



unaudited

Common stocks 97.01%

Information technology 30.61%

|  | Shares    | Value<br>(000)   |
|--|-----------|------------------|
| Taiwan Semiconductor Manufacturing Co., Ltd.                                       | 9,784,200 | \$ 551,589       |
| SK hynix, Inc.   | 527,180   | 286,729          |
| Broadcom, Inc.   | 871,337   | 269,688          |
| Micron Technology, Inc.  | 793,859   | 268,197          |
| ASML Holding NV  | 91,027    | 120,487          |
| ASML Holding NV (ADR)  | 61,703    | 81,499           |
| Microsoft Corp.  | 466,354   | 172,630          |
| NVIDIA Corp.   | 793,482   | 138,383          |
| Samsung Electronics Co., Ltd.  | 1,018,831 | 114,445          |
| Western Digital Corp.  | 287,228   | 77,692           |
| EPAM Systems, Inc. <sup>(a)</sup>  | 548,565   | 74,276           |
| Shopify, Inc., Class A, subordinate voting shares <sup>(a)</sup>                   | 278,761   | 33,066           |
| Shopify, Inc., Class A, subordinate voting shares (CAD denominated) <sup>(a)</sup> | 214,108   | 25,405           |
| Cloudflare, Inc., Class A <sup>(a)</sup>   | 275,652   | 56,878           |
| Ciena Corp. <sup>(a)</sup>   | 130,589   | 50,699           |
| Dassault Systemes SE   | 2,183,729 | 44,460           |
| Corning, Inc.  | 322,001   | 43,783           |
| Ubiquiti, Inc.   | 51,660    | 40,826           |
| Intel Corp. <sup>(a)</sup>   | 902,119   | 39,811           |
| KLA Corp.  | 22,600    | 33,277           |
| Apple, Inc.  | 107,144   | 27,192           |
| Hewlett Packard Enterprise Co.   | 1,027,837 | 24,473           |
| Salesforce, Inc.   | 126,566   | 23,626           |
| Capgemini SE   | 176,911   | 20,678           |
| Check Point Software Technologies Ltd. <sup>(a)</sup>                              | 79,736    | 11,390           |
| Nemetschek SE  | 140,877   | 10,369           |
| AppLovin Corp., Class A <sup>(a)</sup>   | 19,783    | 7,874            |
|  |           | <u>2,649,422</u> |

Industrials 15.95%

|   |           |         |
|---|-----------|---------|
| Airbus SE, non-registered shares          | 534,011   | 100,301 |
| Siemens AG                                | 339,350   | 80,491  |
| Saab AB, Class B                          | 1,217,750 | 79,882  |
| General Electric Co.                      | 271,647   | 77,085  |
| Boeing Co. (The) <sup>(a)</sup>           | 372,821   | 74,203  |
| ATI, Inc. <sup>(a)</sup>                  | 476,446   | 69,304  |
| Comfort Systems USA, Inc.                 | 49,770    | 68,632  |
| Ryanair Holdings PLC (ADR)                | 1,180,370 | 68,225  |
| Safran SA                                 | 202,077   | 66,088  |
| FTAI Aviation, Ltd.                       | 200,740   | 49,181  |
| GT Capital Holdings, Inc.                 | 5,411,899 | 46,548  |
| TransDigm Group, Inc.                     | 38,430    | 44,539  |
| Core & Main, Inc., Class A <sup>(a)</sup> | 886,607   | 43,798  |
| Techtronic Industries Co., Ltd.           | 3,151,500 | 41,949  |
| RS Group PLC                              | 5,414,909 | 40,434  |
| ASSA ABLOY AB, Class B                    | 1,034,590 | 37,101  |
| DSV A/S                                   | 153,094   | 36,575  |

## Common stocks (continued)

| Industrials (continued)           | Shares      | Value<br>(000)   |
|-----------------------------------|-------------|------------------|
| Rocket Lab Corp. <sup>(a)</sup>   | 565,667     | \$ 36,327        |
| The Toro Co.                      | 373,724     | 34,921           |
| PACCAR, Inc.                      | 286,995     | 33,148           |
| Hanwha Aerospace Co., Ltd.        | 40,475      | 32,980           |
| Mitsubishi Heavy Industries, Ltd. | 1,182,300   | 32,252           |
| GE Vernova, Inc.                  | 34,113      | 29,777           |
| Copart, Inc. <sup>(a)</sup>       | 878,862     | 29,178           |
| Mitsui & Co., Ltd.                | 676,500     | 26,045           |
| Alliance Global Group, Inc.       | 156,400,700 | 23,081           |
| Deere & Co.                       | 39,278      | 22,125           |
| Leonardo SpA                      | 320,000     | 21,494           |
| BAE Systems PLC                   | 544,012     | 15,836           |
| Crane Co.                         | 58,935      | 10,078           |
| Daikin Industries, Ltd.           | 76,900      | 9,329            |
|                                   |             | <u>1,380,907</u> |

**Financials 12.64%**

|   |           |                  |
|---|-----------|------------------|
| Citigroup, Inc.                                     | 1,077,968 | 122,252          |
| 3i Group PLC  | 3,489,675 | 114,346          |
| Aon PLC, Class A                                    | 331,084   | 106,867          |
| Prudential PLC                                      | 4,660,938 | 64,998           |
| Fiserv, Inc. <sup>(a)</sup>                         | 1,031,889 | 57,579           |
| Banco Bilbao Vizcaya Argentaria SA                  | 2,578,162 | 56,272           |
| Societe Generale                                    | 743,809   | 54,310           |
| Ameriprise Financial, Inc.                          | 104,697   | 46,527           |
| Allianz SE  | 106,923   | 44,308           |
| Adyen NV <sup>(a)</sup>                             | 44,129    | 44,158           |
| Visa, Inc., Class A                                 | 140,555   | 42,481           |
| Halyk Savings Bank of Kazakhstan OJSC (GDR)         | 1,192,557 | 37,325           |
| Aviva PLC   | 4,545,916 | 36,211           |
| MS&AD Insurance Group Holdings, Inc. <sup>(b)</sup> | 1,243,600 | 32,544           |
| Brookfield Corp., Class A                           | 783,094   | 31,692           |
| Kinsale Capital Group, Inc.                         | 77,000    | 26,308           |
| UniCredit SpA                                       | 359,971   | 25,939           |
| Apollo Asset Management, Inc.                       | 173,851   | 19,371           |
| HSBC Holdings PLC (GBP denominated)                 | 1,163,368 | 19,036           |
| CaixaBank SA, non-registered shares                 | 1,557,890 | 18,692           |
| CME Group, Inc., Class A                            | 58,444    | 17,261           |
| Arthur J. Gallagher & Co.                           | 74,138    | 16,057           |
| Shinhan Financial Group Co., Ltd.                   | 224,722   | 12,958           |
| Japan Post Insurance Co., Ltd.                      | 1,078,950 | 10,900           |
| HDFC Bank, Ltd.                                     | 1,328,758 | 10,565           |
| Eurobank SA   | 2,512,864 | 10,090           |
| Swissquote Group Holding, Ltd.                      | 15,017    | 7,405            |
| CVC Capital Partners PLC                            | 542,527   | 7,113            |
|   |           | <u>1,093,565</u> |

**Consumer discretionary 12.18%**

|   |           |         |
|---|-----------|---------|
| Starbucks Corp.                             | 1,259,678 | 112,855 |
| MercadoLibre, Inc. <sup>(a)</sup>           | 53,175    | 91,941  |
| Prosus NV, Class N                          | 1,846,586 | 84,413  |
| LKQ Corp.                                   | 2,194,028 | 64,439  |
| Inchcape PLC                                | 6,234,573 | 61,668  |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup> | 1,857,554 | 59,460  |
| Renault SA                                  | 1,688,781 | 57,300  |

## Common stocks (continued)

**Consumer discretionary (continued)**

|   | Shares     | Value<br>(000)   |
|---|------------|------------------|
| Restaurant Brands International, Inc. (CAD denominated) | 718,077    | \$ 53,137        |
| Amazon.com, Inc. <sup>(a)</sup>                         | 239,344    | 49,848           |
| Booking Holdings, Inc.                                  | 11,574     | 48,730           |
| MGM China Holdings, Ltd.                                | 28,793,200 | 40,956           |
| Trip.com Group, Ltd. (ADR) <sup>(a)</sup>               | 788,983    | 39,283           |
| General Motors Co.                                      | 519,771    | 38,723           |
| LVMH Moet Hennessy-Louis Vuitton SE                     | 64,729     | 35,981           |
| Alibaba Group Holding, Ltd. (ADR)                       | 268,854    | 33,730           |
| Entain PLC  | 4,066,641  | 30,708           |
| Industria de Diseno Textil SA                           | 501,952    | 28,860           |
| Hermes International                                    | 12,384     | 23,652           |
| Toll Brothers, Inc.                                     | 167,692    | 22,885           |
| Carvana Co., Class A <sup>(a)</sup>                     | 61,924     | 19,468           |
| Ryohin Keikaku Co., Ltd.                                | 721,500    | 15,344           |
| Wynn Macau, Ltd.  | 21,430,000 | 14,994           |
| Compagnie Financiere Richemont SA, Class A              | 73,191     | 13,042           |
| O'Reilly Automotive, Inc. <sup>(a)</sup>                | 134,120    | 12,381           |
|   |            | <u>1,053,798</u> |

**Health care 9.24%**

|   |           |                |
|---|-----------|----------------|
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup>               | 223,011   | 99,583         |
| Eli Lilly and Co.   | 81,047    | 74,545         |
| UnitedHealth Group, Inc.                                  | 260,134   | 70,390         |
| Regeneron Pharmaceuticals, Inc.                           | 83,600    | 64,593         |
| Argenx SE (ADR) <sup>(a)</sup>                            | 76,588    | 55,928         |
| Thermo Fisher Scientific, Inc.                            | 103,186   | 50,719         |
| Pfizer, Inc.  | 1,418,993 | 39,845         |
| AstraZeneca PLC (GBP denominated)                         | 194,247   | 37,940         |
| Veeva Systems, Inc., Class A <sup>(a)</sup>               | 208,000   | 36,537         |
| Sanofi  | 378,504   | 36,509         |
| Cigna Group (The)   | 132,736   | 35,407         |
| EssilorLuxottica SA                                       | 144,508   | 33,632         |
| Haleon PLC  | 6,192,098 | 30,650         |
| Ionis Pharmaceuticals, Inc. <sup>(a)</sup>                | 388,000   | 29,135         |
| Bayer AG  | 537,074   | 24,416         |
| bioMerieux SA   | 226,573   | 24,128         |
| Centene Corp. <sup>(a)</sup>                              | 589,208   | 19,291         |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>              | 50,179    | 16,603         |
| Teva Pharmaceutical Industries, Ltd. (ADR) <sup>(a)</sup> | 367,000   | 11,054         |
| Novo Nordisk AS, Class B                                  | 237,847   | 8,765          |
|   |           | <u>799,670</u> |

**Communication services 5.29%**

|                                      |           |                |
|--------------------------------------|-----------|----------------|
| Alphabet, Inc., Class A              | 569,214   | 163,683        |
| Meta Platforms, Inc., Class A        | 207,460   | 118,694        |
| Publicis Groupe SA                   | 968,535   | 80,099         |
| Bharti Airtel, Ltd.                  | 2,029,589 | 38,588         |
| Spotify Technology SA <sup>(a)</sup> | 48,635    | 23,584         |
| Tencent Holdings, Ltd.               | 213,900   | 13,504         |
| Netflix, Inc. <sup>(a)</sup>         | 124,540   | 11,974         |
| Nintendo Co., Ltd.                   | 139,500   | 7,960          |
|                                      |           | <u>458,086</u> |

## Common stocks (continued)

| <b>Materials 4.12%</b>                             | Shares     | Value<br>(000) |
|--|------------|----------------|
| Agnico Eagle Mines, Ltd. (CAD denominated)         | 394,382    | \$ 80,053      |
| Lynas Rare Earths, Ltd. <sup>(a)</sup>             | 5,358,289  | 72,818         |
| Vale SA, ordinary nominative shares                | 2,061,596  | 32,827         |
| Linde PLC  | 63,907     | 31,683         |
| Amcor PLC (CDI)                                    | 713,400    | 27,830         |
| Sherwin-Williams Co.                               | 81,338     | 26,073         |
| Glencore PLC                                       | 3,108,625  | 23,688         |
| LyondellBasell Industries NV                       | 250,227    | 20,158         |
| First Quantum Minerals, Ltd. <sup>(a)</sup>        | 648,097    | 15,495         |
| Syensqo SA <sup>(a)</sup>                          | 238,713    | 13,810         |
| Ecolab, Inc.                                       | 46,140     | 12,274         |
|  |            | <u>356,709</u> |
| <b>Consumer staples 3.13%</b>                      |            |                |
| Nestle SA  | 783,948    | 77,759         |
| Costco Wholesale Corp.                             | 44,829     | 44,669         |
| Carrefour SA, non-registered shares                | 2,201,230  | 40,581         |
| Coca-Cola HBC AG (CDI) <sup>(a)</sup>              | 519,634    | 29,458         |
| Pernod Ricard SA                                   | 384,768    | 28,719         |
| Philip Morris International, Inc.                  | 121,081    | 20,020         |
| Monster Beverage Corp. <sup>(a)</sup>              | 239,297    | 17,339         |
| Loblaw Cos., Ltd.                                  | 267,760    | 12,207         |
|  |            | <u>270,752</u> |
| <b>Energy 1.80%</b>                                |            |                |
| Canadian Natural Resources, Ltd. (CAD denominated) | 1,066,948  | 52,048         |
| TotalEnergies SE (EUR denominated)                 | 447,301    | 41,301         |
| Tourmaline Oil Corp.                               | 612,792    | 29,329         |
| NAC Kazatomprom JSC (GDR)                          | 275,146    | 21,893         |
| Reliance Industries, Ltd.                          | 789,344    | 11,438         |
|  |            | <u>156,009</u> |
| <b>Real estate 1.09%</b>                           |            |                |
| Mirvac Group REIT                                  | 27,613,163 | 34,043         |
| Simon Property Group, Inc. REIT                    | 168,674    | 31,463         |
| Dexus REIT   | 6,948,146  | 28,595         |
|  |            | <u>94,101</u>  |
| <b>Utilities 0.96%</b>                             |            |                |
| NRG Energy, Inc.                                   | 141,329    | 20,654         |
| SSE PLC  | 533,888    | 18,432         |
| Veolia Environnement SA                            | 429,985    | 16,425         |
| FirstEnergy Corp.                                  | 286,296    | 14,504         |
| Oklo, Inc., Class A <sup>(a)(b)</sup>              | 258,331    | 12,811         |
|  |            | <u>82,826</u>  |

Short-term securities 2.79%

Money market investments 2.79%

|   | Shares    | Value<br>(000)            |
|---|-----------|---------------------------|
| Capital Group Central Cash Fund 3.71% <sup>(c)(d)</sup>           | 2,415,994 | \$ 241,575                |
| <b>Total short-term securities</b> (cost: \$241,586,000)          |           | <u>241,575</u>            |
| <b>Total investment securities 99.80%</b> (cost: \$6,338,735,000) |           | <u>8,637,420</u>          |
| <b>Other assets less liabilities 0.20%</b>                        |           | <u>17,545</u>             |
| <b>Net assets 100.00%</b>   |           | <u><u>\$8,654,965</u></u> |

