% | 11/26/28      | 16,257              | 16,279                |
| 3.5 | Macquarie Bank Ltd., 3M Australian Bank Bill Rate + 2.900% | 7.322% | 5/28/30       | 1,270               | 792                   |
|     | Manufacturers & Traders Trust Co.                          | 2.900% | 2/6/25        | 930                 | 927                   |
|     | Manufacturers & Traders Trust Co.                          | 4.650% | 1/27/26       | 1,109               | 1,106                 |
| 3   | Marsh & McLennan Cos. Inc., SOFR + 0.700%                  | 5.206% | 11/8/27       | 6,480               | 6,504                 |
|     | Mitsubishi UFJ Financial Group Inc.                        | 3.777% | 3/2/25        | 1,990               | 1,986                 |
|     | Mitsubishi UFJ Financial Group Inc.                        | 5.719% | 2/20/26       | 7,240               | 7,244                 |
|     | Mitsubishi UFJ Financial Group Inc.                        | 3.837% | 4/17/26       | 5,785               | 5,763                 |

|                                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Mitsubishi UFJ Financial Group Inc.                           | 5.541% | 4/17/26       | 4,060               | 4,064                 |
| Mitsubishi UFJ Financial Group Inc.                           | 1.538% | 7/20/27       | 1,000               | 951                   |
| Mitsubishi UFJ Financial Group Inc.                           | 1.640% | 10/13/27      | 5,000               | 4,730                 |
| Mitsubishi UFJ Financial Group Inc.                           | 2.341% | 1/19/28       | 924                 | 879                   |
| Mizuho Financial Group Inc.                                   | 2.226% | 5/25/26       | 3,088               | 3,053                 |
| Mizuho Financial Group Inc.                                   | 1.554% | 7/9/27        | 1,000               | 952                   |
| Morgan Stanley                                                | 3.125% | 7/27/26       | 3,431               | 3,352                 |
| Morgan Stanley                                                | 6.138% | 10/16/26      | 4,000               | 4,040                 |
| Morgan Stanley                                                | 0.985% | 12/10/26      | 7,169               | 6,913                 |
| Morgan Stanley                                                | 5.050% | 1/28/27       | 1,039               | 1,042                 |
| Morgan Stanley                                                | 1.593% | 5/4/27        | 2,220               | 2,128                 |
| Morgan Stanley                                                | 1.512% | 7/20/27       | 1,980               | 1,884                 |
| Morgan Stanley Bank NA                                        | 4.447% | 10/15/27      | 625                 | 621                   |
| Morgan Stanley Bank NA                                        | 5.504% | 5/26/28       | 1,470               | 1,489                 |
| <sup>3</sup> Morgan Stanley Bank NA, SOFR + 0.685%            | 5.306% | 10/15/27      | 13,000              | 13,003                |
| <sup>3</sup> Morgan Stanley Bank NA, SOFR + 0.940%            | 5.584% | 7/14/28       | 12,235              | 12,291                |
| Nasdaq Inc.                                                   | 5.650% | 6/28/25       | 7,565               | 7,593                 |
| National Bank of Canada                                       | 5.250% | 1/17/25       | 6,460               | 6,461                 |
| National Bank of Canada                                       | 5.600% | 7/2/27        | 7,455               | 7,537                 |
| <sup>2</sup> National Securities Clearing Corp.               | 5.150% | 6/26/26       | 960                 | 968                   |
| NatWest Group plc                                             | 4.800% | 4/5/26        | 1,000               | 1,000                 |
| <sup>2</sup> NatWest Markets plc                              | 5.416% | 5/17/27       | 2,850               | 2,886                 |
| Nomura Holdings Inc.                                          | 1.653% | 7/14/26       | 8,100               | 7,704                 |
| Nomura Holdings Inc.                                          | 2.329% | 1/22/27       | 4,500               | 4,263                 |
| <sup>2</sup> Penske Truck Leasing Co. LP / PTL Finance Corp.  | 4.000% | 7/15/25       | 9,923               | 9,870                 |
| <sup>2</sup> Penske Truck Leasing Co. LP / PTL Finance Corp.  | 1.200% | 11/15/25      | 3,966               | 3,839                 |
| <sup>2</sup> Penske Truck Leasing Co. LP / PTL Finance Corp.  | 5.750% | 5/24/26       | 6,064               | 6,125                 |
| <sup>2</sup> Penske Truck Leasing Co. LP / PTL Finance Corp.  | 1.700% | 6/15/26       | 858                 | 819                   |
| <sup>2</sup> Penske Truck Leasing Co. LP / PTL Finance Corp.  | 5.350% | 1/12/27       | 1,710               | 1,722                 |
| PNC Financial Services Group Inc.                             | 5.812% | 6/12/26       | 10,063              | 10,101                |
| PNC Financial Services Group Inc.                             | 5.102% | 7/23/27       | 9,796               | 9,840                 |
| PNC Financial Services Group Inc.                             | 6.615% | 10/20/27      | 24,500              | 25,229                |
| Progressive Corp.                                             | 2.500% | 3/15/27       | 2,000               | 1,915                 |
| Royal Bank of Canada                                          | 4.650% | 1/27/26       | 8,000               | 7,986                 |
| <sup>3</sup> Royal Bank of Canada, SOFR + 0.790%              | 5.378% | 7/23/27       | 26,760              | 26,818                |
| <sup>3</sup> Royal Bank of Canada, SOFR + 0.860%              | 5.474% | 10/18/28      | 20,000              | 20,050                |
| <sup>2</sup> Societe Generale SA                              | 5.250% | 2/19/27       | 7,800               | 7,808                 |
| State Street Corp.                                            | 2.901% | 3/30/26       | 1,058               | 1,052                 |
| State Street Corp.                                            | 5.104% | 5/18/26       | 30,830              | 30,869                |
| State Street Corp.                                            | 5.751% | 11/4/26       | 500                 | 504                   |
| <sup>3</sup> State Street Corp., SOFR + 0.640%                | 5.166% | 10/22/27      | 5,500               | 5,514                 |
| Sumitomo Mitsui Financial Group Inc.                          | 1.474% | 7/8/25        | 10,921              | 10,737                |
| Sumitomo Mitsui Financial Group Inc.                          | 0.948% | 1/12/26       | 1,185               | 1,140                 |
| Sumitomo Mitsui Financial Group Inc.                          | 5.464% | 1/13/26       | 2,949               | 2,970                 |
| Sumitomo Mitsui Financial Group Inc.                          | 3.784% | 3/9/26        | 10,000              | 9,895                 |
| Sumitomo Mitsui Financial Group Inc.                          | 5.880% | 7/13/26       | 1,975               | 2,008                 |
| Sumitomo Mitsui Financial Group Inc.                          | 1.402% | 9/17/26       | 1,495               | 1,414                 |
| <sup>2,3</sup> Sumitomo Mitsui Trust Bank Ltd., SOFR + 0.980% | 5.482% | 9/10/27       | 13,140              | 13,254                |
| <sup>2</sup> Swedbank AB                                      | 5.472% | 6/15/26       | 2,831               | 2,864                 |
| Toronto-Dominion Bank                                         | 1.200% | 6/3/26        | 6,430               | 6,123                 |
| Toronto-Dominion Bank                                         | 5.532% | 7/17/26       | 2,714               | 2,745                 |
| Toronto-Dominion Bank                                         | 4.568% | 12/17/26      | 45,000              | 44,890                |
| Truist Financial Corp.                                        | 3.700% | 6/5/25        | 6,247               | 6,217                 |
| Truist Financial Corp.                                        | 1.200% | 8/5/25        | 220                 | 215                   |
| UBS AG                                                        | 2.950% | 4/9/25        | 920                 | 915                   |
| UBS AG                                                        | 5.800% | 9/11/25       | 14,724              | 14,834                |
| UBS AG                                                        | 1.250% | 8/7/26        | 5,126               | 4,852                 |
| UBS AG                                                        | 5.000% | 7/9/27        | 2,400               | 2,413                 |
| <sup>2</sup> UBS Group AG                                     | 4.125% | 9/24/25       | 4,000               | 3,980                 |
| <sup>2</sup> UBS Group AG                                     | 4.125% | 4/15/26       | 3,380               | 3,347                 |
| UBS Group AG                                                  | 4.550% | 4/17/26       | 3,500               | 3,488                 |
| <sup>2</sup> UBS Group AG                                     | 5.711% | 1/12/27       | 3,478               | 3,501                 |
| <sup>2</sup> UBS Group AG                                     | 1.305% | 2/2/27        | 15,560              | 14,953                |
| US Bancorp                                                    | 3.950% | 11/17/25      | 12,000              | 11,935                |
| US Bancorp                                                    | 5.727% | 10/21/26      | 31,006              | 31,196                |
| US Bancorp                                                    | 6.787% | 10/26/27      | 5,090               | 5,258                 |
| US Bank NA                                                    | 4.507% | 10/22/27      | 750                 | 746                   |
| <sup>3</sup> US Bank NA, SOFR + 0.690%                        | 5.296% | 10/22/27      | 4,000               | 4,001                 |
| Voya Financial Inc.                                           | 3.650% | 6/15/26       | 1,240               | 1,220                 |
| Wells Fargo & Co.                                             | 2.164% | 2/11/26       | 8,452               | 8,425                 |



Ultra-Short Bond ETF

|                                                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|
| Wells Fargo & Co.                                                          | 3.000% | 4/22/26       | 1,000               | 978                   |
| Wells Fargo & Co.                                                          | 2.188% | 4/30/26       | 10,960              | 10,859                |
| Wells Fargo & Co.                                                          | 4.540% | 8/15/26       | 16,992              | 16,953                |
| Wells Fargo & Co.                                                          | 3.000% | 10/23/26      | 5,048               | 4,894                 |
| Willis North America Inc.                                                  | 4.650% | 6/15/27       | 1,900               | 1,896                 |
|                                                                            |        |               |                     | <b>1,305,592</b>      |
| <b>Health Care (3.5%)</b>                                                  |        |               |                     |                       |
| AbbVie Inc.                                                                | 4.800% | 3/15/27       | 20,545              | 20,663                |
| Amgen Inc.                                                                 | 3.125% | 5/1/25        | 190                 | 189                   |
| Baxter International Inc.                                                  | 1.915% | 2/1/27        | 2,240               | 2,112                 |
| Cigna Group                                                                | 1.250% | 3/15/26       | 2,000               | 1,919                 |
| Cigna Group                                                                | 3.400% | 3/1/27        | 1,500               | 1,458                 |
| CVS Health Corp.                                                           | 3.875% | 7/20/25       | 9,711               | 9,641                 |
| CVS Health Corp.                                                           | 5.000% | 2/20/26       | 3,000               | 2,997                 |
| CVS Health Corp.                                                           | 2.875% | 6/1/26        | 21,294              | 20,675                |
| Elevance Health Inc.                                                       | 5.350% | 10/15/25      | 650                 | 653                   |
| Elevance Health Inc.                                                       | 1.500% | 3/15/26       | 364                 | 351                   |
| Elevance Health Inc.                                                       | 4.500% | 10/30/26      | 7,300               | 7,284                 |
| GE HealthCare Technologies Inc.                                            | 5.600% | 11/15/25      | 23,232              | 23,378                |
| HCA Inc.                                                                   | 5.250% | 6/15/26       | 1,500               | 1,503                 |
| HCA Inc.                                                                   | 4.500% | 2/15/27       | 13,000              | 12,874                |
| HCA Inc.                                                                   | 3.125% | 3/15/27       | 2,000               | 1,925                 |
| Laboratory Corp. of America Holdings                                       | 1.550% | 6/1/26        | 1,201               | 1,148                 |
| Quest Diagnostics Inc.                                                     | 3.500% | 3/30/25       | 15,485              | 15,430                |
| Shire Acquisitions Investments Ireland DAC                                 | 3.200% | 9/23/26       | 3,748               | 3,664                 |
| <sup>2</sup> Solvitem Corp.                                                | 5.450% | 2/25/27       | 15,957              | 16,097                |
| Stryker Corp.                                                              | 3.375% | 11/1/25       | 608                 | 601                   |
| <sup>3</sup> UnitedHealth Group Inc., SOFR + 0.500%                        | 5.137% | 7/15/26       | 10,240              | 10,267                |
| Zoetis Inc.                                                                | 4.500% | 11/13/25      | 250                 | 249                   |
| Zoetis Inc.                                                                | 5.400% | 11/14/25      | 695                 | 699                   |
|                                                                            |        |               |                     | <b>155,777</b>        |
| <b>Industrials (2.8%)</b>                                                  |        |               |                     |                       |
| <sup>2</sup> BAE Systems Holdings Inc.                                     | 3.850% | 12/15/25      | 3,000               | 2,972                 |
| Boeing Co.                                                                 | 2.750% | 2/1/26        | 1,310               | 1,278                 |
| Boeing Co.                                                                 | 2.196% | 2/4/26        | 1,470               | 1,425                 |
| Boeing Co.                                                                 | 6.259% | 5/1/27        | 1,820               | 1,862                 |
| <sup>5</sup> Brisbane Airport Corp. Pty Ltd.                               | 3.900% | 4/24/25       | 7,500               | 4,628                 |
| CNH Industrial Capital LLC                                                 | 5.450% | 10/14/25      | 820                 | 825                   |
| <sup>2</sup> Daimler Truck Finance North America LLC                       | 3.500% | 4/7/25        | 334                 | 333                   |
| <sup>2</sup> Daimler Truck Finance North America LLC                       | 5.600% | 8/8/25        | 4,995               | 5,016                 |
| <sup>2</sup> Daimler Truck Finance North America LLC                       | 5.150% | 1/16/26       | 3,848               | 3,860                 |
| <sup>2</sup> Daimler Truck Finance North America LLC                       | 5.000% | 1/15/27       | 5,075               | 5,084                 |
| Delta Air Lines Inc.                                                       | 7.375% | 1/15/26       | 16,860              | 17,236                |
| GE Capital International Funding Co. Unlimited Co.                         | 3.373% | 11/15/25      | 6,643               | 6,549                 |
| Huntington Ingalls Industries Inc.                                         | 3.844% | 5/1/25        | 9,140               | 9,095                 |
| Ingersoll Rand Inc.                                                        | 5.197% | 6/15/27       | 11,429              | 11,558                |
| Johnson Controls International plc                                         | 3.900% | 2/14/26       | 1,940               | 1,922                 |
| <sup>5</sup> Lonsdale Finance Pty Ltd.                                     | 3.900% | 10/15/25      | 8,360               | 5,138                 |
| Northrop Grumman Corp.                                                     | 3.200% | 2/1/27        | 5,320               | 5,169                 |
| Otis Worldwide Corp.                                                       | 2.056% | 4/5/25        | 381                 | 378                   |
| <sup>5</sup> Pacific National Finance Pty Ltd.                             | 5.250% | 5/19/25       | 1,320               | 816                   |
| Parker-Hannifin Corp.                                                      | 3.250% | 3/1/27        | 500                 | 486                   |
| Republic Services Inc.                                                     | 0.875% | 11/15/25      | 9,718               | 9,400                 |
| RTX Corp.                                                                  | 3.950% | 8/16/25       | 570                 | 567                   |
| RTX Corp.                                                                  | 2.650% | 11/1/26       | 2,030               | 1,963                 |
| Ryder System Inc.                                                          | 4.625% | 6/1/25        | 9,731               | 9,710                 |
| Ryder System Inc.                                                          | 3.350% | 9/1/25        | 899                 | 890                   |
| Ryder System Inc.                                                          | 2.900% | 12/1/26       | 2,000               | 1,929                 |
| Southwest Airlines Co.                                                     | 5.125% | 6/15/27       | 12,148              | 12,210                |
| <sup>3.5</sup> WSO Finance Pty Ltd., 3M Australian Bank Bill Rate + 2.000% | 6.415% | 7/14/26       | 780                 | 487                   |
|                                                                            |        |               |                     | <b>122,786</b>        |
| <b>Materials (1.6%)</b>                                                    |        |               |                     |                       |
| CEMEX Materials LLC                                                        | 7.700% | 7/21/25       | 2,910               | 2,941                 |
| Corp. Nacional del Cobre de Chile                                          | 3.625% | 8/1/27        | 3,745               | 3,590                 |
| DuPont de Nemours Inc.                                                     | 4.493% | 11/15/25      | 10,048              | 10,023                |
| Eastman Chemical Co.                                                       | 3.800% | 3/15/25       | 302                 | 301                   |
| Ecolab Inc.                                                                | 2.700% | 11/1/26       | 7,230               | 7,000                 |
| <sup>2</sup> Georgia-Pacific LLC                                           | 0.950% | 5/15/26       | 2,642               | 2,509                 |
| <sup>2</sup> Glencore Funding LLC                                          | 4.000% | 4/16/25       | 4,546               | 4,531                 |