Investments in affiliates <sup>(d)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 2.79%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 2.79%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(c)</sup> | \$288,884                     | \$571,768          | \$619,019           | \$(9)                                   | \$(49)   | \$241,575                      | \$2,093                                    |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(d)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

CAD = Canadian dollars

CDI = CREST Depository Interest

EUR = Euros

GBP = British pounds

GDR = Global Depositary Receipts

REIT = Real Estate Investment Trust

## Global Small Capitalization Fund

Investment portfolio  
March 31, 2026

unaudited

### Common stocks 94.37%

#### Industrials 21.95%

|   | Shares     | Value<br>(000) |
|---|------------|----------------|
| International Container Terminal Services, Inc.     | 3,664,220  | \$42,021       |
| ATI, Inc. <sup>(a)</sup>                            | 265,862    | 38,672         |
| Modine Manufacturing Co. <sup>(a)</sup>             | 164,074    | 35,557         |
| Cleanaway Waste Management, Ltd.                    | 16,915,471 | 26,769         |
| Diploma PLC   | 300,405    | 23,970         |
| Takasago Thermal Engineering Co., Ltd.              | 705,948    | 19,502         |
| Oshkosh Corp.                                       | 121,767    | 17,925         |
| Nexans SA   | 131,097    | 17,738         |
| Howden Joinery Group PLC                            | 1,592,567  | 16,918         |
| Adecco Group AG                                     | 676,664    | 16,376         |
| Casella Waste Systems, Inc., Class A <sup>(a)</sup> | 190,459    | 15,111         |
| Qantas Airways, Ltd.                                | 2,530,925  | 14,864         |
| UL Solutions, Inc., Class A                         | 170,784    | 14,638         |
| Alaska Air Group, Inc. <sup>(a)</sup>               | 393,688    | 14,480         |
| Rumo SA   | 4,373,675  | 13,721         |
| Rosebank Industries PLC <sup>(a)</sup>              | 3,205,736  | 13,497         |
| Bombardier, Inc., Class B <sup>(a)</sup>            | 75,000     | 13,264         |
| Beijer Ref AB, Class B                              | 879,052    | 12,081         |
| Applied Industrial Technologies, Inc.               | 43,702     | 11,595         |
| Core & Main, Inc., Class A <sup>(a)</sup>           | 220,000    | 10,868         |
| Comfort Systems USA, Inc.                           | 7,823      | 10,788         |
| Carel Industries SpA                                | 409,858    | 10,506         |
| AAR Corp. <sup>(a)</sup>                            | 93,915     | 10,280         |
| Takuma Co., Ltd. <sup>(b)</sup>                     | 580,500    | 10,022         |
| Sterling Infrastructure, Inc. <sup>(a)</sup>        | 24,327     | 9,908          |
| Kandenko Co., Ltd.                                  | 250,000    | 9,515          |
| AFRY AB, Class B                                    | 646,310    | 8,854          |
| ICF International, Inc.                             | 133,699    | 8,729          |
| Addtech AB, Class B                                 | 245,222    | 8,332          |
| Badger Infrastructure Solutions, Ltd.               | 183,079    | 8,165          |
| Neway Valve (Suzhou) Co., Ltd., Class A             | 1,107,550  | 7,825          |
| Huber + Suhner AG                                   | 35,267     | 7,812          |
| VSE Corp.   | 40,945     | 7,550          |
| Sulzer AG   | 35,000     | 7,329          |
| Standex International Corp.                         | 26,817     | 6,835          |
| ESAB Corp.  | 68,792     | 6,649          |
| Inox Wind, Ltd. <sup>(a)</sup>                      | 7,777,781  | 6,253          |
| dormakaba Holding AG                                | 97,220     | 6,249          |
| Localiza Rent a Car SA, ordinary nominative shares  | 663,945    | 6,022          |
| Localiza Rent a Car SA                              | 25,535     | 223            |
| Terex Corp.   | 105,534    | 6,237          |
| WESCO International, Inc.                           | 20,529     | 5,617          |
| XPO, Inc. <sup>(a)</sup>                            | 28,639     | 5,572          |
| SATS, Ltd.  | 1,817,900  | 5,015          |
| Visional, Inc. <sup>(a)(b)</sup>                    | 105,238    | 4,706          |
| Sinfonia Technology Co., Ltd. <sup>(b)</sup>        | 66,800     | 4,588          |

## Common stocks (continued)

| Industrials (continued)                               | Shares    | Value<br>(000) |
|---|-----------|----------------|
| SPIE SA   | 90,533    | \$ 4,527       |
| Saia, Inc. <sup>(a)</sup>                             | 12,445    | 4,372          |
| Matson, Inc.  | 26,415    | 4,331          |
| Engcon AB, Class B                                    | 624,455   | 4,304          |
| Sankyu, Inc.  | 66,600    | 3,707          |
| Hensoldt AG <sup>(b)</sup>                            | 41,633    | 3,614          |
| RENK Group AG <sup>(b)</sup>                          | 60,784    | 3,561          |
| Tetra Tech, Inc.                                      | 115,447   | 3,477          |
| Sany Heavy Equipment International Holdings Co., Ltd. | 2,295,000 | 3,350          |
| LISI SA   | 46,748    | 2,889          |
| Shaily Engineering Plastics, Ltd.                     | 123,840   | 2,829          |
| McGrath RentCorp                                      | 3,980     | 439            |
|   |           | <u>620,548</u> |

**Financials 15.84%**

|   |           |        |
|---|-----------|--------|
| Porto Seguro SA   | 3,155,159 | 30,767 |
| Stifel Financial Corp.                                      | 336,058   | 24,841 |
| First American Financial Corp.                              | 379,577   | 22,885 |
| Vontobel Holding AG   | 262,941   | 22,816 |
| HDFC Asset Management Co., Ltd.                             | 907,132   | 21,966 |
| Glacier Bancorp, Inc.                                       | 488,552   | 21,824 |
| Kyoto Financial Group, Inc.                                 | 750,000   | 19,560 |
| Gunma Bank, Ltd. (The) <sup>(b)</sup>                       | 1,337,300 | 17,730 |
| IIFL Finance, Ltd.  | 3,738,374 | 17,203 |
| Cholamandalam Investment and Finance Co., Ltd.              | 1,172,472 | 16,964 |
| SiriusPoint, Ltd. <sup>(a)</sup>                            | 667,775   | 14,384 |
| Max Financial Services, Ltd. <sup>(a)</sup>                 | 823,005   | 12,998 |
| Home BancShares, Inc.                                       | 449,364   | 12,101 |
| IG Group Holdings PLC                                       | 628,041   | 11,846 |
| Lazard, Inc., Class A                                       | 274,252   | 11,650 |
| SLM Corp.   | 537,510   | 11,508 |
| GQG Partners, Inc. (CDI)                                    | 9,139,164 | 11,027 |
| Storebrand ASA  | 587,823   | 10,625 |
| Pluxee NV   | 850,000   | 10,414 |
| FirstCash Holdings, Inc.                                    | 51,401    | 9,663  |
| Hokuhoku Financial Group, Inc. <sup>(b)</sup>               | 253,900   | 9,558  |
| BNK Financial Group, Inc.                                   | 800,000   | 9,395  |
| SouthState Bank Corp.                                       | 94,096    | 8,706  |
| JB Financial Group Co., Ltd.                                | 411,193   | 8,017  |
| Eurobank SA   | 1,814,796 | 7,287  |
| EFG International AG  | 334,117   | 7,106  |
| Edenred SA  | 352,669   | 7,022  |
| Sprott, Inc.  | 46,317    | 6,610  |
| Asia Commercial Joint Stock Bank                            | 6,950,000 | 6,265  |
| Banco del Bajio, SA   | 1,928,963 | 5,984  |
| Discovery, Ltd.   | 381,042   | 5,601  |
| Patria Investments, Ltd., Class A                           | 387,869   | 4,887  |
| Valiant Holding AG  | 19,048    | 4,251  |
| Baldwin Insurance Group, Inc. (The), Class A <sup>(a)</sup> | 166,832   | 3,660  |
| 360 ONE WAM, Ltd.   | 356,178   | 3,603  |
| PJT Partners, Inc., Class A                                 | 25,700    | 3,591  |
| Pinnacle Investment Management Group, Ltd.                  | 322,427   | 3,191  |
| Haci Amer Sabanci Holding AS                                | 1,367,842 | 2,803  |
| VZ Holding AG   | 13,019    | 2,473  |
| EZCORP, Inc., Class A, nonvoting shares <sup>(a)</sup>      | 74,602    | 1,893  |

## Common stocks (continued)

| Financials (continued)             | Shares | Value<br>(000) |
|------------------------------------|--------|----------------|
| Root, Inc., Class A <sup>(a)</sup> | 40,900 | \$ 1,807       |
| Capitec Bank Holdings, Ltd.        | 5,568  | 1,367          |
|                                    |        | <u>447,849</u> |

**Information technology 13.87%**

|  |            |                |
|--|------------|----------------|
| Lattice Semiconductor Corp. <sup>(a)</sup>               | 358,889    | 33,291         |
| MACOM Technology Solutions Holdings, Inc. <sup>(a)</sup> | 145,097    | 32,222         |
| Lumentum Holdings, Inc. <sup>(a)</sup>                   | 42,148     | 29,620         |
| Semtech Corp. <sup>(a)</sup>                             | 351,725    | 27,044         |
| Silicon Laboratories, Inc. <sup>(a)</sup>                | 116,697    | 24,290         |
| Kokusai Electric Corp.                                   | 674,878    | 22,363         |
| GPGI, Inc., Class A <sup>(c)</sup>                       | 948,877    | 16,226         |
| GPGI, Inc., Class A                                      | 328,490    | 5,617          |
| Soitec <sup>(a)</sup>                                    | 264,155    | 16,132         |
| Rogers Corp. <sup>(a)</sup>                              | 147,666    | 15,849         |
| Allegro MicroSystems, Inc. <sup>(a)</sup>                | 471,562    | 14,868         |
| Maruwa Co., Ltd.   | 41,254     | 14,444         |
| eMemory Technology, Inc.                                 | 157,430    | 13,697         |
| FIT Hon Teng, Ltd. <sup>(a)(b)</sup>                     | 13,994,000 | 12,542         |
| King Slide Works Co., Ltd.                               | 121,158    | 12,285         |
| Riken Keiki Co., Ltd.                                    | 530,000    | 10,028         |
| Q2 Holdings, Inc. <sup>(a)</sup>                         | 178,833    | 8,459          |
| Skyworks Solutions, Inc.                                 | 126,900    | 6,796          |
| Fabrinet, non-registered shares <sup>(a)</sup>           | 11,961     | 6,238          |
| Unity Software, Inc. <sup>(a)</sup>                      | 277,946    | 6,098          |
| Cipher Digital, Inc. <sup>(a)</sup>                      | 450,151    | 5,793          |
| ASMPT, Ltd.  | 407,200    | 5,311          |
| Presight AI Holding PLC <sup>(a)</sup>                   | 6,578,328  | 5,294          |
| Credo Technology Group Holding, Ltd. <sup>(a)</sup>      | 54,398     | 5,106          |
| Qorvo, Inc. <sup>(a)</sup>                               | 59,435     | 4,600          |
| PAR Technology Corp. <sup>(a)(b)</sup>                   | 344,676    | 4,595          |
| HPSP Co., Ltd.   | 132,490    | 3,777          |
| OBIC Business Consultants Co., Ltd.                      | 90,700     | 3,613          |
| Agilysys, Inc. <sup>(a)</sup>                            | 45,099     | 3,208          |
| Eugene Technology Co., Ltd.                              | 40,175     | 2,986          |
| Softcat PLC  | 179,600    | 2,909          |
| Klaviyo, Inc., Class A <sup>(a)</sup>                    | 147,452    | 2,869          |
| MARA Holdings, Inc. <sup>(a)(b)</sup>                    | 295,410    | 2,411          |
| Shibaura Mechatronics Corp. <sup>(b)</sup>               | 90,500     | 2,373          |
| Netskope, Inc., Class A <sup>(a)</sup>                   | 251,977    | 2,139          |
| Via Transportation, Inc., Class A <sup>(a)</sup>         | 141,377    | 2,121          |
| MongoDB, Inc., Class A <sup>(a)</sup>                    | 7,452      | 1,824          |
| Wolfsped, Inc. <sup>(a)</sup>                            | 89,369     | 1,459          |
| Fastly, Inc., Class A <sup>(a)</sup>                     | 30,800     | 895            |
| Bitdeer Technologies Group, Class A <sup>(a)(b)</sup>    | 49,512     | 428            |
| Yotpo, Ltd. <sup>(a)(c)(d)</sup>                         | 678,736    | 217            |
|  |            | <u>392,037</u> |

**Health care 9.70%**

|  |           |        |
|--|-----------|--------|
| Ensign Group, Inc. (The)                           | 122,975   | 24,779 |
| Bio-Rad Laboratories, Inc., Class A <sup>(a)</sup> | 79,542    | 22,172 |
| IDEAYA Biosciences, Inc. <sup>(a)</sup>            | 479,111   | 15,964 |
| Kymera Therapeutics, Inc. <sup>(a)</sup>           | 187,147   | 15,588 |
| Bio-Techne Corp.                                   | 296,399   | 15,490 |
| Max Healthcare Institute, Ltd.                     | 1,220,256 | 12,682 |

## Common stocks (continued)

| Health care (continued)                           | Shares    | Value<br>(000) |
|---|-----------|----------------|
| Addus HomeCare Corp. <sup>(a)</sup>               | 134,025   | \$ 12,551      |
| Vitrolife AB                                      | 1,059,011 | 10,596         |
| Rhythm Pharmaceuticals, Inc. <sup>(a)</sup>       | 110,926   | 9,647          |
| Molina Healthcare, Inc. <sup>(a)</sup>            | 70,000    | 9,331          |
| Asker Healthcare Group AB <sup>(b)</sup>          | 1,245,882 | 9,204          |
| Vimian Group AB (publ) <sup>(a)(b)</sup>          | 3,064,470 | 9,101          |
| Encompass Health Corp.                            | 87,083    | 8,424          |
| ADMA Biologics, Inc. <sup>(a)</sup>               | 911,122   | 8,209          |
| Ambu AS, Class B, non-registered shares           | 737,129   | 7,928          |
| Masimo Corp. <sup>(a)</sup>                       | 41,732    | 7,423          |
| Alignment Healthcare, Inc. <sup>(a)</sup>         | 388,139   | 6,839          |
| BridgeBio Pharma, Inc. <sup>(a)</sup>             | 82,412    | 6,120          |
| Denali Therapeutics, Inc. <sup>(a)</sup>          | 305,777   | 5,871          |
| Vaxcyte, Inc. <sup>(a)</sup>                      | 98,000    | 5,695          |
| IRhythm Holdings, Inc. <sup>(a)</sup>             | 45,776    | 5,403          |
| Prestige Consumer Healthcare, Inc. <sup>(a)</sup> | 90,987    | 5,393          |
| Shanghai Conant Optical Co., Ltd., Class H        | 902,000   | 5,382          |
| Cytokinetics, Inc. <sup>(a)</sup>                 | 74,949    | 4,940          |
| Aster DM Healthcare, Ltd.                         | 688,425   | 4,917          |
| Waystar Holding Corp. <sup>(a)</sup>              | 183,722   | 4,430          |
| CONMED Corp.                                      | 124,153   | 4,390          |
| Bruker Corp.                                      | 111,375   | 4,023          |
| AddLife AB, Class B                               | 239,766   | 3,559          |
| Zealand Pharma AS <sup>(a)</sup>                  | 65,786    | 3,043          |
| Inhibrx Biosciences, Inc. <sup>(a)</sup>          | 39,555    | 2,659          |
| Biohaven, Ltd. <sup>(a)</sup>                     | 164,617   | 1,393          |
| GeneDx Holdings Corp., Class A <sup>(a)</sup>     | 16,154    | 1,037          |
|   |           | <u>274,183</u> |