Ultra-Short Bond ETF

|                                           | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> Glencore Funding LLC         | 1.625% | 9/1/25        | 3,265               | 3,195                 |
| Newmont Corp. / Newcrest Finance Pty Ltd. | 5.300% | 3/15/26       | 8,920               | 8,974                 |
| Nutrien Ltd.                              | 5.950% | 11/7/25       | 21,268              | 21,468                |
| Nutrien Ltd.                              | 4.000% | 12/15/26      | 2,659               | 2,622                 |
| Southern Copper Corp.                     | 3.875% | 4/23/25       | 2,549               | 2,539                 |
|                                           |        |               |                     | <b>69,693</b>         |
| <b>Real Estate (3.2%)</b>                 |        |               |                     |                       |
| American Tower Corp.                      | 4.000% | 6/1/25        | 12,593              | 12,531                |
| American Tower Corp.                      | 1.300% | 9/15/25       | 1,821               | 1,777                 |
| AvalonBay Communities Inc.                | 2.950% | 5/11/26       | 200                 | 195                   |
| AvalonBay Communities Inc.                | 2.900% | 10/15/26      | 3,720               | 3,608                 |
| Boston Properties LP                      | 3.650% | 2/1/26        | 6,036               | 5,949                 |
| Brixmor Operating Partnership LP          | 3.850% | 2/1/25        | 6,010               | 6,001                 |
| Brixmor Operating Partnership LP          | 4.125% | 6/15/26       | 8,200               | 8,118                 |
| COPT Defense Properties LP                | 2.250% | 3/15/26       | 2,500               | 2,419                 |
| Crown Castle Inc.                         | 4.450% | 2/15/26       | 2,522               | 2,513                 |
| Crown Castle Inc.                         | 3.700% | 6/15/26       | 2,760               | 2,715                 |
| Crown Castle Inc.                         | 2.900% | 3/15/27       | 654                 | 628                   |
| CubeSmart LP                              | 4.000% | 11/15/25      | 665                 | 660                   |
| CubeSmart LP                              | 3.125% | 9/1/26        | 15,903              | 15,458                |
| DOC DR LLC                                | 4.300% | 3/15/27       | 1,425               | 1,408                 |
| Equinix Inc.                              | 1.250% | 7/15/25       | 1,151               | 1,128                 |
| Equinix Inc.                              | 1.000% | 9/15/25       | 750                 | 730                   |
| ERP Operating LP                          | 3.375% | 6/1/25        | 11,420              | 11,347                |
| Essex Portfolio LP                        | 3.500% | 4/1/25        | 11,460              | 11,415                |
| Essex Portfolio LP                        | 3.375% | 4/15/26       | 240                 | 236                   |
| Extra Space Storage LP                    | 3.500% | 7/1/26        | 3,764               | 3,696                 |
| Healthpeak OP LLC                         | 3.400% | 2/1/25        | 3,790               | 3,783                 |
| Healthpeak OP LLC                         | 4.000% | 6/1/25        | 5,870               | 5,840                 |
| Host Hotels & Resorts LP                  | 4.500% | 2/1/26        | 2,847               | 2,831                 |
| NNN REIT Inc.                             | 4.000% | 11/15/25      | 14,033              | 13,924                |
| NNN REIT Inc.                             | 3.600% | 12/15/26      | 2,897               | 2,835                 |
| Omega Healthcare Investors Inc.           | 4.500% | 1/15/25       | 870                 | 869                   |
| Prologis LP                               | 3.250% | 6/30/26       | 268                 | 263                   |
| Public Storage Operating Co.              | 0.875% | 2/15/26       | 990                 | 950                   |
| Realty Income Corp.                       | 4.625% | 11/1/25       | 2,570               | 2,567                 |
| Realty Income Corp.                       | 4.125% | 10/15/26      | 845                 | 837                   |
| Sabra Health Care LP                      | 5.125% | 8/15/26       | 519                 | 519                   |
| Simon Property Group LP                   | 3.300% | 1/15/26       | 620                 | 611                   |
| UDR Inc.                                  | 3.500% | 7/1/27        | 5,000               | 4,843                 |
| Ventas Realty LP                          | 2.650% | 1/15/25       | 3,585               | 3,581                 |
| Ventas Realty LP                          | 4.125% | 1/15/26       | 1,766               | 1,752                 |
| Welltower OP LLC                          | 4.000% | 6/1/25        | 2,738               | 2,727                 |
| Welltower OP LLC                          | 4.250% | 4/1/26        | 425                 | 423                   |
|                                           |        |               |                     | <b>141,687</b>        |
| <b>Technology (2.5%)</b>                  |        |               |                     |                       |
| Broadcom Inc.                             | 3.150% | 11/15/25      | 340                 | 335                   |
| Broadcom Inc.                             | 5.050% | 7/12/27       | 6,000               | 6,057                 |
| Dell International LLC / EMC Corp.        | 4.900% | 10/1/26       | 3,810               | 3,819                 |
| Hewlett Packard Enterprise Co.            | 4.900% | 10/15/25      | 337                 | 337                   |
| Hewlett Packard Enterprise Co.            | 1.750% | 4/1/26        | 7,581               | 7,301                 |
| Hewlett Packard Enterprise Co.            | 4.450% | 9/25/26       | 19,058              | 18,960                |
| HP Inc.                                   | 2.200% | 6/17/25       | 26,394              | 26,057                |
| Intel Corp.                               | 4.875% | 2/10/26       | 2,250               | 2,250                 |
| Intel Corp.                               | 2.600% | 5/19/26       | 1,300               | 1,261                 |
| Intel Corp.                               | 3.750% | 3/25/27       | 1,250               | 1,217                 |
| NXP BV / NXP Funding LLC                  | 5.350% | 3/1/26        | 2,922               | 2,933                 |
| NXP BV / NXP Funding LLC / NXP USA Inc.   | 3.875% | 6/18/26       | 11,509              | 11,348                |
| Oracle Corp.                              | 2.500% | 4/1/25        | 15,989              | 15,889                |
| Oracle Corp.                              | 5.800% | 11/10/25      | 83                  | 84                    |
| Oracle Corp.                              | 1.650% | 3/25/26       | 300                 | 289                   |
| Oracle Corp.                              | 2.650% | 7/15/26       | 9,388               | 9,107                 |
| VMware LLC                                | 4.650% | 5/15/27       | 1,000               | 996                   |
|                                           |        |               |                     | <b>108,240</b>        |
| <b>Utilities (4.0%)</b>                   |        |               |                     |                       |
| Ameren Corp.                              | 3.650% | 2/15/26       | 5,530               | 5,459                 |
| American Electric Power Co. Inc.          | 5.699% | 8/15/25       | 10,000              | 10,042                |
| American Water Capital Corp.              | 2.950% | 9/1/27        | 1,000               | 955                   |
| Appalachian Power Co.                     | 3.400% | 6/1/25        | 3,129               | 3,108                 |