**Consumer discretionary 9.61%**

|  |            |        |
|--|------------|--------|
| CAVA Group, Inc. <sup>(a)</sup>                                | 398,276    | 32,221 |
| Tube Investments of India, Ltd.                                | 566,334    | 15,593 |
| Wyndham Hotels & Resorts, Inc.                                 | 175,062    | 14,220 |
| LKQ Corp.  | 480,833    | 14,122 |
| TopBuild Corp. <sup>(a)</sup>                                  | 39,920     | 14,024 |
| Thor Industries, Inc.  | 168,703    | 13,478 |
| Patrick Industries, Inc.                                       | 119,548    | 13,278 |
| Coats Group PLC  | 11,483,198 | 12,267 |
| Light & Wonder, Inc. CHESSE Depository Interest <sup>(a)</sup> | 144,145    | 12,079 |
| Champion Homes, Inc. <sup>(a)</sup>                            | 144,461    | 10,744 |
| Sega Sammy Holdings, Inc. <sup>(b)</sup>                       | 695,600    | 10,714 |
| Pepkor Holdings, Ltd.  | 7,871,663  | 10,585 |
| Acushnet Holdings Corp.  | 110,000    | 10,283 |
| Lottomatica Group SpA  | 254,958    | 7,359  |
| Guzman y Gomez, Ltd.   | 635,419    | 7,098  |
| Ollies Bargain Outlet Holdings, Inc. <sup>(a)</sup>            | 76,697     | 7,059  |
| Aditya Vision, Ltd.  | 1,363,712  | 6,874  |
| tonies SE, Class A <sup>(a)</sup>                              | 505,617    | 5,978  |
| Inchcape PLC   | 600,000    | 5,935  |
| Dominos Pizza Enterprises, Ltd.                                | 486,762    | 5,511  |
| Valeo SA, non-registered shares                                | 439,130    | 5,381  |
| DraftKings, Inc., Class A <sup>(a)</sup>                       | 239,258    | 5,173  |
| RH <sup>(a)</sup>  | 32,374     | 4,527  |
| Cartrade Tech, Ltd. <sup>(a)</sup>                             | 227,495    | 4,005  |
| Grand Canyon Education, Inc. <sup>(a)</sup>                    | 22,840     | 3,883  |

## Common stocks (continued)

**Consumer discretionary (continued)**

|  | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Cairn Homes PLC (EUR denominated)                          | 1,432,813 | \$ 3,506       |
| Groupe Dynamite, Inc.                                      | 57,690    | 3,176          |
| Boot Barn Holdings, Inc. <sup>(a)</sup>                    | 20,000    | 2,927          |
| Food & Life Cos., Ltd.                                     | 45,500    | 2,693          |
| Zhejiang Weixing Industrial Development Co., Ltd., Class A | 1,666,500 | 2,388          |
| Smartfit Escola de Ginastica e Danca SA                    | 622,092   | 2,301          |
| Savers Value Village, Inc. <sup>(a)</sup>                  | 184,358   | 1,372          |
| Camping World Holdings, Inc., Class A                      | 132,470   | 905            |
|  |           | <u>271,659</u> |

**Materials 9.53%**

|   |           |                |
|---|-----------|----------------|
| Resonac Holdings Co., Ltd.                    | 830,856   | 54,286         |
| Celanese Corp.                                | 621,197   | 40,856         |
| Lundin Mining Corp.                           | 1,000,000 | 24,937         |
| Materion Corp.                                | 153,881   | 22,259         |
| Mitsui Kinzoku Co., Ltd.                      | 115,800   | 21,714         |
| Sumitomo Bakelite Co., Ltd.                   | 692,759   | 21,505         |
| Knife River Corp. <sup>(a)</sup>              | 260,013   | 21,230         |
| Lundin Gold, Inc.                             | 150,000   | 11,463         |
| Dyno Nobel, Ltd.                              | 5,112,453 | 11,087         |
| Kansai Paint Co., Ltd. <sup>(b)</sup>         | 729,500   | 10,921         |
| Louisiana-Pacific Corp.                       | 125,000   | 9,094          |
| Vicat SACA                                    | 53,949    | 3,938          |
| Cabot Corp.                                   | 48,229    | 3,632          |
| Acerinox SA                                   | 233,413   | 3,303          |
| Umicore SA                                    | 168,404   | 3,188          |
| Titan SA                                      | 41,399    | 2,172          |
| Arkema SA                                     | 30,593    | 2,082          |
| Mayr-Melnhof Karton AG, non-registered shares | 17,249    | 1,757          |
|   |           | <u>269,424</u> |

**Energy 4.55%**

|   |           |                |
|---|-----------|----------------|
| Weatherford International                             | 361,073   | 34,150         |
| CNX Resources Corp. <sup>(a)</sup>                    | 525,389   | 20,254         |
| Vista Energy, SAB de CV, Class A (ADR) <sup>(a)</sup> | 207,708   | 15,676         |
| Ovintiv, Inc.   | 237,645   | 14,107         |
| Secure Waste Infrastructure Corp. <sup>(b)</sup>      | 828,734   | 13,005         |
| Aegis Logistics, Ltd.                                 | 1,230,005 | 7,817          |
| Energy Fuels, Inc. <sup>(a)(b)</sup>                  | 362,581   | 6,617          |
| Transocean, Ltd. <sup>(a)</sup>                       | 850,000   | 5,635          |
| Denison Mines Corp. <sup>(a)</sup>                    | 1,405,679 | 4,962          |
| Cactus, Inc., Class A                                 | 77,043    | 3,649          |
| DCC PLC   | 45,834    | 2,825          |
|   |           | <u>128,697</u> |

**Consumer staples 3.01%**

|  |           |        |
|--|-----------|--------|
| Raia Drogasil SA, ordinary nominative shares | 7,585,469 | 34,458 |
| BBB Foods, Inc., Class A <sup>(a)</sup>      | 767,003   | 27,129 |
| Universal Robina Corp.                       | 8,673,935 | 9,379  |
| Nissin Foods Holdings Co., Ltd.              | 208,400   | 3,964  |
| Yamazaki Baking Co., Ltd.                    | 166,200   | 3,722  |
| Sprouts Farmers Market, Inc. <sup>(a)</sup>  | 46,287    | 3,570  |

## Common stocks (continued)

| Consumer staples (continued)                         | Shares     | Value<br>(000)   |
|--|------------|------------------|
| Apotea AB (publ) <sup>(b)</sup>                      | 267,943    | \$ 1,797         |
| e.l.f. Beauty, Inc. <sup>(a)</sup>                   | 17,888     | 1,084            |
|  |            | <u>85,103</u>    |
| <b>Communication services 2.45%</b>                  |            |                  |
| New York Times Co., Class A                          | 240,000    | 20,095           |
| Nippon Television Holdings, Inc.                     | 749,000    | 15,072           |
| Indosat Tbk PT                                       | 82,484,343 | 10,208           |
| Kadokawa Corp. <sup>(b)</sup>                        | 415,500    | 10,006           |
| Magnite, Inc. <sup>(a)</sup>                         | 581,601    | 6,909            |
| Stubhub Holdings, Inc., Class A <sup>(a)(b)</sup>    | 900,000    | 5,616            |
| Bharti Hexacom, Ltd.                                 | 63,232     | 1,014            |
| Boyya Interactive International, Ltd. <sup>(a)</sup> | 918,000    | 319              |
| Springer Nature AG & Co. KGaA, non-registered shares | 4,731      | 99               |
|  |            | <u>69,338</u>    |
| <b>Real estate 2.12%</b>                             |            |                  |
| Charter Hall Group REIT                              | 2,034,628  | 26,431           |
| Zillow Group, Inc., Class A <sup>(a)</sup>           | 200,000    | 8,278            |
| Mindspace Business Parks REIT                        | 1,250,000  | 5,939            |
| Godrej Properties, Ltd. <sup>(a)</sup>               | 300,000    | 4,697            |
| Tritax Big Box REIT PLC                              | 1,786,739  | 3,369            |
| St. Joe Co.  | 52,756     | 3,313            |
| Lodha Developers, Ltd.                               | 442,564    | 3,209            |
| Poly Property Services Co., Ltd., Class H            | 696,000    | 2,780            |
| NTT DC REIT <sup>(a)</sup>                           | 2,104,200  | 1,929            |
|  |            | <u>59,945</u>    |
| <b>Utilities 1.74%</b>                               |            |                  |
| Black Hills Corp.                                    | 280,286    | 19,455           |
| IDACORP, Inc.  | 60,000     | 8,578            |
| SembCorp Industries, Ltd.                            | 1,425,500  | 7,403            |
| Talen Energy Corp. <sup>(a)</sup>                    | 22,296     | 7,117            |
| Nippon Gas Co., Ltd.                                 | 347,610    | 6,463            |
|  |            | <u>49,016</u>    |
| <b>Total common stocks</b> (cost: \$2,073,662,000)   |            | <u>2,667,799</u> |

## Preferred securities 0.47%

## Information technology 0.27%

|   |           |              |
|---|-----------|--------------|
| SmartHR, Inc., Series D, preferred shares <sup>(a)(c)(d)</sup>  | 3,006     | 6,377        |
| Yotpo, Ltd., Series F, preferred shares <sup>(a)(c)(d)</sup>    | 2,158,609 | 691          |
| Yotpo, Ltd., Series B, preferred shares <sup>(a)(c)(d)</sup>    | 287,894   | 92           |
| Yotpo, Ltd., Series C, preferred shares <sup>(a)(c)(d)</sup>    | 274,070   | 88           |
| Yotpo, Ltd., Series A-1, preferred shares <sup>(a)(c)(d)</sup>  | 183,819   | 59           |
| Yotpo, Ltd., Series A, preferred shares <sup>(a)(c)(d)</sup>    | 89,605    | 29           |
| Yotpo, Ltd., Series C-1, preferred shares <sup>(a)(c)(d)</sup>  | 75,980    | 24           |
| Yotpo, Ltd., Series D, preferred shares <sup>(a)(c)(d)</sup>    | 42,368    | 13           |
| Yotpo, Ltd., Series B-1, preferred shares <sup>(a)(c)(d)</sup>  | 33,838    | 11           |
| Outreach Corp., Series G, preferred shares <sup>(a)(c)(d)</sup> | 154,354   | 392          |
|   |           | <u>7,776</u> |

Preferred securities (continued)

| Financials 0.20%   | Shares  | Value (000)   |
|--|---------|---------------|
| Federal Home Loan Mortgage Corp., Series Z, 8.375% noncumulative preferred shares <sup>(a)</sup> | 500,000 | \$ 5,650      |
| <b>Total preferred securities</b> (cost: \$27,808,000)   |         | <u>13,426</u> |

Convertible bonds & notes 0.15%

| Information technology 0.15%  | Principal amount (000) |              |
|---|------------------------|--------------|
| Wolfspeed, Inc., convertible notes, 2.50% 6/15/2031                   | USD773                 | 1,106        |
| Wolfspeed, Inc., convertible notes, 2.50% 6/15/2031 <sup>(e)</sup>    | 291                    | 417          |
| Wolfspeed, Inc., convertible notes, 3.50% 3/15/2031 <sup>(d)(e)</sup> | 2,584                  | 2,629        |
| <b>Total convertible bonds &amp; notes</b> (cost: \$3,513,000)        |                        | <u>4,152</u> |

Bonds, notes & other debt instruments 0.03%

| Corporate bonds and notes 0.03%  |       |            |
|--|-------|------------|
| Information technology 0.03%   |       |            |
| Wolfspeed, Inc. 7.00% Cash 6/15/2031 (7.00% on 12/15/2030) <sup>(f)(g)</sup> | 1,174 | 933        |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$1,301,000)   |       | <u>933</u> |

Short-term securities 5.84%

| Money market investments 5.09%  | Shares    |                    |
|---|-----------|--------------------|
| Capital Group Central Cash Fund 3.71% <sup>(h)(i)</sup>   | 1,440,497 | 144,035            |
| <b>Money market investments purchased with collateral from securities on loan 0.75%</b>                           |           |                    |
| Capital Group Central Cash Fund 3.71% <sup>(h)(i)(j)</sup>  | 138,110   | 13,810             |
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(h)(j)</sup> | 7,271,724 | 7,272              |
|   |           | 21,082             |
| <b>Total short-term securities</b> (cost: \$165,130,000)  |           | <u>165,117</u>     |
| <b>Total investment securities 100.86%</b> (cost: \$2,271,414,000)  |           | <u>2,851,427</u>   |
| <b>Other assets less liabilities (0.86)%</b>  |           | <u>(24,359)</u>    |
| <b>Net assets 100.00%</b>   |           | <u>\$2,827,068</u> |

Investments in affiliates <sup>(i)</sup>

|   | Value at 1/1/2026 (000) | Additions (000)  | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend or interest income (000) |
|---|-------------------------|------------------|------------------|--------------------------------|--|--------------------------|-----------------------------------|
| <b>Short-term securities 5.58%</b>  |                         |                  |                  |                                |  |                          |                                   |
| <b>Money market investments 5.09%</b>   |                         |                  |                  |                                |  |                          |                                   |
| Capital Group Central Cash Fund 3.71% <sup>(h)</sup>                                    | \$85,690                | \$267,355        | \$208,971        | \$(19)                         | \$(20)   | \$144,035                | \$1,684                           |
| <b>Money market investments purchased with collateral from securities on loan 0.49%</b> |                         |                  |                  |                                |  |                          |                                   |
| Capital Group Central Cash Fund 3.71% <sup>(h)(j)</sup>                                 | 13,810                  | — <sup>(k)</sup> |                  |                                |  | 13,810                   | — <sup>(l)</sup>                  |
| <b>Total 5.58%</b>  |                         |                  |                  | <u>\$(19)</u>                  | <u>\$(20)</u>                                    | <u>\$157,845</u>         | <u>\$1,684</u>                    |

Restricted securities <sup>(c)</sup>

|   | Acquisition date(s) | Cost (000)      | Value (000)     | Percent of net assets |
|---|---------------------|-----------------|-----------------|-----------------------|
| GPGI, Inc., Class A   | 1/30/2026           | \$17,554        | \$16,226        | 0.58%                 |
| SmarterHR, Inc., Series D, preferred shares <sup>(a)(d)</sup> | 5/28/2021           | 14,344          | 6,377           | 0.23                  |
| Yotpo, Ltd., Series F, preferred shares <sup>(a)(d)</sup>     | 2/25/2021           | 4,748           | 691             | 0.03                  |
| Yotpo, Ltd. <sup>(a)(d)</sup>                                 | 3/16/2021           | 1,418           | 217             | 0.01                  |
| Yotpo, Ltd., Series B, preferred shares <sup>(a)(d)</sup>     | 3/16/2021           | 602             | 92              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series C, preferred shares <sup>(a)(d)</sup>     | 3/16/2021           | 573             | 88              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series A-1, preferred shares <sup>(a)(d)</sup>   | 3/16/2021           | 384             | 59              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series A, preferred shares <sup>(a)(d)</sup>     | 3/16/2021           | 187             | 29              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series C-1, preferred shares <sup>(a)(d)</sup>   | 3/16/2021           | 159             | 24              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series D, preferred shares <sup>(a)(d)</sup>     | 3/16/2021           | 88              | 13              | 0.00 <sup>(m)</sup>   |
| Yotpo, Ltd., Series B-1, preferred shares <sup>(a)(d)</sup>   | 3/16/2021           | 71              | 11              | 0.00 <sup>(m)</sup>   |
| Outreach Corp., Series G, preferred shares <sup>(a)(d)</sup>  | 5/27/2021           | 4,517           | 392             | 0.01                  |
| <b>Total</b>  |                     | <u>\$44,645</u> | <u>\$24,219</u> | <u>0.86%</u>          |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(d)</sup> Value determined using significant unobservable inputs.