Ultra-Short Bond ETF

|                                                          |                                                         | Coupon        | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------------------------------|---------------------------------------------------------|---------------|---------------|---------------------|-----------------------|
|                                                          | Atmos Energy Corp.                                      | 3.000%        | 6/15/27       | 3,970               | 3,822                 |
|                                                          | Berkshire Hathaway Energy Co.                           | 4.050%        | 4/15/25       | 614                 | 613                   |
| <sup>3</sup>                                             | Consolidated Edison Co. of New York Inc., SOFR + 0.520% | 5.002%        | 11/18/27      | 7,760               | 7,777                 |
|                                                          | Constellation Energy Generation LLC                     | 3.250%        | 6/1/25        | 7,555               | 7,502                 |
| <sup>5</sup>                                             | DBNGP Finance Co. Pty Ltd.                              | 4.225%        | 5/28/25       | 4,850               | 2,988                 |
|                                                          | Dominion Energy Inc.                                    | 1.450%        | 4/15/26       | 976                 | 936                   |
|                                                          | DTE Energy Co.                                          | 4.950%        | 7/1/27        | 4,395               | 4,411                 |
|                                                          | Duke Energy Corp.                                       | 0.900%        | 9/15/25       | 887                 | 863                   |
|                                                          | Duke Energy Corp.                                       | 2.650%        | 9/1/26        | 21,183              | 20,504                |
|                                                          | Entergy Corp.                                           | 2.950%        | 9/1/26        | 446                 | 433                   |
|                                                          | Eskom Holdings SOC Ltd.                                 | 7.125%        | 2/11/25       | 11,415              | 11,394                |
|                                                          | Eversource Energy                                       | 0.800%        | 8/15/25       | 1,258               | 1,226                 |
|                                                          | Exelon Corp.                                            | 3.950%        | 6/15/25       | 1,118               | 1,113                 |
|                                                          | FirstEnergy Corp.                                       | 1.600%        | 1/15/26       | 5,850               | 5,643                 |
|                                                          | FirstEnergy Corp.                                       | 3.900%        | 7/15/27       | 6,000               | 5,850                 |
|                                                          | ITC Holdings Corp.                                      | 3.250%        | 6/30/26       | 2,382               | 2,328                 |
|                                                          | NextEra Energy Capital Holdings Inc.                    | 5.749%        | 9/1/25        | 1,370               | 1,378                 |
|                                                          | NextEra Energy Capital Holdings Inc.                    | 4.950%        | 1/29/26       | 11,460              | 11,486                |
|                                                          | NiSource Inc.                                           | 0.950%        | 8/15/25       | 27,150              | 26,496                |
|                                                          | PPL Capital Funding Inc.                                | 3.100%        | 5/15/26       | 5,662               | 5,530                 |
|                                                          | Public Service Enterprise Group Inc.                    | 0.800%        | 8/15/25       | 1,865               | 1,819                 |
|                                                          | San Diego Gas & Electric Co.                            | 2.500%        | 5/15/26       | 2,026               | 1,970                 |
|                                                          | Sempra                                                  | 5.400%        | 8/1/26        | 7,901               | 7,965                 |
|                                                          | Sempra                                                  | 3.250%        | 6/15/27       | 1,240               | 1,193                 |
|                                                          | Sierra Pacific Power Co.                                | 2.600%        | 5/1/26        | 1,713               | 1,667                 |
|                                                          | Southern California Edison Co.                          | 4.400%        | 9/6/26        | 2,225               | 2,216                 |
|                                                          | Southern Co.                                            | 5.150%        | 10/6/25       | 11,535              | 11,569                |
|                                                          | Virginia Electric & Power Co.                           | 3.150%        | 1/15/26       | 330                 | 325                   |
| <sup>1</sup>                                             | Virginia Power Fuel Securitization LLC                  | 5.088%        | 5/1/29        | 3,015               | 3,023                 |
| <sup>2</sup>                                             | Vistra Operations Co. LLC                               | 5.050%        | 12/30/26      | 1,440               | 1,441                 |
|                                                          | WEC Energy Group Inc.                                   | 5.000%        | 9/27/25       | 450                 | 451                   |
|                                                          | WEC Energy Group Inc.                                   | 4.750%        | 1/9/26        | 293                 | 293                   |
|                                                          | WEC Energy Group Inc.                                   | 5.600%        | 9/12/26       | 414                 | 419                   |
|                                                          |                                                         |               |               | 176,208             |                       |
| <b>Total Corporate Bonds (Cost \$2,785,869)</b>          |                                                         |               |               |                     | <b>2,794,619</b>      |
| <b>Sovereign Bonds (1.6%)</b>                            |                                                         |               |               |                     |                       |
| <sup>2</sup>                                             | CDP Financial Inc.                                      | 0.875%        | 6/10/25       | 27,500              | 27,072                |
|                                                          | CDP Financial Inc.                                      | 0.875%        | 6/10/25       | 1,500               | 1,477                 |
|                                                          | Dominican Republic                                      | 6.875%        | 1/29/26       | 3,895               | 3,929                 |
|                                                          | Dominican Republic                                      | 5.950%        | 1/25/27       | 1,140               | 1,134                 |
|                                                          | Federative Republic of Brazil                           | 8.750%        | 2/4/25        | 2,660               | 2,660                 |
| <sup>2</sup>                                             | Ontario Teachers Finance Trust                          | 1.375%        | 4/15/25       | 7,004               | 6,941                 |
|                                                          | Republic of Chile                                       | 2.750%        | 1/31/27       | 2,605               | 2,483                 |
|                                                          | Republic of Guatemala                                   | 4.500%        | 5/3/26        | 580                 | 568                   |
|                                                          | Republic of Guatemala                                   | 4.375%        | 6/5/27        | 2,218               | 2,127                 |
|                                                          | Republic of Paraguay                                    | 5.000%        | 4/15/26       | 4,550               | 4,523                 |
|                                                          | Republic of Peru                                        | 7.350%        | 7/21/25       | 993                 | 1,006                 |
|                                                          | Sultanate of Oman                                       | 4.750%        | 6/15/26       | 4,879               | 4,827                 |
|                                                          | United Mexican States                                   | 4.125%        | 1/21/26       | 13,734              | 13,588                |
| <b>Total Sovereign Bonds (Cost \$72,203)</b>             |                                                         |               |               |                     | <b>72,335</b>         |
|                                                          |                                                         |               |               |                     | Shares                |
| <b>Temporary Cash Investments (6.7%)</b>                 |                                                         |               |               |                     |                       |
| <b>Money Market Fund (1.3%)</b>                          |                                                         |               |               |                     |                       |
| <sup>6</sup>                                             | Vanguard Market Liquidity Fund                          | 4.466%        |               | 564,587             | 56,459                |
|                                                          |                                                         |               | Maturity Date | Face Amount (\$000) | Market Value (\$000)  |
| <b>U.S. Government and Agency Obligations (5.4%)</b>     |                                                         |               |               |                     |                       |
| <sup>7,8</sup>                                           | United States Treasury Bill                             | 4.240%–4.303% | 11/28/25      | 98,670              | 95,075                |
|                                                          | United States Treasury Bill                             | 4.167%        | 12/26/25      | 151,000             | 144,967               |
|                                                          |                                                         |               |               |                     | <b>240,042</b>        |
| <b>Total Temporary Cash Investments (Cost \$296,490)</b> |                                                         |               |               |                     | <b>296,501</b>        |

# Ultra-Short Bond ETF

|                                                                         | Counterparty | Expiration Date | Exercise Rate | Notional Amount on Underlying Swap (\$000) | Market Value (\$000) |
|-------------------------------------------------------------------------|--------------|-----------------|---------------|--------------------------------------------|----------------------|
| Options Purchased (0.0%)                                                |              |                 |               |                                            |                      |
| Over-the-Counter Swaptions (0.0%)                                       |              |                 |               |                                            |                      |
| Put Swaptions                                                           |              |                 |               |                                            |                      |
| 2-Year Interest Rate Swap, Receives SOFR Annually, Pays 4.100% Annually | WFB          | 1/16/25         | 4.100%        | 29,500                                     | 45                   |
| 2-Year Interest Rate Swap, Receives SOFR Annually, Pays 4.100% Annually | BANA         | 1/16/25         | 4.100%        | 29,500                                     | 44                   |
| Total Options Purchased (Cost \$—)                                      |              |                 |               |                                            | 89                   |
| Total Investments (100.4%) (Cost \$4,408,046)                           |              |                 |               |                                            | 4,425,977            |
| Other Assets and Liabilities—Net (-0.4%)                                |              |                 |               |                                            | (18,094)             |
| Net Assets (100%)                                                       |              |                 |               |                                            | 4,407,883            |

Cost is in \$000.

- See Note A in Notes to Financial Statements.
  - 1 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
  - 2 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2024, the aggregate value was \$1,119,618,000, representing 25.4% of net assets.
  - 3 Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
  - 4 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
  - 5 Face amount denominated in Australian dollars.
  - 6 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
  - 7 Securities with a value of \$1,441,000 have been segregated as initial margin for open centrally cleared swap contracts.
  - 8 Securities with a value of \$1,142,000 have been segregated as initial margin for open futures contracts.
- 3M—3-month.  
BANA—Bank of America, N.A.  
DAC—Designated Activity Company.  
REIT—Real Estate Investment Trust.  
REMICS—Real Estate Mortgage Investment Conduits.  
SOFR—Secured Overnight Financing Rate.  
SOFR30A—30 Day Average Secured Overnight Financing Rate.  
WFB—Wells Fargo Bank N.A.

## Derivative Financial Instruments Outstanding as of Period End

### Options Written

|                                                                         | Counterparty | Expiration Date | Exercise Rate | Notional Amount on Underlying Swap (\$000) | Market Value (\$000) |
|-------------------------------------------------------------------------|--------------|-----------------|---------------|--------------------------------------------|----------------------|
| Over-the-Counter Swaptions                                              |              |                 |               |                                            |                      |
| Put Swaptions                                                           |              |                 |               |                                            |                      |
| 2-Year Interest Rate Swap, Pays SOFR Annually, Receives 3.850% Annually | BANA         | 1/16/25         | 3.850%        | 29,500                                     | (146)                |
| 2-Year Interest Rate Swap, Pays SOFR Annually, Receives 3.850% Annually | WFB          | 1/16/25         | 3.850%        | 29,500                                     | (146)                |
| Total Options Written (Premiums Received \$—)                           |              |                 |               |                                            | (292)                |

BANA—Bank of America, N.A.  
SOFR—Secured Overnight Financing Rate.  
WFB—Wells Fargo Bank N.A.

### Futures Contracts

|                           | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) (\$000) |
|---------------------------|------------|----------------------------------|-----------------|----------------------------------------------------------|
| Long Futures Contracts    |            |                                  |                 |                                                          |
| 2-Year U.S. Treasury Note | March 2025 | 707                              | 145,366         | (238)                                                    |

## Ultra-Short Bond ETF

## Futures Contracts (continued)

|                           |            |                                  |                 | (\$'000)                                         |
|---------------------------|------------|----------------------------------|-----------------|--------------------------------------------------|
|                           | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
| Short Futures Contracts   |            |                                  |                 |                                                  |
| 5-Year U.S. Treasury Note | March 2025 | (315)                            | (33,486)        | 238                                              |

### Forward Currency Contracts

| Counterparty                  | Contract<br>Settlement<br>Date | Contract Amount (000) |        |         |        | Unrealized<br>Appreciation<br>(\$000) | Unrealized<br>Depreciation<br>(\$000) |
|-------------------------------|--------------------------------|-----------------------|--------|---------|--------|---------------------------------------|---------------------------------------|
|                               |                                | Receive               |        | Deliver |        |                                       |                                       |
| Deutsche Bank AG              | 1/29/25                        | AUD                   | 7,152  | USD     | 4,620  | —                                     | (194)                                 |
| UBS AG                        | 3/19/25                        | EUR                   | 575    | USD     | 600    | —                                     | (3)                                   |
| State Street Bank & Trust Co. | 1/29/25                        | USD                   | 27,842 | AUD     | 42,927 | 1,272                                 | —                                     |
| Toronto-Dominion Bank         | 3/19/25                        | USD                   | 1,437  | AUD     | 2,306  | 9                                     | —                                     |
| Toronto-Dominion Bank         | 3/19/25                        | USD                   | 2,571  | EUR     | 2,463  | 11                                    | —                                     |
|                               |                                |                       |        |         |        | 1,292                                 | (197)                                 |

AUD—Australian dollar.

EUR—euro.

USD—U.S. dollar.

At December 31, 2024, the counterparties had deposited in segregated accounts securities with a value of \$984,000 in connection with open forward currency contracts.

## Centrally Cleared Interest Rate Swaps

| Termination Date | Future Effective Date | Notional Amount (\$000) | Interest Rate Received (%) | Interest Rate Paid (%) | Value (\$000) | Unrealized Appreciation (Depreciation) (\$000) |
|------------------|-----------------------|-------------------------|----------------------------|------------------------|---------------|------------------------------------------------|
| 11/7/25          | N/A                   | 630,000                 | 4.205 <sup>1</sup>         | (4.565) <sup>2</sup>   | (423)         | (459)                                          |
| 11/9/26          | N/A                   | 320,000                 | 4.565 <sup>3</sup>         | (3.993) <sup>4</sup>   | 855           | 893                                            |
|                  |                       |                         |                            |                        | 432           | 434                                            |

1 Interest payment received/paid at maturity.

2 Based on Secured Overnight Financing Rate (SOFR) as of the most recent reset date. Interest payment received/paid at maturity.

3 Based on Secured Overnight Financing Rate (SOFR) as of the most recent reset date. Interest payment received/paid annually.