<sup>(e)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$19,272,000, which represented 0.68% of the net assets of the fund.

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

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

<sup>(h)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(i)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(j)</sup> Security purchased with cash collateral from securities on loan.

<sup>(k)</sup> Represents net activity.

<sup>(l)</sup> Dividend income is included with securities lending income and is not shown in this table.

<sup>(m)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

CDI = CREST Depository Interest

EUR = Euros

REIT = Real Estate Investment Trust

USD = U.S. dollars

## Growth Fund

Investment portfolio  
March 31, 2026

unaudited

Common stocks 94.36%

Information technology 27.58%

|  | Shares     | Value<br>(000)    |
|--|------------|-------------------|
| NVIDIA Corp.   | 14,082,281 | \$ 2,455,950      |
| Broadcom, Inc.   | 6,767,845  | 2,094,716         |
| Microsoft Corp.  | 4,530,363  | 1,677,004         |
| Micron Technology, Inc.  | 2,862,567  | 967,090           |
| Shopify, Inc., Class A, subordinate voting shares <sup>(a)</sup> | 6,777,656  | 803,965           |
| Cloudflare, Inc., Class A <sup>(a)</sup>                         | 3,548,097  | 732,114           |
| Apple, Inc.  | 2,630,386  | 667,566           |
| Taiwan Semiconductor Manufacturing Co., Ltd.                     | 9,097,699  | 512,887           |
| Taiwan Semiconductor Manufacturing Co., Ltd. (ADR)               | 178,139    | 60,202            |
| Strategy, Inc., Class A <sup>(a)</sup>                           | 3,787,780  | 472,715           |
| Amphenol Corp., Class A  | 2,759,911  | 348,715           |
| SK hynix, Inc.   | 564,664    | 307,117           |
| Salesforce, Inc.   | 1,458,916  | 272,336           |
| Constellation Software, Inc.                                     | 138,271    | 242,726           |
| Fair Isaac Corp. <sup>(a)</sup>                                  | 225,756    | 241,003           |
| KLA Corp.  | 161,842    | 238,298           |
| Intel Corp. <sup>(a)</sup>                                       | 4,149,047  | 183,097           |
| AppLovin Corp., Class A <sup>(a)</sup>                           | 438,498    | 174,522           |
| ASML Holding NV (ADR)  | 114,211    | 150,853           |
| ASML Holding NV  | 11,142     | 14,748            |
| Cadence Design Systems, Inc. <sup>(a)</sup>                      | 431,968    | 120,031           |
| Akamai Technologies, Inc. <sup>(a)</sup>                         | 955,652    | 109,757           |
| DocuSign, Inc. <sup>(a)</sup>                                    | 1,607,111  | 76,193            |
| Klaviyo, Inc., Class A <sup>(a)</sup>                            | 3,758,673  | 73,144            |
| Fortinet, Inc. <sup>(a)</sup>                                    | 840,566    | 68,691            |
| Gartner, Inc. <sup>(a)</sup>                                     | 384,413    | 60,868            |
| SAP SE (ADR)   | 299,926    | 51,350            |
| SAP SE   | 51,933     | 8,789             |
| Tower Semiconductor, Ltd. <sup>(a)</sup>                         | 328,759    | 57,691            |
| RingCentral, Inc., Class A                                       | 1,465,500  | 54,502            |
| Intuit, Inc.   | 122,384    | 52,916            |
| Datadog, Inc., Class A <sup>(a)</sup>                            | 322,570    | 38,079            |
| HubSpot, Inc. <sup>(a)</sup>                                     | 154,329    | 37,672            |
| Applied Materials, Inc.  | 102,877    | 35,162            |
| Monday.com, Ltd. <sup>(a)</sup>                                  | 475,427    | 32,857            |
| Anthropic, PBC <sup>(a)(b)(c)</sup>                              | 117,063    | 30,335            |
| Hewlett Packard Enterprise Co.                                   | 1,234,850  | 29,402            |
| MKS, Inc.  | 118,810    | 27,304            |
| OpenAI Group PBC, Class A <sup>(a)(b)(c)</sup>                   | 35,568     | 24,460            |
| Accenture PLC, Class A   | 122,500    | 24,290            |
| Oracle Corp.   | 136,572    | 20,091            |
| Adobe, Inc. <sup>(a)</sup>                                       | 65,283     | 15,869            |
| TE Connectivity PLC  | 58,501     | 12,228            |
| Stripe, LLC, Class B <sup>(a)(b)(c)</sup>                        | 168,598    | 10,622            |
| Keysight Technologies, Inc. <sup>(a)</sup>                       | 26,800     | 7,567             |
|  |            | <u>13,697,494</u> |

## Common stocks (continued)

**Communication services 16.82%**

|  | Shares     | Value<br>(000)   |
|--|------------|------------------|
| Meta Platforms, Inc., Class A                        | 6,338,307  | \$3,626,336      |
| Alphabet, Inc., Class A                              | 4,982,801  | 1,432,854        |
| Alphabet, Inc., Class C                              | 4,808,436  | 1,379,348        |
| Netflix, Inc. <sup>(a)</sup>                         | 11,900,419 | 1,144,225        |
| Live Nation Entertainment, Inc. <sup>(a)(d)</sup>    | 1,743,785  | 265,945          |
| AT&T, Inc.   | 6,000,000  | 173,940          |
| ROBLOX Corp., Class A <sup>(a)</sup>                 | 3,052,549  | 172,652          |
| Charter Communications, Inc., Class A <sup>(a)</sup> | 257,459    | 55,580           |
| Take-Two Interactive Software, Inc. <sup>(a)</sup>   | 205,671    | 40,620           |
| Walt Disney Co. (The)                                | 232,680    | 22,426           |
| T-Mobile US, Inc.                                    | 90,613     | 19,031           |
| Spotify Technology SA <sup>(a)</sup>                 | 36,511     | 17,705           |
| Stubhub Holdings, Inc., Class A <sup>(a)(d)</sup>    | 289,405    | 1,806            |
|  |            | <u>8,352,468</u> |

**Consumer discretionary 14.87%**

|  |           |                  |
|--|-----------|------------------|
| Tesla, Inc. <sup>(a)</sup>                           | 7,508,443 | 2,791,264        |
| Amazon.com, Inc. <sup>(a)</sup>                      | 4,886,136 | 1,017,636        |
| Royal Caribbean Cruises, Ltd.                        | 1,675,568 | 461,083          |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup>          | 9,143,057 | 292,669          |
| D.R. Horton, Inc.                                    | 2,048,040 | 281,032          |
| NIKE, Inc., Class B                                  | 4,175,649 | 220,558          |
| Burlington Stores, Inc. <sup>(a)</sup>               | 669,884   | 217,967          |
| DoorDash, Inc., Class A <sup>(a)</sup>               | 1,300,000 | 195,195          |
| Carvana Co., Class A <sup>(a)</sup>                  | 516,018   | 162,226          |
| Tractor Supply Co.                                   | 3,325,000 | 150,622          |
| Aramark  | 3,218,114 | 130,462          |
| Norwegian Cruise Line Holdings, Ltd. <sup>(a)</sup>  | 6,383,458 | 119,371          |
| Hermes International                                 | 61,000    | 116,504          |
| Starbucks Corp.                                      | 1,268,058 | 113,605          |
| Wayfair, Inc., Class A <sup>(a)</sup>                | 1,406,061 | 105,750          |
| Home Depot, Inc.                                     | 315,781   | 103,857          |
| Texas Roadhouse, Inc.                                | 569,220   | 94,001           |
| Rivian Automotive, Inc., Class A <sup>(a)</sup>      | 6,203,234 | 93,359           |
| Service Corp. International                          | 848,647   | 70,022           |
| Amadeus IT Group SA, Class A, non-registered shares  | 1,176,512 | 66,879           |
| Flutter Entertainment PLC <sup>(a)</sup>             | 581,580   | 59,292           |
| LVMH Moet Hennessy-Louis Vuitton SE                  | 103,754   | 57,673           |
| Five Below, Inc. <sup>(a)</sup>                      | 252,000   | 57,577           |
| CAVA Group, Inc. <sup>(a)</sup>                      | 642,641   | 51,990           |
| DraftKings, Inc., Class A <sup>(a)</sup>             | 2,092,335 | 45,236           |
| Booking Holdings, Inc.                               | 10,547    | 44,406           |
| TopBuild Corp. <sup>(a)</sup>                        | 126,175   | 44,325           |
| YUM! Brands, Inc.                                    | 246,744   | 38,364           |
| O'Reilly Automotive, Inc. <sup>(a)</sup>             | 403,447   | 37,242           |
| Churchill Downs, Inc.                                | 393,735   | 35,369           |
| Floor & Decor Holdings, Inc., Class A <sup>(a)</sup> | 690,678   | 35,086           |
| AutoZone, Inc. <sup>(a)</sup>                        | 6,492     | 21,929           |
| Marriott International, Inc., Class A                | 46,380    | 15,170           |
| Duolingo, Inc., Class A <sup>(a)</sup>               | 149,640   | 14,750           |
| Polaris, Inc.  | 213,400   | 11,630           |
| Caesars Entertainment, Inc. <sup>(a)</sup>           | 356,300   | 9,417            |
|  |           | <u>7,383,518</u> |

## Common stocks (continued)

| Health care 10.12%                                | Shares    | Value<br>(000)   |
|---|-----------|------------------|
| Intuitive Surgical, Inc. <sup>(a)</sup>           | 1,991,933 | \$ 918,261       |
| Eli Lilly and Co.                                 | 909,779   | 836,787          |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup>       | 1,548,600 | 691,512          |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>      | 1,276,486 | 422,351          |
| HCA Healthcare, Inc.                              | 627,846   | 297,122          |
| Thermo Fisher Scientific, Inc.                    | 465,304   | 228,711          |
| UnitedHealth Group, Inc.                          | 835,333   | 226,033          |
| Amgen, Inc.                                       | 601,728   | 211,718          |
| Moderna, Inc. <sup>(a)</sup>                      | 4,000,000 | 203,200          |
| Insmed, Inc. <sup>(a)</sup>                       | 842,030   | 137,689          |
| Ionis Pharmaceuticals, Inc. <sup>(a)</sup>        | 1,674,900 | 125,768          |
| Ascendis Pharma AS (ADR) <sup>(a)</sup>           | 444,896   | 101,761          |
| Align Technology, Inc. <sup>(a)</sup>             | 593,351   | 101,718          |
| Mettler-Toledo International, Inc. <sup>(a)</sup> | 76,592    | 96,598           |
| Guardant Health, Inc. <sup>(a)</sup>              | 968,653   | 89,474           |
| Danaher Corp.                                     | 375,705   | 71,234           |
| Royalty Pharma PLC, Class A                       | 1,390,366 | 66,696           |
| EssilorLuxottica SA                               | 229,003   | 53,297           |
| Illumina, Inc. <sup>(a)</sup>                     | 288,200   | 35,524           |
| Boston Scientific Corp. <sup>(a)</sup>            | 315,326   | 19,787           |
| IQVIA Holdings, Inc. <sup>(a)</sup>               | 105,500   | 17,992           |
| Abbott Laboratories                               | 163,346   | 16,771           |
| Regeneron Pharmaceuticals, Inc.                   | 21,203    | 16,382           |
| CRISPR Therapeutics AG <sup>(a)</sup>             | 334,619   | 15,918           |
| QIAGEN NV   | 279,676   | 11,198           |
| Veeva Systems, Inc., Class A <sup>(a)</sup>       | 41,200    | 7,237            |
| Doximity, Inc., Class A <sup>(a)</sup>            | 172,495   | 4,019            |
| Verily Health, Inc., Class B <sup>(a)(b)(c)</sup> | 300,178   | 3,346            |
|   |           | <u>5,028,104</u> |

**Industrials 8.93%**

|   |           |         |
|---|-----------|---------|
| TransDigm Group, Inc.                               | 717,972   | 832,101 |
| General Electric Co.                                | 1,243,620 | 352,902 |
| FTAI Aviation, Ltd.                                 | 1,396,830 | 342,223 |
| Quanta Services, Inc.                               | 550,607   | 302,294 |
| Northrop Grumman Corp.                              | 376,308   | 256,732 |
| Uber Technologies, Inc. <sup>(a)</sup>              | 3,428,126 | 246,585 |
| Republic Services, Inc.                             | 903,836   | 197,958 |
| GE Vernova, Inc.                                    | 196,349   | 171,393 |
| Caterpillar, Inc.                                   | 239,170   | 169,442 |
| United Airlines Holdings, Inc. <sup>(a)</sup>       | 1,596,411 | 146,982 |
| Ingersoll-Rand, Inc.                                | 1,525,307 | 122,208 |
| ATI, Inc. <sup>(a)</sup>                            | 819,869   | 119,258 |
| Bombardier, Inc., Class B <sup>(a)</sup>            | 518,058   | 91,620  |
| Airbus SE, non-registered shares                    | 426,445   | 80,097  |
| Rocket Lab Corp. <sup>(a)</sup>                     | 1,222,145 | 78,486  |
| Rolls-Royce Holdings PLC                            | 5,076,168 | 77,518  |
| Casella Waste Systems, Inc., Class A <sup>(a)</sup> | 962,515   | 76,366  |
| SPX Technologies, Inc. <sup>(a)</sup>               | 341,576   | 68,295  |
| Axon Enterprise, Inc. <sup>(a)</sup>                | 157,223   | 66,771  |
| Tetra Tech, Inc.                                    | 2,192,104 | 66,026  |
| ITT, Inc.   | 343,000   | 65,352  |
| Boeing Co. (The) <sup>(a)</sup>                     | 307,821   | 61,266  |
| Willscot Holdings Corp., Class A                    | 3,295,427 | 57,209  |
| Equifax, Inc.                                       | 308,063   | 55,473  |

## Common stocks (continued)

| Industrials (continued)                           | Shares  | Value<br>(000)   |
|---|---------|------------------|
| Loar Holdings, Inc. <sup>(a)</sup>                | 881,215 | \$ 50,485        |
| XPO, Inc. <sup>(a)</sup>                          | 235,096 | 45,738           |
| United Rentals, Inc.                              | 61,200  | 44,588           |
| Ryanair Holdings PLC (ADR)                        | 759,144 | 43,878           |
| HEICO Corp.                                       | 123,256 | 33,797           |
| Enerpac Tool Group Corp., Class A                 | 924,087 | 33,701           |
| Carrier Global Corp.                              | 383,874 | 21,616           |
| Lennox International, Inc.                        | 43,370  | 20,129           |
| TransUnion  | 279,031 | 19,306           |
| Builders FirstSource, Inc. <sup>(a)</sup>         | 160,656 | 13,227           |
| Einride AB <sup>(a)(b)(c)</sup>                   | 128,088 | 3,111            |
| Einride AB (EUR denominated) <sup>(a)(b)(c)</sup> | 78,648  | 1,911            |
|   |         | <u>4,436,044</u> |

**Financials 6.52%**

|  |           |                  |
|--|-----------|------------------|
| Visa, Inc., Class A                            | 2,892,626 | 874,267          |
| Bank of America Corp.                          | 9,094,572 | 443,360          |
| Mastercard, Inc., Class A                      | 416,137   | 207,927          |
| KKR & Co., Inc.                                | 1,832,495 | 169,506          |
| Toast, Inc., Class A <sup>(a)</sup>            | 6,218,473 | 164,852          |
| Affirm Holdings, Inc., Class A <sup>(a)</sup>  | 3,595,701 | 164,755          |
| Block, Inc., Class A <sup>(a)</sup>            | 2,701,637 | 162,584          |
| Brookfield Corp., Class A                      | 3,275,187 | 132,547          |
| Apollo Asset Management, Inc.                  | 1,031,526 | 114,933          |
| Capital One Financial Corp.                    | 508,444   | 92,755           |
| UBS Group AG                                   | 2,174,000 | 84,556           |
| Ares Management Corp., Class A                 | 620,383   | 67,684           |
| Truist Financial Corp.                         | 1,350,366 | 62,076           |
| Progressive Corp.                              | 307,337   | 60,926           |
| LPL Financial Holdings, Inc.                   | 200,152   | 60,212           |
| Marsh & McLennan Cos., Inc.                    | 317,515   | 55,073           |
| Coinbase Global, Inc., Class A <sup>(a)</sup>  | 300,000   | 52,383           |
| Blue Owl Capital, Inc., Class A <sup>(d)</sup> | 4,832,647 | 44,122           |
| Blackstone, Inc.                               | 372,497   | 42,833           |
| Brown & Brown, Inc.                            | 598,260   | 39,013           |
| Adyen NV <sup>(a)</sup>                        | 36,700    | 36,724           |
| Intercontinental Exchange, Inc.                | 176,208   | 27,714           |
| Kinsale Capital Group, Inc.                    | 73,584    | 25,141           |
| Tradeweb Markets, Inc., Class A                | 162,821   | 19,158           |
| Aon PLC, Class A                               | 57,337    | 18,507           |
| East West Bancorp, Inc.                        | 127,023   | 13,561           |
|  |           | <u>3,237,169</u> |

**Energy 2.73%**

|  |           |         |
|--|-----------|---------|
| EOG Resources, Inc.  | 1,799,859 | 260,206 |
| Baker Hughes Co., Class A  | 3,500,000 | 213,675 |
| Diamondback Energy, Inc.   | 776,564   | 153,596 |
| TechnipFMC PLC   | 2,000,000 | 138,260 |
| Petroleo Brasileiro SA PETROBRAS (ADR), ordinary nominative shares | 5,608,068 | 116,367 |
| ConocoPhillips   | 846,323   | 111,715 |
| Viper Energy, Inc., Class A  | 2,161,945 | 101,590 |
| Cenovus Energy, Inc. (CAD denominated)                             | 2,415,901 | 64,118  |
| Canadian Natural Resources, Ltd. (CAD denominated)                 | 1,087,226 | 53,036  |
| EQT Corp.  | 775,751   | 49,369  |
| Tourmaline Oil Corp.   | 596,759   | 28,562  |

## Common stocks (continued)

| <b>Energy (continued)</b>        | Shares  | Value<br>(000)   |
|----------------------------------|---------|------------------|
| Shell PLC (GBP denominated)      | 601,267 | \$ 28,077        |
| SLB, Ltd.                        | 470,914 | 24,200           |
| Permian Resources Corp., Class A | 538,397 | 11,479           |
|                                  |         | <u>1,354,250</u> |

**Materials 2.67%**

|   |            |                  |
|---|------------|------------------|
| Wheaton Precious Metals Corp.               | 2,022,586  | 264,979          |
| Grupo Mexico, SAB de CV, Series B           | 19,156,155 | 205,125          |
| Albemarle Corp.                             | 1,030,702  | 185,042          |
| Glencore PLC                                | 20,251,417 | 154,316          |
| Royal Gold, Inc.                            | 551,247    | 140,287          |
| Barrick Mining Corp.                        | 2,164,485  | 88,289           |
| Franco-Nevada Corp. (CAD denominated)       | 323,280    | 80,047           |
| CF Industries Holdings, Inc.                | 469,604    | 60,973           |
| Vale SA (ADR), ordinary nominative shares   | 2,263,707  | 36,016           |
| Southern Copper Corp.                       | 196,392    | 33,791           |
| Linde PLC                                   | 61,350     | 30,415           |
| Ecolab, Inc.                                | 93,883     | 24,975           |
| First Quantum Minerals, Ltd. <sup>(a)</sup> | 881,757    | 21,082           |
|   |            | <u>1,325,337</u> |

**Consumer staples 2.24%**

|  |           |                  |
|--|-----------|------------------|
| Performance Food Group Co. <sup>(a)</sup>        | 3,559,500 | 304,907          |
| Costco Wholesale Corp.                           | 303,405   | 302,322          |
| Philip Morris International, Inc.                | 1,376,564 | 227,601          |
| Bunge Global SA                                  | 679,809   | 86,472           |
| Walmart, Inc.                                    | 667,919   | 83,009           |
| Church & Dwight Co., Inc.                        | 600,863   | 56,072           |
| Dollar Tree Stores, Inc. <sup>(a)</sup>          | 326,400   | 35,744           |
| Estee Lauder Cos., Inc. (The), Class A           | 163,107   | 11,706           |
| JUUL Labs, Inc., Class A <sup>(a)(b)(c)(e)</sup> | 2,496,349 | 4,743            |
|  |           | <u>1,112,576</u> |

**Real estate 1.04%**

|  |           |                |
|--|-----------|----------------|
| Welltower, Inc. REIT   | 1,230,970 | 243,375        |
| CoStar Group, Inc. <sup>(a)</sup>                            | 2,858,168 | 115,299        |
| Zillow Group, Inc., Class C, nonvoting shares <sup>(a)</sup> | 2,105,080 | 87,108         |
| American Tower Corp. REIT                                    | 400,000   | 69,032         |
|  |           | <u>514,814</u> |

**Utilities 0.84%**

|                            |         |                |
|----------------------------|---------|----------------|
| Constellation Energy Corp. | 861,784 | 240,653        |
| NRG Energy, Inc.           | 505,712 | 73,905         |
| Vistra Corp.               | 455,512 | 68,477         |
| Southern Co. (The)         | 357,034 | 34,461         |
|                            |         | <u>417,496</u> |

**Total common stocks** (cost: \$21,423,052,000)46,859,270

## Preferred securities 1.16%

**Information technology 1.15%**

|  |           |         |
|--|-----------|---------|
| Anthropic, PBC, Class G-1, preferred shares <sup>(a)(b)(c)</sup>                 | 752,374   | 194,968 |
| Anthropic, PBC, Class F, preferred shares <sup>(a)(b)(c)</sup>                   | 613,792   | 159,056 |
| Stripe, LLC, Series I, 6.00% noncumulative preferred shares <sup>(a)(b)(c)</sup> | 2,763,342 | 174,091 |

Preferred securities (continued)

| Information technology (continued)   | Shares  | Value<br>(000) |
|--|---------|----------------|
| Stripe, LLC, Series H, 6.00% noncumulative preferred shares <sup>(a)(b)(c)</sup> | 52,656  | \$ 3,317       |
| PsiQuantum Corp., Series D, preferred shares <sup>(a)(b)(c)</sup>                | 906,761 | 36,071         |
| PsiQuantum Corp., Series E, preferred shares <sup>(a)(b)(c)</sup>                | 56,040  | 2,304          |
| Tipalti Solutions, Ltd., Series F, preferred shares <sup>(a)(b)(c)</sup>         | 406,310 | 1,613          |
|  |         | <u>571,420</u> |
| <b>Industrials 0.01%</b>   |         |                |
| Einride AB, Series C, preferred shares <sup>(a)(b)(c)</sup>                      | 154,765 | 3,759          |
| <b>Total preferred securities</b> (cost: \$377,547,000)                          |         | <u>575,179</u> |

Rights & warrants 0.00%

| Information technology 0.00%   |        |                        |
|--|--------|------------------------|
| Constellation Software, Inc., warrants, expire 3/31/2040 <sup>(a)(b)</sup> | 53,352 | <u>—<sup>(f)</sup></u> |
| <b>Total rights &amp; warrants</b> (cost: \$0)                             |        | <u>—<sup>(f)</sup></u> |

Convertible stocks 0.15%

| Information technology 0.15%  |        |               |
|---|--------|---------------|
| OpenAI Group PBC, Class A-2, convertible preferred shares <sup>(b)(c)</sup> | 73,144 | 50,300        |
| OpenAI, Inc. <sup>(b)(c)</sup>  | 34,884 | 23,989        |
| <b>Total convertible stocks</b> (cost: \$37,730,000)                        |        | <u>74,289</u> |

Short-term securities 4.37%

| Money market investments 4.36%                          |            |                  |
|---|------------|------------------|
| Capital Group Central Cash Fund 3.71% <sup>(g)(h)</sup> | 21,649,315 | <u>2,164,715</u> |

Money market investments purchased with collateral from securities on loan 0.01%

|   |           |                  |
|---|-----------|------------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(g)(i)</sup> | 8,406,872 | <u>8,407</u>     |
| <b>Total short-term securities</b> (cost: \$2,173,153,000)  |           | <u>2,173,122</u> |

**Total investment securities 100.04%** (cost: \$24,011,482,000) 49,681,860

**Other assets less liabilities (0.04%)** (22,134)

**Net assets 100.00%** \$49,659,726

Investments in affiliates <sup>(h)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 4.36%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 4.36%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(g)</sup> | \$1,303,602                   | \$2,525,610        | \$1,664,152         | \$(59)                                  | \$(286)  | \$2,164,715                    | \$15,433                                   |

Restricted securities <sup>(c)</sup>

|   | Acquisition<br>date(s) | Cost<br>(000)    | Value<br>(000)   | Percent<br>of net<br>assets |
|---|------------------------|------------------|------------------|-----------------------------|
| Anthropic, PBC, Class G-1, preferred shares <sup>(a)(b)</sup>                 | 1/27/2026-2/12/2026    | \$194,967        | \$194,968        | 0.39%                       |
| Anthropic, PBC, Class F, preferred shares <sup>(a)(b)</sup>                   | 8/29/2025              | 86,525           | 159,056          | 0.32                        |
| Anthropic, PBC <sup>(a)(b)</sup>  | 3/26/2026              | 30,335           | 30,335           | 0.06                        |
| Stripe, LLC, Series I, 6.00% noncumulative preferred shares <sup>(a)(b)</sup> | 3/15/2023              | 55,638           | 174,091          | 0.35                        |
| Stripe, LLC, Class B <sup>(a)(b)</sup>  | 5/6/2021               | 6,766            | 10,622           | 0.02                        |
| Stripe, LLC, Series H, 6.00% noncumulative preferred shares <sup>(a)(b)</sup> | 3/15/2021              | 2,113            | 3,317            | 0.01                        |
| OpenAI Group PBC, Class A-2, convertible preferred shares <sup>(b)</sup>      | 10/28/2025             | 13,741           | 50,300           | 0.10                        |
| OpenAI Group PBC, Class A <sup>(a)(b)</sup>                                   | 10/28/2025             | 15,294           | 24,460           | 0.05                        |
| OpenAI, Inc. <sup>(b)</sup>   | 3/31/2026              | 23,989           | 23,989           | 0.05                        |
| PsiQuantum Corp., Series D, preferred shares <sup>(a)(b)</sup>                | 5/28/2021              | 23,781           | 36,071           | 0.07                        |
| PsiQuantum Corp., Series E, preferred shares <sup>(a)(b)</sup>                | 5/23/2025-6/3/2025     | 2,305            | 2,304            | 0.01                        |
| Einride AB, Series C, preferred shares <sup>(a)(b)</sup>                      | 11/23/2022-8/1/2024    | 5,262            | 3,759            | 0.01                        |
| Einride AB <sup>(a)(b)</sup>  | 7/14/2025              | 4,355            | 3,111            | 0.01                        |
| Einride AB (EUR denominated) <sup>(a)(b)</sup>                                | 2/1/2023               | 2,674            | 1,911            | 0.00 <sup>(j)</sup>         |
| JUUL Labs, Inc., Class A <sup>(a)(b)(e)</sup>                                 | 7/29/2024              | 19,001           | 4,743            | 0.01                        |
| Verily Health, Inc., Class B <sup>(a)(b)</sup>                                | 12/21/2018             | 37,000           | 3,346            | 0.01                        |
| Tipalti Solutions, Ltd., Series F, preferred shares <sup>(a)(b)</sup>         | 12/1/2021              | 6,956            | 1,613            | 0.00 <sup>(j)</sup>         |
| <b>Total</b>  |                        | <u>\$530,702</u> | <u>\$727,996</u> | <u>1.47%</u>                |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> Value determined using significant unobservable inputs.

<sup>(c)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(d)</sup> All or a portion of this security was on loan.

<sup>(e)</sup> Security is subject to a contractual sale restriction (lockup). The total value of all such securities was \$4,743,000, which represented 0.01% of the net assets of the fund. The remaining lockup period is generally less than one year; and early lockup release provisions may be applicable based on certain set milestones or condition in accordance with legal documents.

<sup>(f)</sup> Amount less than one thousand.

<sup>(g)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(h)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(i)</sup> Security purchased with cash collateral from securities on loan.