4 Interest payment received/paid annually.



# Statement of Assets and Liabilities

As of December 31, 2024

| (\$000s, except shares, footnotes, and per-share amounts) | Amount           |
|-----------------------------------------------------------|------------------|
| <b>Assets</b>                                             |                  |
| Investments in Securities, at Value                       |                  |
| Unaffiliated Issuers (Cost \$4,351,590)                   | 4,369,518        |
| Affiliated Issuers (Cost \$56,456)                        | 56,459           |
| Total Investments in Securities                           | 4,425,977        |
| Investment in Vanguard                                    | 122              |
| Cash                                                      | 2,113            |
| Foreign Currency, at Value (Cost \$2,152)                 | 2,137            |
| Receivables for Investment Securities Sold                | 89,183           |
| Receivables for Accrued Income                            | 32,350           |
| Receivables for Capital Shares Issued                     | 549              |
| Variation Margin Receivable—Futures Contracts             | 51               |
| Unrealized Appreciation—Forward Currency Contracts        | 1,292            |
| <b>Total Assets</b>                                       | <b>4,553,774</b> |
| <b>Liabilities</b>                                        |                  |
| Payables for Investment Securities Purchased              | 145,200          |
| Payables to Vanguard                                      | 189              |
| Options Written, at Value (Premiums Received \$0)         | 292              |
| Unrealized Depreciation—Forward Currency Contracts        | 197              |
| Variation Margin Payable—Centrally Cleared Swap Contracts | 13               |
| <b>Total Liabilities</b>                                  | <b>145,891</b>   |
| <b>Net Assets</b>                                         | <b>4,407,883</b> |

At December 31, 2024, net assets consisted of:

|                                     |                  |
|-------------------------------------|------------------|
| Paid-in Capital                     | 4,414,157        |
| Total Distributable Earnings (Loss) | (6,274)          |
| <b>Net Assets</b>                   | <b>4,407,883</b> |

|                                                                                                               |                |
|---------------------------------------------------------------------------------------------------------------|----------------|
| <b>Net Assets</b>                                                                                             |                |
| Applicable to 88,900,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 4,407,883      |
| <b>Net Asset Value Per Share</b>                                                                              | <b>\$49.58</b> |

## Statement of Operations

|                                                                        | Year Ended<br>December 31, 2024<br>(\$000) |
|------------------------------------------------------------------------|--------------------------------------------|
| <b>Investment Income</b>                                               |                                            |
| <b>Income</b>                                                          |                                            |
| Interest <sup>1</sup>                                                  | 229,592                                    |
| Total Income                                                           | 229,592                                    |
| <b>Expenses</b>                                                        |                                            |
| The Vanguard Group—Note B                                              |                                            |
| Investment Advisory Services                                           | 517                                        |
| Management and Administrative                                          | 3,414                                      |
| Marketing and Distribution                                             | 191                                        |
| Custodian Fees                                                         | 76                                         |
| Auditing Fees                                                          | 37                                         |
| Shareholders' Reports and Proxy Fees                                   | 149                                        |
| Trustees' Fees and Expenses                                            | 3                                          |
| Other Expenses                                                         | 18                                         |
| Total Expenses                                                         | 4,405                                      |
| Expenses Paid Indirectly                                               | (32)                                       |
| Net Expenses                                                           | 4,373                                      |
| <b>Net Investment Income</b>                                           | <b>225,219</b>                             |
| <b>Realized Net Gain (Loss)</b>                                        |                                            |
| Investment Securities Sold <sup>1,2</sup>                              | 6,707                                      |
| Futures Contracts                                                      | 3,280                                      |
| Swap Contracts                                                         | 376                                        |
| Forward Currency Contracts                                             | 4,723                                      |
| Foreign Currencies                                                     | 274                                        |
| <b>Realized Net Gain (Loss)</b>                                        | <b>15,360</b>                              |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                                            |
| Investment Securities <sup>1</sup>                                     | (1,923)                                    |
| Futures Contracts                                                      | 1,015                                      |
| Options Purchased                                                      | 89                                         |
| Options Written                                                        | (292)                                      |
| Swap Contracts                                                         | 434                                        |
| Forward Currency Contracts                                             | 1,685                                      |
| Foreign Currencies                                                     | (37)                                       |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>971</b>                                 |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>241,550</b>                             |

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$3,200,000, (\$4,000), and \$5,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$2,582,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|                                                                 | Year Ended December 31, |                 |
|-----------------------------------------------------------------|-------------------------|-----------------|
|                                                                 | 2024<br>(\$000)         | 2023<br>(\$000) |
| <b>Increase (Decrease) in Net Assets</b>                        |                         |                 |
| <b>Operations</b>                                               |                         |                 |
| Net Investment Income                                           | 225,219                 | 168,377         |
| Realized Net Gain (Loss)                                        | 15,360                  | (11,617)        |
| Change in Unrealized Appreciation (Depreciation)                | 971                     | 47,022          |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 241,550                 | 203,782         |
| <b>Distributions</b>                                            |                         |                 |
| Total Distributions                                             | (226,200)               | (168,929)       |
| <b>Capital Share Transactions</b>                               |                         |                 |
| Issued                                                          | 1,418,561               | 2,118,067       |
| Issued in Lieu of Cash Distributions                            | —                       | —               |
| Redeemed                                                        | (1,119,459)             | (1,324,762)     |
| Net Increase (Decrease) from Capital Share Transactions         | 299,102                 | 793,305         |
| Total Increase (Decrease)                                       | 314,452                 | 828,158         |
| <b>Net Assets</b>                                               |                         |                 |
| Beginning of Period                                             | 4,093,431               | 3,265,273       |
| End of Period                                                   | 4,407,883               | 4,093,431       |

See accompanying Notes, which are an integral part of the Financial Statements.

## Financial Highlights

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                    | April 05<br>2021 <sup>1</sup> to<br>December 31, |
|--------------------------------------------------------|-------------------------|--------------------|--------------------|--------------------------------------------------|
|                                                        | 2024                    | 2023               | 2022               | 2021                                             |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$49.41</b>          | <b>\$48.95</b>     | <b>\$49.93</b>     | <b>\$50.00</b>                                   |
| <b>Investment Operations</b>                           |                         |                    |                    |                                                  |
| Net Investment Income <sup>2</sup>                     | 2.553                   | 2.237              | .827               | .138                                             |
| Net Realized and Unrealized Gain (Loss) on Investments | .176                    | .425               | (1.044)            | (.077)                                           |
| Total from Investment Operations                       | 2.729                   | 2.662              | (.217)             | .061                                             |
| <b>Distributions</b>                                   |                         |                    |                    |                                                  |
| Dividends from Net Investment Income                   | (2.559)                 | (2.202)            | (.763)             | (.123)                                           |
| Distributions from Realized Capital Gains              | —                       | —                  | —                  | (.008)                                           |
| Total Distributions                                    | (2.559)                 | (2.202)            | (.763)             | (.131)                                           |
| <b>Net Asset Value, End of Period</b>                  | <b>\$49.58</b>          | <b>\$49.41</b>     | <b>\$48.95</b>     | <b>\$49.93</b>                                   |
| <b>Total Return</b>                                    | <b>5.66%</b>            | <b>5.56%</b>       | <b>-0.43%</b>      | <b>0.12%</b>                                     |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                    |                                                  |
| Net Assets, End of Period (Millions)                   | \$4,408                 | \$4,093            | \$3,265            | \$2,040                                          |
| Ratio of Total Expenses to Average Net Assets          | 0.10% <sup>3</sup>      | 0.10% <sup>3</sup> | 0.10% <sup>3</sup> | 0.10% <sup>4</sup>                               |
| Ratio of Net Investment Income to Average Net Assets   | 5.15%                   | 4.55%              | 1.68%              | 0.37% <sup>4</sup>                               |
| Portfolio Turnover Rate <sup>5</sup>                   | 62%                     | 73%                | 73%                | 22%                                              |

1 Inception.

2 Calculated based on average shares outstanding.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.10%.

4 Annualized.

5 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

## Notes to Financial Statements

Vanguard Ultra-Short Bond ETF is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. ETF Shares are listed for trading on Cboe BZX Exchange, Inc; they can be purchased and sold through a broker.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

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

3. **Swaptions:** The fund invests in options on swaps, which are transacted over-the-counter (OTC) and not on an exchange. The fund enters into swaptions to adjust the fund's sensitivity to interest rates or to adjust its exposure to the underlying investments. The fund may purchase a swaption from a counterparty whereby the fund has the right to enter into a swap in which the fund will pay either a fixed percentage rate or a floating rate, which is reset periodically based on short-term interest rates, and receive a different floating rate, each applied to a notional amount. The fund may also sell a swaption to a counterparty whereby the fund grants the counterparty the right to enter into a swap in which the fund will pay a floating rate and receive a fixed rate, each applied to a notional amount. Swaptions also include options that allow an existing swap to be terminated or extended by one of the counterparties. Unlike exchange-traded options, which are standardized with respect to the underlying instrument, expiration date, contract size, and strike price, the terms of OTC options generally are established through negotiation with the other party to the option contract. Although this type of arrangement allows the purchaser or writer greater flexibility to tailor an option to its needs, OTC options generally involve greater credit risk than exchange-traded options. Credit risk involves the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund mitigates its counterparty risk by entering into swaptions with a diverse group of prequalified counterparties and monitoring their financial strength.

The primary risk associated with purchasing swaptions is that interest rates or the value of the underlying investments move in such a way that the exercise price of the swaption exceeds the value of the underlying investment, the position is worthless at expiration, and the fund loses the premium paid. The primary risk associated with selling swaptions is that interest rates or the value of the underlying investments move in such a way that the exercise price of the swaption exceeds the value of the underlying investment, the counterparty exercises the swaption, and the resulting interest rate swap results in a negative cash flow to the fund in an amount greater than the premium received. A risk associated with all types of swaptions is the possibility that a counterparty may default on its obligations under the swaption contract.

Swaptions are valued based on market quotations received from independent pricing services or recognized dealers. The premium paid for a purchased swaption is recorded in the Statement of Assets and Liabilities as an asset and is subsequently adjusted daily based on the current market value of the swaption. The premium received for a written swaption is recorded in the Statement of Assets and Liabilities as an asset with an equal liability and is subsequently adjusted daily based on the current market value of the swaption. The notional amounts of option contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of swaptions are recorded in the Statement of Operations as unrealized appreciation (depreciation) until expired, closed, or exercised, at which time realized gains (losses) are recognized.

During the year ended December 31, 2024, the fund's average value of investments in swaptions purchased and swaptions written represented less than 1% of net assets, respectively, based on the average market values at each quarter-end during the period.

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

During the year ended December 31, 2024, the fund's average investments in long and short futures contracts represented 1% and 5% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

5. **Forward Currency Contracts:** The fund enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. Risks associated with these types of forward currency contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund



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

Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on forward currency contracts.

During the year ended December 31, 2024, the fund's average investment in forward currency contracts represented 2% of net assets, based on the average of the notional amounts at each quarter-end during the period.

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

The fund enters into interest rate swap transactions to adjust the fund's sensitivity to changes in interest rates and maintain the ability to generate income at prevailing market rates. Under the terms of the swaps, one party pays the other either an amount that is a fixed percentage rate or a floating rate, which is reset periodically based on short-term interest rates, applied to a notional amount. In return, the counterparty agrees to pay a different floating rate, which is reset periodically based on short-term interest rates, applied to the same notional amount.

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

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

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract.

During the year ended December 31, 2024, the fund's average amounts of investments in credit protection sold and credit protection purchased represented 0% of net assets, based on the average of the notional amounts at each quarter-end during the period. The average amount of investments in interest rate swaps represented 9% of net assets, based on the average of notional amounts at each quarter-end during the period.

7. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

8. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

9. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2024, the fund did not utilize the credit facilities or the Interfund Lending Program.

10. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

**B.** In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2024, the fund had contributed to Vanguard capital in the amount of \$122,000, representing less than 0.01% of the fund's net assets and 0.05% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

**C.** The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2024, custodian fee offset arrangements reduced the fund's expenses by \$32,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2024, based on the inputs used to value them:

|                                                    | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000) |
|----------------------------------------------------|--------------------|--------------------|--------------------|------------------|
| <b>Investments</b>                                 |                    |                    |                    |                  |
| <b>Assets</b>                                      |                    |                    |                    |                  |
| U.S. Government and Agency Obligations             | —                  | 20,081             | —                  | 20,081           |
| Asset-Backed/Commercial Mortgage-Backed Securities | —                  | 1,242,352          | —                  | 1,242,352        |
| Corporate Bonds                                    | —                  | 2,794,619          | —                  | 2,794,619        |
| Sovereign Bonds                                    | —                  | 72,335             | —                  | 72,335           |
| Temporary Cash Investments                         | 56,459             | 240,042            | —                  | 296,501          |
| Options Purchased                                  | —                  | 89                 | —                  | 89               |
| <b>Total</b>                                       | <b>56,459</b>      | <b>4,369,518</b>   | <b>—</b>           | <b>4,425,977</b> |
| <b>Derivative Financial Instruments</b>            |                    |                    |                    |                  |
| <b>Assets</b>                                      |                    |                    |                    |                  |
| Futures Contracts <sup>1</sup>                     | 238                | —                  | —                  | 238              |
| Forward Currency Contracts                         | —                  | 1,292              | —                  | 1,292            |
| Swap Contracts                                     | 893 <sup>1</sup>   | —                  | —                  | 893              |
| <b>Total</b>                                       | <b>1,131</b>       | <b>1,292</b>       | <b>—</b>           | <b>2,423</b>     |
| <b>Liabilities</b>                                 |                    |                    |                    |                  |
| Options Written                                    | —                  | (292)              | —                  | (292)            |
| Futures Contracts <sup>1</sup>                     | (238)              | —                  | —                  | (238)            |
| Forward Currency Contracts                         | —                  | (197)              | —                  | (197)            |
| Swap Contracts                                     | (459) <sup>1</sup> | —                  | —                  | (459)            |
| <b>Total</b>                                       | <b>(697)</b>       | <b>(489)</b>       | <b>—</b>           | <b>(1,186)</b>   |

<sup>1</sup> Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

E. At December 31, 2024, the fair values of derivatives were reflected in the Statement of Assets and Liabilities as follows:

| Statement of Assets and Liabilities                                          | Interest Rate<br>Contracts<br>(\$000) | Foreign<br>Exchange<br>Contracts<br>(\$000) | Credit<br>Contracts<br>(\$000) | Total<br>(\$000) |
|------------------------------------------------------------------------------|---------------------------------------|---------------------------------------------|--------------------------------|------------------|
| Investments in Securities, at Value—Unaffiliated Issuers (Options Purchased) | 89                                    | —                                           | —                              | 89               |
| Unrealized Appreciation—Futures Contracts <sup>1</sup>                       | 238                                   | —                                           | —                              | 238              |
| Unrealized Appreciation—Centrally Cleared Swap Contracts <sup>1</sup>        | 893                                   | —                                           | —                              | 893              |
| Unrealized Appreciation—Forward Currency Contracts                           | —                                     | 1,292                                       | —                              | 1,292            |
| <b>Total Assets</b>                                                          | <b>1,220</b>                          | <b>1,292</b>                                | <b>—</b>                       | <b>2,512</b>     |
| Options Written, at Value                                                    | (292)                                 | —                                           | —                              | (292)            |
| Unrealized Depreciation—Futures Contracts <sup>1</sup>                       | (238)                                 | —                                           | —                              | (238)            |
| Unrealized Depreciation—Centrally Cleared Swap Contracts <sup>1</sup>        | (459)                                 | —                                           | —                              | (459)            |
| Unrealized Depreciation—Forward Currency Contracts                           | —                                     | (197)                                       | —                              | (197)            |
| <b>Total Liabilities</b>                                                     | <b>(989)</b>                          | <b>(197)</b>                                | <b>—</b>                       | <b>(1,186)</b>   |