<sup>(j)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

CAD = Canadian dollars

EUR = Euros

GBP = British pounds

REIT = Real Estate Investment Trust

**International Fund**  
Investment portfolio  
March 31, 2026

unaudited

**Common stocks 95.58%**

**Information technology 18.39%**

|  | Shares    | Value<br>(000)   |
|--|-----------|------------------|
| Taiwan Semiconductor Manufacturing Co., Ltd.                     | 8,191,618 | \$ 461,806       |
| Samsung Electronics Co., Ltd.                                    | 1,767,027 | 198,490          |
| Tokyo Electron, Ltd.   | 670,429   | 163,955          |
| SK hynix, Inc.   | 293,093   | 159,411          |
| ASML Holding NV  | 100,247   | 132,691          |
| ARM Holdings PLC (ADR) <sup>(a)</sup>                            | 424,829   | 64,268           |
| Nebius Group NV, Class A <sup>(a)(b)</sup>                       | 410,822   | 42,627           |
| Halma PLC  | 298,736   | 15,177           |
| Delta Electronics, Inc. <sup>(a)</sup>                           | 244,000   | 10,860           |
| Xiaomi Corp., Class B <sup>(a)</sup>                             | 2,406,600 | 9,900            |
| Shopify, Inc., Class A, subordinate voting shares <sup>(a)</sup> | 72,654    | 8,618            |
| LITE-ON Technology Corp.   | 1,773,000 | 7,974            |
| Zhongji Innolight Co., Ltd., Class A                             | 93,300    | 7,841            |
| Disco Corp.  | 18,700    | 7,493            |
| Infineon Technologies AG   | 156,033   | 6,856            |
| SAP SE   | 40,433    | 6,843            |
| Canva Australia Holdings Pty, Ltd. <sup>(a)(c)(d)</sup>          | 4,819     | 6,050            |
|  |           | <u>1,310,860</u> |

**Industrials 14.64%**

|  |           |         |
|--|-----------|---------|
| Airbus SE, non-registered shares                   | 1,037,255 | 194,823 |
| Rolls-Royce Holdings PLC                           | 8,105,827 | 123,784 |
| Techtronic Industries Co., Ltd.                    | 5,617,550 | 74,773  |
| MTU Aero Engines AG                                | 179,935   | 64,417  |
| Localiza Rent a Car SA, ordinary nominative shares | 6,466,347 | 58,648  |
| Localiza Rent a Car SA                             | 194,950   | 1,705   |
| Melrose Industries PLC                             | 7,447,986 | 50,169  |
| Recruit Holdings Co., Ltd.                         | 1,054,995 | 47,105  |
| Marubeni Corp.                                     | 1,277,900 | 46,990  |
| Diploma PLC  | 503,724   | 40,194  |
| WEG SA   | 3,733,215 | 36,764  |
| RELX PLC   | 1,079,246 | 35,582  |
| IHI Corp.  | 1,594,079 | 32,580  |
| Hitachi, Ltd.                                      | 1,018,306 | 29,761  |
| Ryanair Holdings PLC                               | 849,419   | 24,064  |
| Schneider Electric SE                              | 78,743    | 21,628  |
| ITOCHU Corp.                                       | 1,553,600 | 19,747  |
| Safran SA  | 56,700    | 18,543  |
| Rumo SA  | 4,938,039 | 15,491  |
| Siemens AG   | 63,691    | 15,107  |
| Singapore Technologies Engineering, Ltd.           | 1,556,102 | 13,262  |
| Siemens Energy AG                                  | 75,000    | 12,343  |
| AtkinsRealis Group, Inc.                           | 172,152   | 11,076  |
| Mitsubishi Corp.                                   | 309,800   | 10,639  |
| Volvo AB, Class B                                  | 320,775   | 10,465  |
| Experian PLC                                       | 236,977   | 8,237   |

## Common stocks (continued)

| <b>Industrials (continued)</b>                      | Shares  | Value<br>(000)   |
|---|---------|------------------|
| Bureau Veritas SA                                   | 250,104 | \$ 7,513         |
| Compagnie de Saint-Gobain SA, non-registered shares | 80,054  | 6,588            |
| Weir Group PLC (The)                                | 164,573 | 6,157            |
| Kanzhun, Ltd., Class A (ADR)                        | 410,519 | 5,497            |
|   |         | <u>1,043,652</u> |

**Financials 14.62%**

|   |            |                  |
|---|------------|------------------|
| KB Financial Group, Inc.                    | 1,185,335  | 110,894          |
| Mizuho Financial Group, Inc.                | 2,565,800  | 102,414          |
| 3i Group PLC                                | 3,061,787  | 100,326          |
| Standard Chartered PLC                      | 4,808,710  | 99,866           |
| Nu Holdings, Ltd., Class A <sup>(a)</sup>   | 6,856,398  | 98,526           |
| Banco Bilbao Vizcaya Argentaria SA          | 4,196,096  | 91,585           |
| Banco Santander SA                          | 5,958,348  | 67,421           |
| AlA Group, Ltd.                             | 5,046,046  | 56,687           |
| Munchener Ruckversicherungs-Gesellschaft AG | 70,800     | 44,103           |
| Tokio Marine Holdings, Inc.                 | 942,800    | 44,027           |
| Banco BPM SpA                               | 3,094,588  | 43,236           |
| ING Groep NV                                | 1,155,260  | 30,186           |
| Bank Central Asia Tbk PT                    | 68,136,700 | 26,068           |
| Shinhan Financial Group Co., Ltd.           | 401,234    | 23,137           |
| Japan Post Bank Co., Ltd.                   | 1,394,700  | 22,946           |
| BPER Banca SpA                              | 1,418,221  | 18,513           |
| UniCredit SpA                               | 193,931    | 13,974           |
| Hana Financial Group, Inc.                  | 186,011    | 13,178           |
| Futu Holdings, Ltd. (ADR)                   | 94,832     | 12,969           |
| Brookfield Corp., Class A (CAD denominated) | 233,122    | 9,447            |
| China Merchants Bank Co., Ltd., Class A     | 1,205,700  | 6,880            |
| ICICI Bank, Ltd.                            | 442,491    | 5,761            |
|   |            | <u>1,042,144</u> |

**Materials 11.79%**

|  |            |                |
|--|------------|----------------|
| First Quantum Minerals, Ltd. <sup>(a)</sup>          | 14,456,903 | 345,652        |
| Ivanhoe Mines, Ltd., Class A <sup>(a)</sup>          | 8,609,925  | 73,591         |
| Ivanhoe Mines, Ltd., Class A <sup>(a)(d)</sup>       | 3,675,281  | 31,413         |
| Grupo Mexico, SAB de CV, Series B                    | 8,937,237  | 95,700         |
| Anglo American PLC                                   | 2,244,093  | 95,340         |
| Shin-Etsu Chemical Co., Ltd.                         | 1,077,664  | 43,848         |
| Nippon Steel Corp. <sup>(b)</sup>                    | 9,999,000  | 36,734         |
| Air Liquide SA                                       | 118,039    | 24,316         |
| Antofagasta PLC                                      | 280,810    | 12,492         |
| Wheaton Precious Metals Corp.                        | 88,388     | 11,580         |
| BASF SE  | 159,563    | 9,642          |
| Smurfit Westrock PLC                                 | 231,713    | 9,234          |
| ArcelorMittal SA                                     | 175,551    | 9,146          |
| Zijin Mining Group Co., Ltd., Class A <sup>(a)</sup> | 1,739,900  | 8,499          |
| Nippon Sanso Holdings Corp.                          | 202,275    | 7,222          |
| Buzzi SpA  | 134,867    | 6,803          |
| Akzo Nobel NV <sup>(b)</sup>                         | 116,778    | 6,701          |
| JX Advanced Metals Corp.                             | 303,100    | 6,588          |
| MMG, Ltd. <sup>(a)</sup>                             | 6,124,000  | 5,769          |
|  |            | <u>840,270</u> |

## Common stocks (continued)

| Energy 8.53%  | Shares     | Value<br>(000) |
|---|------------|----------------|
| Canadian Natural Resources, Ltd. (CAD denominated) <sup>(b)</sup> | 5,225,477  | \$254,907      |
| Reliance Industries, Ltd.   | 11,942,743 | 173,056        |
| Cenovus Energy, Inc. (CAD denominated)                            | 5,726,001  | 151,969        |
| Shell PLC (GBP denominated)                                       | 316,792    | 14,793         |
| Neste OYJ   | 397,640    | 12,841         |
|   |            | <u>607,566</u> |
| <b>Communication services 7.89%</b>                               |            |                |
| SoftBank Group Corp.  | 9,616,036  | 231,113        |
| Tencent Holdings, Ltd.  | 1,965,533  | 124,088        |
| Bharti Airtel, Ltd.   | 4,335,045  | 82,422         |
| Singapore Telecommunications, Ltd.                                | 12,333,500 | 47,745         |
| Deutsche Telekom AG   | 955,469    | 35,232         |
| Nintendo Co., Ltd.  | 353,448    | 20,168         |
| Advanced Info Service PCL, foreign registered shares              | 1,122,400  | 13,007         |
| NetEase, Inc.   | 395,016    | 8,789          |
|   |            | <u>562,564</u> |
| <b>Consumer discretionary 7.02%</b>                               |            |                |
| Moncler SpA   | 1,039,373  | 62,640         |
| MercadoLibre, Inc. <sup>(a)</sup>                                 | 33,070     | 57,179         |
| Compagnie Financiere Richemont SA, Class A                        | 273,347    | 48,709         |
| Fast Retailing Co., Ltd.  | 122,100    | 48,597         |
| Maruti Suzuki India, Ltd.   | 295,654    | 39,550         |
| Kering SA   | 115,072    | 34,796         |
| Industria de Diseno Textil SA                                     | 566,003    | 32,543         |
| Prosus NV, Class N  | 630,967    | 28,843         |
| Hyundai Motor Co.   | 94,682     | 28,219         |
| Sea, Ltd., Class A (ADR) <sup>(a)</sup>                           | 206,109    | 17,068         |
| Ferrari NV (EUR denominated)                                      | 37,970     | 12,799         |
| Midea Group Co., Ltd., Class A                                    | 1,128,302  | 12,534         |
| NEXT PLC  | 66,379     | 11,194         |
| Shimano, Inc.   | 101,600    | 10,647         |
| Aristocrat Leisure, Ltd.  | 297,447    | 9,451          |
| Zensho Holdings Co., Ltd. <sup>(b)</sup>                          | 160,902    | 9,333          |
| Compass Group PLC   | 292,214    | 8,119          |
| Galaxy Entertainment Group, Ltd.                                  | 1,688,922  | 7,614          |
| Ryohin Keikaku Co., Ltd.  | 321,757    | 6,843          |
| Pop Mart International Group, Ltd. <sup>(b)</sup>                 | 349,000    | 6,551          |
| Laopu Gold Co., Ltd., Class H <sup>(b)</sup>                      | 46,300     | 3,788          |
| Hermes International  | 1,637      | 3,127          |
|   |            | <u>500,144</u> |
| <b>Consumer staples 4.70%</b>                                     |            |                |
| British American Tobacco PLC                                      | 2,306,746  | 134,370        |
| JBS NV (BDR)  | 2,188,693  | 39,292         |
| Nestle SA   | 383,503    | 38,039         |
| L'Oreal SA  | 88,114     | 36,133         |
| Danone SA   | 425,408    | 34,166         |
| Ajinomoto Co., Inc.   | 669,004    | 18,758         |
| Marks and Spencer Group PLC                                       | 3,204,535  | 14,392         |
| Kweichow Moutai Co., Ltd., Class A                                | 40,856     | 8,607          |

## Common stocks (continued)

| <b>Consumer staples (continued)</b>  | Shares     | Value<br>(000)   |
|--|------------|------------------|
| Avenue Supermarts, Ltd. <sup>(a)</sup>   | 136,456    | \$ 5,735         |
| Imperial Brands PLC  | 127,357    | 5,183            |
|  |            | <u>334,675</u>   |
| <b>Health care 4.30%</b>   |            |                  |
| Novo Nordisk AS, Class B   | 3,627,254  | 133,661          |
| AstraZeneca PLC (GBP denominated)  | 223,419    | 43,638           |
| Eurofins Scientific SE, non-registered shares  | 442,116    | 32,333           |
| Argenx SE, non-registered shares <sup>(a)</sup>  | 38,555     | 28,092           |
| Daiichi Sankyo Co., Ltd.   | 1,196,752  | 21,099           |
| Zealand Pharma AS <sup>(a)</sup>   | 416,813    | 19,280           |
| EssilorLuxottica SA  | 68,100     | 15,849           |
| Sandoz Group AG  | 159,215    | 12,489           |
| Ambu AS, Class B, non-registered shares  | 11,888     | 128              |
|  |            | <u>306,569</u>   |
| <b>Utilities 3.70%</b>   |            |                  |
| Engie SA   | 2,969,646  | 95,742           |
| Gulf Development PCL   | 26,563,415 | 49,302           |
| E.ON SE  | 1,586,206  | 34,669           |
| SSE PLC  | 806,784    | 27,854           |
| Companhia de Saneamento Basico do Estado de Sao Paulo-SABESP, ordinary nominative shares | 784,408    | 23,963           |
| SembCorp Industries, Ltd.  | 2,815,100  | 14,620           |
| National Grid PLC  | 702,416    | 11,842           |
| RWE AG   | 88,061     | 5,865            |
|  |            | <u>263,857</u>   |
| <b>Total common stocks</b> (cost: \$4,781,375,000)                                       |            | <u>6,812,301</u> |

## Preferred securities 0.75%

**Financials 0.74%**

|   |           |               |
|---|-----------|---------------|
| Itau Unibanco Holding SA, preferred nominative shares | 6,318,734 | <u>53,040</u> |
|---|-----------|---------------|

**Information technology 0.01%**

|   |     |            |
|---|-----|------------|
| Canva Australia Holdings Pty, Ltd., Series A, noncumulative preferred shares <sup>(a)(c)(d)</sup>   | 422 | 530        |
| Canva Australia Holdings Pty, Ltd., Series A-3, noncumulative preferred shares <sup>(a)(c)(d)</sup> | 18  | 22         |
| Canva Australia Holdings Pty, Ltd., Series A-4, noncumulative preferred shares <sup>(a)(c)(d)</sup> | 1   | 1          |
|   |     | <u>553</u> |

**Total preferred securities** (cost: \$42,236,000)53,593

## Rights &amp; warrants 0.00%

**Information technology 0.00%**

|  |       |                        |
|--|-------|------------------------|
| Constellation Software, Inc., warrants, expire 3/31/2040 <sup>(a)(c)</sup> | 7,730 | <u>—<sup>(e)</sup></u> |
| <b>Total rights &amp; warrants</b> (cost: \$0)                             |       | <u>—<sup>(e)</sup></u> |

## Short-term securities 5.43%

**Money market investments 3.68%**

|   |           |                |
|---|-----------|----------------|
| Capital Group Central Cash Fund 3.71% <sup>(f)(g)</sup> | 2,625,730 | <u>262,547</u> |
|---|-----------|----------------|

Short-term securities (continued)

| Money market investments purchased with collateral from securities on loan 1.75%                                  | Shares      | Value<br>(000)            |
|---|-------------|---------------------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(f)(h)</sup> | 124,485,310 | \$ 124,485                |
| <b>Total short-term securities</b> (cost: \$387,040,000)  |             | <u>387,032</u>            |
| <b>Total investment securities 101.76%</b> (cost: \$5,210,651,000)  |             | <u>7,252,926</u>          |
| <b>Other assets less liabilities (1.76)%</b>  |             | <u>(125,735)</u>          |
| <b>Net assets 100.00%</b>   |             | <u><u>\$7,127,191</u></u> |