<sup>1</sup> Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

Realized net gain (loss) and the change in unrealized appreciation (depreciation) on derivatives for the year ended December 31, 2024, were:

|                                                | Interest Rate<br>Contracts<br>(\$000) | Foreign<br>Exchange<br>Contracts<br>(\$000) | Credit<br>Contracts<br>(\$000) | Total<br>(\$000) |
|------------------------------------------------|---------------------------------------|---------------------------------------------|--------------------------------|------------------|
| Realized Net Gain (Loss) on Derivatives        |                                       |                                             |                                |                  |
| Futures Contracts                              | 3,280                                 | —                                           | —                              | 3,280            |
| Swap Contracts                                 | 325                                   | —                                           | 51                             | 376              |
| Forward Currency Contracts                     | —                                     | 4,723                                       | —                              | 4,723            |
| <b>Realized Net Gain (Loss) on Derivatives</b> | <b>3,605</b>                          | <b>4,723</b>                                | <b>51</b>                      | <b>8,379</b>     |

|                                                                 | Interest Rate<br>Contracts<br>(\$000) | Foreign<br>Exchange<br>Contracts<br>(\$000) | Credit<br>Contracts<br>(\$000) | Total<br>(\$000) |
|-----------------------------------------------------------------|---------------------------------------|---------------------------------------------|--------------------------------|------------------|
| Change in Unrealized Appreciation (Depreciation) on Derivatives |                                       |                                             |                                |                  |
| Futures Contracts                                               | 1,015                                 | —                                           | —                              | 1,015            |
| Options Purchased                                               | 89                                    | —                                           | —                              | 89               |
| Options Written                                                 | (292)                                 | —                                           | —                              | (292)            |
| Swap Contracts                                                  | 434                                   | —                                           | —                              | 434              |
| Forward Currency Contracts                                      | —                                     | 1,685                                       | —                              | 1,685            |
| Change in Unrealized Appreciation (Depreciation) on Derivatives | 1,246                                 | 1,685                                       | —                              | 2,931            |

F. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions, foreign currency transactions, and swap agreements were reclassified between the following accounts:

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 2,583             |
| Total Distributable Earnings (Loss) | (2,583)           |

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to capital loss carryforwards; the deferral of losses from wash sales; the deferral of losses from straddles; the recognition of unrealized gains or losses from certain derivative contracts; and the recognition of gain or loss from foreign currency hedges. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 761               |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | 18,834            |
| Capital Loss Carryforwards    | (25,869)          |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (6,274)           |

The tax character of distributions paid was as follows:

|                         | Year Ended December 31,   |                           |
|-------------------------|---------------------------|---------------------------|
|                         | 2024<br>Amount<br>(\$000) | 2023<br>Amount<br>(\$000) |
| Ordinary Income*        | 226,200                   | 168,929                   |
| Long-Term Capital Gains | —                         | —                         |
| Total                   | 226,200                   | 168,929                   |

\* Includes short-term capital gains, if any.

As of December 31, 2024, gross unrealized appreciation and depreciation for investments, and derivatives based on cost for U.S. federal income tax purposes were as follows:

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 4,407,352         |
| Gross Unrealized Appreciation              | 23,426            |
| Gross Unrealized Depreciation              | (4,592)           |
| Net Unrealized Appreciation (Depreciation) | 18,834            |

G. During the year ended December 31, 2024, the fund purchased \$2,438,050,000 of investment securities and sold \$2,092,654,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$367,013,000 and \$320,056,000, respectively. In addition, the fund purchased and sold investment securities of \$755,021,000 and \$600,681,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

## H. Capital shares issued and redeemed were:

|                                               | Year Ended December 31, |                         |
|-----------------------------------------------|-------------------------|-------------------------|
|                                               | 2024<br>Shares<br>(000) | 2023<br>Shares<br>(000) |
| Issued                                        | 28,650                  | 43,100                  |
| Issued in Lieu of Cash Distributions          | —                       | —                       |
| Redeemed                                      | (22,600)                | (26,950)                |
| Net Increase (Decrease) in Shares Outstanding | 6,050                   | 16,150                  |

I. Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

At December 31, 2024, two shareholders were each a record or beneficial owner of 25% of the fund's net assets with a combined ownership of 53%. If any of these shareholders were to redeem their investment in the fund, the redemption might result in an increase in the fund's expense ratio, cause the fund to incur higher transaction costs, or lead to the realization of taxable capital gains.

J. The fund adopted Accounting Standards Update 2023-07, Segment Reporting - Improvements to Reportable Segment Disclosures. The new guidance did not change how the fund identifies operating segments but did require incremental disclosure of information not previously required. Operating segments are components of an entity that engage in business activities, have discrete financial information available, and have their operating results regularly reviewed by a chief operating decision maker ("CODM"). The fund is considered a single segment. Vanguard's chief executive officer, chief investment officer, and chief financial officer, who are also officers of the fund, as well as the fund's chief financial officer collectively act as the CODM. Vanguard has established various management committees to assist the CODM with overseeing aspects of the fund's daily operations. Through these committees, the CODM manages the fund's operations to achieve a single investment objective, as detailed in its prospectus, through the execution of the fund's investment strategies. When assessing segment performance and making decisions about segment resources, the CODM relies on the fund's portfolio composition, total returns, expense ratios and changes in net assets which are consistent with the information contained in the fund's financial statements. Segment assets, liabilities, income, and expenses are also detailed in the accompanying financial statements.

K. Management has determined that no subsequent events or transactions occurred through the date the financial statements were issued that would require recognition or disclosure in these financial statements.



# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Ultra-Short Bond ETF

## ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Ultra-Short Bond ETF (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the "Fund") as of December 31, 2024, the related statement of operations for the year ended December 31, 2024, the statement of changes in net assets for each of the two years in the period ended December 31, 2024, including the related notes, and the financial highlights for each of the three years in the period ended December 31, 2024 and for the period April 5, 2021 (inception) through December 31, 2021 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2024 and the financial highlights for each of the three years in the period ended December 31, 2024 and for the period April 5, 2021 (inception) through December 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinion***

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2024 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 20, 2025

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

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**Tax information (unaudited)**

The fund hereby designates for the fiscal year \$18,109,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder for the fiscal year.

The fund hereby designates 68.8%, or if subsequently determined to be different, the maximum percentage allowable by law, as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

**Item 8: Changes in and Disagreements with Accountants for Open-End Management Investment Companies.**

Not applicable.

**Item 9: Proxy Disclosures for Open-End Management Investment Companies.**

Not applicable.

**Item 10: Remuneration Paid to Directors, Officers, and Others of Open-End Management Investment Companies.**

Not applicable. The Trustees' Fees and Expenses are included in the financial statements filed under Item 7 of this Form.

**Item 11: Statement Regarding Basis for Approval of Investment Advisory Contracts.**

Not applicable.