Investments in affiliates <sup>(g)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 3.68%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 3.68%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(f)</sup> | \$122,775                     | \$563,871          | \$424,074           | \$2                                     | \$(27)   | \$262,547                      | \$1,864                                    |

Restricted securities <sup>(d)</sup>

|  | Acquisition<br>date(s) | Cost<br>(000)   | Value<br>(000)  | Percent<br>of net<br>assets |
|--|------------------------|-----------------|-----------------|-----------------------------|
| Ivanhoe Mines, Ltd., Class A <sup>(a)</sup>  | 12/18/2023             | \$32,962        | \$31,413        | 0.44%                       |
| Canva Australia Holdings Pty, Ltd. <sup>(a)(c)</sup>   | 8/26/2021-11/4/2021    | 8,215           | 6,050           | 0.08                        |
| Canva Australia Holdings Pty, Ltd., Series A, noncumulative preferred shares <sup>(a)(c)</sup>   | 11/4/2021              | 719             | 530             | 0.01                        |
| Canva Australia Holdings Pty, Ltd., Series A-3, noncumulative preferred shares <sup>(a)(c)</sup> | 11/4/2021              | 31              | 22              | 0.00 <sup>(i)</sup>         |
| Canva Australia Holdings Pty, Ltd., Series A-4, noncumulative preferred shares <sup>(a)(c)</sup> | 11/4/2021              | 2               | 1               | 0.00 <sup>(i)</sup>         |
| <b>Total</b>   |                        | <u>\$41,929</u> | <u>\$38,016</u> | <u>0.53%</u>                |

- <sup>(a)</sup> Non-income producing.
- <sup>(b)</sup> All or a portion of this security was on loan.
- <sup>(c)</sup> Value determined using significant unobservable inputs.
- <sup>(d)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.
- <sup>(e)</sup> Amount less than one thousand.
- <sup>(f)</sup> Rate represents the seven-day yield at 3/31/2026.
- <sup>(g)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- <sup>(h)</sup> Security purchased with cash collateral from securities on loan.
- <sup>(i)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

BDR = Brazilian Depositary Receipts

CAD = Canadian dollars

EUR = Euros

GBP = British pounds

**New World Fund®**  
Investment portfolio  
March 31, 2026

unaudited

Common stocks 93.95%

Information technology 24.26%

|   | Shares    | Value<br>(000) |
|---|-----------|----------------|
| Taiwan Semiconductor Manufacturing Co., Ltd.        | 6,023,269 | \$339,564      |
| Taiwan Semiconductor Manufacturing Co., Ltd. (ADR)  | 11,549    | 3,903          |
| SK hynix, Inc.                                      | 226,109   | 122,979        |
| Broadcom, Inc.                                      | 199,027   | 61,601         |
| NVIDIA Corp.  | 281,984   | 49,178         |
| Microsoft Corp.                                     | 131,024   | 48,501         |
| Samsung Electronics Co., Ltd.                       | 403,041   | 45,274         |
| ASML Holding NV                                     | 27,180    | 35,976         |
| ASML Holding NV (ADR)                               | 6,773     | 8,946          |
| Tokyo Electron, Ltd.                                | 143,500   | 35,093         |
| KLA Corp.   | 14,750    | 21,718         |
| MediaTek, Inc.                                      | 345,000   | 16,705         |
| Corning, Inc.                                       | 92,110    | 12,524         |
| Elite Material Co., Ltd.                            | 144,800   | 12,122         |
| Accton Technology Corp.                             | 245,000   | 11,929         |
| Cloudflare, Inc., Class A <sup>(a)</sup>            | 49,807    | 10,277         |
| Baidu, Inc., Class A <sup>(a)</sup>                 | 705,150   | 9,803          |
| Delta Electronics, Inc. <sup>(a)</sup>              | 204,000   | 9,080          |
| NAURA Technology Group Co., Ltd., Class A           | 134,600   | 8,817          |
| Xiaomi Corp., Class B <sup>(a)</sup>                | 1,919,600 | 7,897          |
| eMemory Technology, Inc.                            | 86,000    | 7,482          |
| Apple, Inc.   | 27,358    | 6,943          |
| Jentech Precision Industrial Co., Ltd.              | 49,000    | 6,068          |
| Capgemini SE  | 40,617    | 4,748          |
| Intel Corp. <sup>(a)</sup>                          | 102,228   | 4,511          |
| ASE Technology Holding Co., Ltd. <sup>(a)</sup>     | 400,000   | 4,388          |
| Micron Technology, Inc.                             | 12,374    | 4,180          |
| Applied Materials, Inc.                             | 11,248    | 3,845          |
| Kokusai Electric Corp.                              | 114,800   | 3,804          |
| Oracle Corp.  | 23,388    | 3,441          |
| Seagate Technology Holdings PLC                     | 8,329     | 3,263          |
| TDK Corp.   | 234,000   | 3,034          |
| SAP SE  | 13,656    | 2,311          |
| SAP SE (ADR)  | 4,188     | 717            |
| Zhongji Innolight Co., Ltd., Class A                | 31,100    | 2,614          |
| Infineon Technologies AG                            | 43,123    | 1,895          |
| International Business Machines Corp.               | 6,444     | 1,562          |
| Credo Technology Group Holding, Ltd. <sup>(a)</sup> | 15,584    | 1,463          |
| LITE-ON Technology Corp.                            | 319,000   | 1,435          |
| Keyence Corp.                                       | 3,600     | 1,275          |
| EPAM Systems, Inc. <sup>(a)</sup>                   | 8,957     | 1,213          |
| Globant SA <sup>(a)</sup>                           | 24,091    | 1,111          |
| Teradyne, Inc.                                      | 3,334     | 988            |
| Synopsys, Inc. <sup>(a)</sup>                       | 2,397     | 950            |
| Disco Corp.   | 2,100     | 842            |
| Western Digital Corp.                               | 2,939     | 795            |

## Common stocks (continued)

## Information technology (continued)

|   | Shares | Value<br>(000) |
|---|--------|----------------|
| Tata Consultancy Services, Ltd.                         | 25,276 | \$ 640         |
| Unity Software, Inc. <sup>(a)</sup>                     | 23,600 | 518            |
| Canva Australia Holdings Pty, Ltd. <sup>(a)(b)(c)</sup> | 385    | 483            |
|   |        | <u>948,406</u> |

## Financials 16.32%

|  |           |        |
|--|-----------|--------|
| Banco Bilbao Vizcaya Argentaria SA                           | 1,865,978 | 40,727 |
| Nu Holdings, Ltd., Class A <sup>(a)</sup>                    | 2,457,317 | 35,312 |
| Abu Dhabi Islamic Bank PJSC                                  | 4,348,141 | 24,595 |
| AlA Group, Ltd.  | 2,188,600 | 24,586 |
| Mastercard, Inc., Class A                                    | 45,861    | 22,915 |
| Capitec Bank Holdings, Ltd.                                  | 80,251    | 19,702 |
| KB Financial Group, Inc.                                     | 191,909   | 17,954 |
| Hana Financial Group, Inc.                                   | 227,598   | 16,124 |
| Samsung Life Insurance Co., Ltd.                             | 109,971   | 15,442 |
| Emirates NBD Bank PJSC                                       | 1,953,125 | 14,354 |
| XP, Inc., Class A  | 749,080   | 14,262 |
| Bajaj Finance, Ltd.  | 1,480,814 | 13,029 |
| Eurobank SA  | 3,212,917 | 12,901 |
| PICC Property and Casualty Co., Ltd., Class H                | 6,560,947 | 12,090 |
| ICICI Bank, Ltd.   | 695,746   | 9,057  |
| ICICI Bank, Ltd. (ADR)                                       | 112,157   | 2,905  |
| Shinhan Financial Group Co., Ltd.                            | 201,953   | 11,645 |
| Banco Santander SA   | 1,007,977 | 11,406 |
| Discovery, Ltd.  | 743,213   | 10,925 |
| Axis Bank, Ltd.  | 844,757   | 10,727 |
| Cholamandalam Investment and Finance Co., Ltd.               | 729,722   | 10,558 |
| Shriram Finance, Ltd.  | 1,113,461 | 10,349 |
| Standard Chartered PLC                                       | 497,771   | 10,338 |
| Aon PLC, Class A   | 31,654    | 10,217 |
| Visa, Inc., Class A  | 32,798    | 9,913  |
| Credicorp, Ltd.  | 29,192    | 9,901  |
| Saudi National Bank (The)                                    | 830,430   | 9,244  |
| Al Rajhi Banking and Investment Corp., non-registered shares | 316,254   | 9,006  |
| Ping An Insurance (Group) Co. of China, Ltd., Class H        | 1,097,044 | 8,555  |
| 3i Group PLC   | 255,973   | 8,387  |
| Saudi Awwal Bank SJSC, non-registered shares                 | 817,551   | 8,144  |
| Kotak Mahindra Bank, Ltd.                                    | 2,108,619 | 8,055  |
| Futu Holdings, Ltd. (ADR)                                    | 57,284    | 7,834  |
| National Bank of Greece SA                                   | 504,690   | 7,822  |
| UniCredit SpA  | 104,862   | 7,556  |
| Banco BTG Pactual SA, units                                  | 679,009   | 7,379  |
| Abu Dhabi Commercial Bank PJSC                               | 2,166,032 | 7,370  |
| AU Small Finance Bank, Ltd.                                  | 814,530   | 7,302  |
| FirstRand Ltd.   | 1,402,824 | 7,170  |
| Yapi ve Kredi Bankasi AS <sup>(a)</sup>                      | 8,711,640 | 6,611  |
| OTP Bank PLC   | 56,734    | 6,118  |
| BSE, Ltd.  | 210,546   | 6,027  |
| People's Insurance Co. (Group) of China, Ltd. (The), Class H | 8,661,000 | 6,026  |
| HSBC Holdings PLC (GBP denominated)                          | 350,932   | 5,742  |
| Brookfield Corp., Class A                                    | 137,022   | 5,545  |
| Akbank TAS   | 3,653,529 | 5,535  |
| B3 SA - Brasil, Bolsa, Balcao                                | 1,469,781 | 5,221  |
| PKO Bank Polski SA, Class C                                  | 220,762   | 5,221  |
| Bank of the Philippines Islands                              | 3,172,748 | 5,218  |

## Common stocks (continued)

| Financials (continued)                                | Shares    | Value<br>(000)   |
|---|-----------|------------------|
| Hong Kong Exchanges and Clearing, Ltd.                | 101,500   | \$ 5,145         |
| Prudential PLC  | 321,008   | 4,477            |
| Grupo Financiero Banorte, SAB de CV, Series O         | 390,493   | 4,331            |
| Public Bank Bhd.                                      | 3,530,900 | 4,106            |
| Commercial International Bank - Egypt (CIB) SAE (GDR) | 1,848,264 | 4,099            |
| Kasikornbank PCL, foreign registered shares           | 662,100   | 3,919            |
| Banco Santander (Brasil) SA, units                    | 655,440   | 3,877            |
| Vietnam Technological and Commercial JSCB (The)       | 3,142,700 | 3,772            |
| Kaspi.kz JSC (ADR)                                    | 48,629    | 3,602            |
| Samsung Fire & Marine Insurance Co., Ltd.             | 10,900    | 3,160            |
| Central Depository Services (India), Ltd.             | 248,931   | 3,092            |
| PB Fintech, Ltd. <sup>(a)</sup>                       | 196,756   | 3,025            |
| China Merchants Bank Co., Ltd., Class H               | 469,500   | 2,981            |
| Qatar National Bank QPSC                              | 610,717   | 2,865            |
| State Bank of India                                   | 241,267   | 2,571            |
| Multi Commodity Exchange of India, Ltd.               | 88,569    | 2,313            |
| DB Insurance Co., Ltd.                                | 19,894    | 2,175            |
| BDO Unibank, Inc.                                     | 1,054,860 | 1,972            |
| CVC Capital Partners PLC                              | 144,296   | 1,892            |
| Bank of Ningbo Co., Ltd., Class A                     | 407,300   | 1,804            |
| 360 ONE WAM, Ltd.                                     | 177,690   | 1,798            |
| Woori Financial Group, Inc.                           | 76,255    | 1,609            |
| Max Financial Services, Ltd. <sup>(a)</sup>           | 92,824    | 1,466            |
| Wise PLC, Class A <sup>(a)</sup>                      | 101,638   | 1,220            |
| S&P Global, Inc.                                      | 2,769     | 1,178            |
| Erste Group Bank AG                                   | 9,084     | 982              |
| Haci Amer Sabanci Holding AS                          | 474,722   | 973              |
| Asia Commercial Joint Stock Bank                      | 584,970   | 527              |
| Sberbank of Russia PJSC <sup>(b)</sup>                | 2,662,164 | — <sup>(d)</sup> |
|   |           | <u>637,953</u>   |

**Industrials 12.39%**

|  |           |        |
|--|-----------|--------|
| International Container Terminal Services, Inc.    | 4,024,170 | 46,149 |
| Airbus SE, non-registered shares                   | 207,792   | 39,029 |
| Contemporary Amperex Technology Co., Ltd., Class A | 575,640   | 33,740 |
| Rolls-Royce Holdings PLC                           | 2,071,415 | 31,633 |
| Hitachi, Ltd.                                      | 745,200   | 21,779 |
| General Electric Co.                               | 66,654    | 18,914 |
| Rumo SA  | 5,874,027 | 18,428 |
| Copa Holdings SA, Class A                          | 147,604   | 16,769 |
| Weichai Power Co., Ltd., Class A                   | 3,435,896 | 12,393 |
| Weichai Power Co., Ltd., Class H                   | 947,000   | 3,376  |
| Localiza Rent a Car SA, ordinary nominative shares | 1,690,771 | 15,335 |
| Localiza Rent a Car SA                             | 14,340    | 125    |
| Safran SA  | 42,117    | 13,774 |
| BAE Systems PLC                                    | 452,593   | 13,175 |
| IHI Corp.  | 610,879   | 12,485 |
| Leonardo SpA                                       | 171,292   | 11,505 |
| WEG SA   | 1,143,573 | 11,262 |
| AGCO Corp.   | 86,436    | 10,015 |
| Aselan Elektronik Sanayi ve Ticaret AS             | 1,383,252 | 9,981  |
| GE Vernova, Inc.                                   | 11,008    | 9,609  |
| Mitsui & Co., Ltd.                                 | 235,800   | 9,078  |
| Techtronic Industries Co., Ltd.                    | 642,500   | 8,552  |
| Hanwha Aerospace Co., Ltd.                         | 10,161    | 8,280  |

## Common stocks (continued)

| Industrials (continued)                                    | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Grupo Aeroportuario del Pacifico, SAB de CV, Class B       | 312,223   | \$ 7,702       |
| Grupo Aeroportuario del Pacifico, SAB de CV, Class B (ADR) | 1,043     | 258            |
| Shenzhen Inovance Technology Co., Ltd., Class A            | 762,702   | 7,469          |
| TransDigm Group, Inc.                                      | 6,266     | 7,262          |
| Uber Technologies, Inc. <sup>(a)</sup>                     | 97,842    | 7,038          |
| Daikin Industries, Ltd.                                    | 50,600    | 6,139          |
| Weir Group PLC (The)                                       | 149,654   | 5,599          |
| DSV A/S  | 23,064    | 5,510          |
| Kanzhun, Ltd., Class A (ADR)                               | 301,480   | 4,037          |
| Kanzhun, Ltd., Class A                                     | 90,300    | 602            |
| Mitsubishi Heavy Industries, Ltd.                          | 162,100   | 4,422          |
| Larsen & Toubro, Ltd.                                      | 102,117   | 3,808          |
| Grab Holdings, Ltd., Class A <sup>(a)</sup>                | 1,003,102 | 3,671          |
| LG Corp.   | 59,315    | 3,241          |
| Ayala Corp.  | 383,020   | 3,201          |
| SM Investments Corp.                                       | 301,880   | 3,094          |
| Schneider Electric SE                                      | 11,167    | 3,067          |
| Carrier Global Corp.                                       | 52,689    | 2,967          |
| Siemens AG   | 12,109    | 2,872          |
| Komatsu, Ltd.  | 64,400    | 2,528          |
| GT Capital Holdings, Inc.                                  | 288,570   | 2,482          |
| Motiva Infraestrutura de Mobilidade SA                     | 811,937   | 2,478          |
| Didi Global, Inc. (ADR) <sup>(a)</sup>                     | 600,793   | 2,469          |
| Deere & Co.  | 4,304     | 2,424          |
| International Consolidated Airlines Group SA (CDI)         | 463,348   | 2,172          |
| Turk Hava Yollari Anonim Ortakligi, non-registered shares  | 317,343   | 2,099          |
| InPost SA <sup>(a)</sup>                                   | 111,572   | 1,959          |
| Embraer SA   | 128,416   | 1,908          |
| Jiangsu Hengli Hydraulic Co., Ltd., Class A                | 122,664   | 1,729          |
| Boeing Co. (The) <sup>(a)</sup>                            | 6,350     | 1,264          |
| Bureau Veritas SA  | 39,767    | 1,195          |
| CSG NV <sup>(a)</sup>                                      | 35,445    | 954            |
| Experian PLC   | 16,135    | 561            |
| Siemens Energy AG  | 3,198     | 526            |
| Haitian International Holdings, Ltd.                       | 103,146   | 265            |
| Wizz Air Holdings PLC <sup>(a)</sup>                       | 4,927     | 58             |
|  |           | <u>484,416</u> |

**Consumer discretionary 9.39%**

|  |           |        |
|--|-----------|--------|
| MercadoLibre, Inc. <sup>(a)</sup>          | 34,151    | 59,048 |
| Midea Group Co., Ltd., Class A             | 2,868,833 | 31,870 |
| Alibaba Group Holding, Ltd.                | 979,172   | 15,415 |
| Alibaba Group Holding, Ltd. (ADR)          | 110,652   | 13,882 |
| Trip.com Group, Ltd. (ADR) <sup>(a)</sup>  | 376,088   | 18,725 |
| Trip.com Group, Ltd. <sup>(a)</sup>        | 18,145    | 898    |
| H World Group, Ltd. (ADR)                  | 265,184   | 13,336 |
| H World Group, Ltd.                        | 200,000   | 1,010  |
| Eicher Motors, Ltd.                        | 197,065   | 14,176 |
| Ryohin Keikaku Co., Ltd.                   | 570,400   | 12,130 |
| Compagnie Financiere Richemont SA, Class A | 66,410    | 11,834 |
| BYD Co., Ltd., Class A                     | 572,623   | 8,754  |
| BYD Co., Ltd., Class H                     | 187,900   | 2,576  |
| LVMH Moet Hennessy-Louis Vuitton SE        | 18,302    | 10,173 |
| Vibra Energia SA                           | 1,593,588 | 9,728  |
| Maruti Suzuki India, Ltd.                  | 66,139    | 8,848  |

## Common stocks (continued)

**Consumer discretionary (continued)**

|  | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Galaxy Entertainment Group, Ltd.                             | 1,743,000 | \$ 7,858       |
| Eternal, Ltd. <sup>(a)</sup>                                 | 2,831,323 | 7,083          |
| Jumbo SA   | 274,088   | 7,019          |
| Li Ning Co., Ltd.  | 2,206,155 | 6,151          |
| Lenskart Solutions, Ltd. <sup>(a)</sup>                      | 1,098,275 | 5,868          |
| TVS Motor Co., Ltd.  | 152,881   | 5,597          |
| Sea, Ltd., Class A (ADR) <sup>(a)</sup>                      | 65,079    | 5,389          |
| Prosus NV, Class N   | 117,132   | 5,354          |
| Pop Mart International Group, Ltd. <sup>(e)</sup>            | 281,600   | 5,286          |
| Naspers, Ltd., Class N                                       | 88,840    | 4,601          |
| Wynn Resorts, Ltd.   | 43,527    | 4,420          |
| Moncler SpA  | 64,586    | 3,892          |
| Tesla, Inc. <sup>(a)</sup>                                   | 10,334    | 3,842          |
| Inchcape PLC   | 381,537   | 3,774          |
| Hyundai Motor Co.  | 11,945    | 3,560          |
| Fuyao Glass Industry Group Co., Ltd., Class A <sup>(a)</sup> | 415,500   | 3,445          |
| PDD Holdings, Inc. (ADR) <sup>(a)</sup>                      | 33,530    | 3,426          |
| Meituan, Class B <sup>(a)</sup>                              | 284,100   | 3,087          |
| Royal Caribbean Cruises, Ltd.                                | 10,642    | 2,928          |
| Aptiv Holdings, Ltd. <sup>(a)</sup>                          | 40,530    | 2,814          |
| YUM! Brands, Inc.  | 17,917    | 2,786          |
| Fast Retailing Co., Ltd.                                     | 6,700     | 2,667          |
| Marriott International, Inc., Class A                        | 7,554     | 2,471          |
| Mahindra & Mahindra, Ltd.                                    | 74,795    | 2,417          |
| Pepkor Holdings, Ltd.  | 1,716,852 | 2,309          |
| Starbucks Corp.  | 25,615    | 2,295          |
| Coupang, Inc., Class A <sup>(a)</sup>                        | 120,154   | 2,269          |
| Hermes International   | 953       | 1,820          |
| Industria de Diseno Textil SA                                | 31,562    | 1,815          |
| Shenzhou International Group Holdings, Ltd.                  | 284,200   | 1,727          |
| Ferrari NV (EUR denominated)                                 | 4,981     | 1,679          |
| Accor SA   | 28,868    | 1,383          |
| InterContinental Hotels Group PLC                            | 10,187    | 1,342          |
| Laopu Gold Co., Ltd., Class H                                | 15,700    | 1,284          |
| ANTA Sports Products, Ltd.                                   | 127,400   | 1,242          |
| Compagnie Generale des Etablissements Michelin               | 33,724    | 1,148          |
| Amadeus IT Group SA, Class A, non-registered shares          | 19,529    | 1,110          |
| Shangri-La Asia, Ltd.  | 1,774,000 | 1,015          |
| Tube Investments of India, Ltd.                              | 36,685    | 1,010          |
| Cyrela Brazil Realty SA, ordinary nominative shares          | 179,166   | 945            |
| Hilton Worldwide Holdings, Inc.                              | 3,080     | 937            |
| Sands China, Ltd.  | 438,800   | 933            |
| Booking Holdings, Inc.                                       | 215       | 905            |
| Renault SA   | 25,328    | 859            |
| Kering SA  | 1,485     | 449            |
| Evolution AB   | 6,810     | 425            |
|  |           | <u>367,039</u> |

**Communication services 8.85%**

|                               |           |        |
|-------------------------------|-----------|--------|
| Tencent Holdings, Ltd.        | 1,529,301 | 96,548 |
| Alphabet, Inc., Class A       | 93,693    | 26,942 |
| Alphabet, Inc., Class C       | 85,106    | 24,414 |
| Bharti Airtel, Ltd.           | 2,140,309 | 40,694 |
| Meta Platforms, Inc., Class A | 60,069    | 34,367 |
| MTN Group, Ltd.               | 2,834,169 | 32,886 |

## Common stocks (continued)

## Communication services (continued)

|  | Shares     | Value<br>(000) |
|--|------------|----------------|
| NetEase, Inc.  | 1,151,400  | \$ 25,618      |
| NetEase, Inc. (ADR)                                  | 26,087     | 2,920          |
| KT Corp. (ADR)                                       | 697,411    | 14,959         |
| America Movil, SAB de CV, Class B (ADR)              | 328,981    | 8,382          |
| Telkom Indonesia (Persero) Tbk PT, Class B           | 42,929,200 | 7,821          |
| True Corp. PCL, foreign registered shares            | 14,541,786 | 6,526          |
| Baidu, Inc., Class A (ADR) <sup>(a)</sup>            | 55,775     | 6,214          |
| Orange   | 303,968    | 6,211          |
| Netflix, Inc. <sup>(a)</sup>                         | 33,498     | 3,221          |
| Advanced Info Service PCL, foreign registered shares | 254,200    | 2,946          |
| ROBLOX Corp., Class A <sup>(a)</sup>                 | 45,503     | 2,574          |
| Singapore Telecommunications, Ltd.                   | 318,000    | 1,231          |
| NAVER Corp.  | 9,156      | 1,221          |
|  |            | <u>345,695</u> |

## Materials 8.09%

|  |           |        |
|--|-----------|--------|
| First Quantum Minerals, Ltd. <sup>(a)</sup>                      | 1,695,336 | 40,534 |
| Grupo Mexico, SAB de CV, Series B                                | 3,023,922 | 32,380 |
| Vale SA, ordinary nominative shares                              | 1,341,167 | 21,355 |
| Vale SA (ADR), ordinary nominative shares                        | 213,245   | 3,393  |
| Glencore PLC   | 2,172,644 | 16,556 |
| APL Apollo Tubes, Ltd.   | 773,745   | 16,284 |
| Barrick Mining Corp.   | 366,613   | 14,954 |
| Valterra Platinum, Ltd. (ZAR denominated)                        | 132,717   | 11,409 |
| Valterra Platinum, Ltd. (ADR)                                    | 41,308    | 584    |
| Amcor PLC (CDI)  | 248,748   | 9,704  |
| Lundin Mining Corp.  | 379,717   | 9,469  |
| Impala Platinum Holdings, Ltd.                                   | 621,680   | 9,137  |
| Aura Minerals, Inc.  | 111,845   | 9,127  |
| BASF SE  | 150,929   | 9,120  |
| Zijin Gold International Co., Ltd. <sup>(a)</sup>                | 336,500   | 7,667  |
| Anhui Conch Cement Co., Ltd., Class H                            | 2,816,500 | 7,652  |
| Linde PLC  | 14,887    | 7,380  |
| Southern Copper Corp.  | 41,938    | 7,216  |
| Suzano SA  | 704,427   | 7,058  |
| Nutrien, Ltd. (CAD denominated)                                  | 78,881    | 5,954  |
| Saudi Basic Industries Corp. non-registered shares               | 345,003   | 5,538  |
| Zijin Mining Group Co., Ltd., Class H <sup>(a)</sup>             | 900,000   | 4,089  |
| Zijin Mining Group Co., Ltd., Class A <sup>(a)</sup>             | 191,500   | 935    |
| Siam Cement PCL, foreign registered shares                       | 730,800   | 4,746  |
| Baoshan Iron & Steel Co., Ltd., Class A                          | 4,957,600 | 4,620  |
| Freeport-McMoRan, Inc.   | 77,514    | 4,556  |
| Pan American Silver Corp.  | 83,046    | 4,537  |
| Wheaton Precious Metals Corp. (CAD denominated)                  | 28,908    | 3,795  |
| Sasol, Ltd. <sup>(a)</sup>                                       | 218,250   | 2,909  |
| Sasol, Ltd. (ADR) <sup>(a)</sup>                                 | 30,300    | 393    |
| Anglo American PLC   | 75,063    | 3,189  |
| Nippon Steel Corp. <sup>(e)</sup>                                | 724,100   | 2,660  |
| Antofagasta PLC  | 57,866    | 2,574  |
| Dow, Inc.  | 58,800    | 2,449  |
| Loma Negra Compania Industrial Argentina SA (ADR) <sup>(a)</sup> | 212,068   | 2,352  |
| Corteva, Inc.  | 27,751    | 2,323  |
| Gold Fields, Ltd.  | 37,005    | 1,722  |
| Gold Fields, Ltd. (ADR)  | 10,047    | 456    |
| ArcelorMittal SA   | 39,347    | 2,050  |

## Common stocks (continued)

| <b>Materials (continued)</b>                   | Shares    | Value<br>(000)   |
|--|-----------|------------------|
| Ivanhoe Mines, Ltd., Class A <sup>(a)</sup>    | 216,145   | \$ 1,847         |
| Ecolab, Inc.                                   | 6,662     | 1,772            |
| Heidelberg Materials AG, non-registered shares | 8,545     | 1,760            |
| Sika AG  | 10,179    | 1,693            |
| MMG, Ltd. <sup>(a)</sup>                       | 1,704,000 | 1,605            |
| Syensqo SA <sup>(a)</sup>                      | 26,212    | 1,516            |
| Eldorado Gold Corp. (CAD denominated)          | 30,919    | 1,062            |
| Northam Platinum Holdings, Ltd.                | 39,793    | 832              |
| CEMEX, SAB de CV (ADR)                         | 54,988    | 629              |
| China Hongqiao Group, Ltd., Class H            | 134,500   | 613              |
| Alrosa PJSC <sup>(a)(b)</sup>                  | 1,123,215 | — <sup>(d)</sup> |
|  |           | <u>316,155</u>   |

**Consumer staples 4.45%**

|   |           |                |
|---|-----------|----------------|
| Nestle SA   | 277,694   | 27,544         |
| Kweichow Moutai Co., Ltd., Class A  | 113,570   | 23,926         |
| Arca Continental, SAB de CV   | 1,005,871 | 11,601         |
| JBS NV (BDR)  | 629,595   | 11,303         |
| Avenue Supermarts, Ltd. <sup>(a)</sup>  | 241,311   | 10,142         |
| Raia Drogasil SA, ordinary nominative shares                                      | 1,634,665 | 7,426          |
| Carlsberg A/S, Class B  | 59,445    | 7,417          |
| Philip Morris International, Inc.   | 43,107    | 7,127          |
| Anheuser-Busch InBev SA/NV  | 82,756    | 5,742          |
| KT&G Corp.  | 53,443    | 5,590          |
| BBB Foods, Inc., Class A <sup>(a)</sup>   | 125,631   | 4,444          |
| PepsiCo, Inc.   | 28,495    | 4,425          |
| Zabka Group <sup>(a)</sup>  | 733,620   | 4,407          |
| Dino Polska SA, non-registered shares <sup>(a)</sup>                              | 476,028   | 4,343          |
| Wal-Mart de Mexico, SAB de CV, Series V   | 1,147,675 | 3,727          |
| Pernod Ricard SA  | 47,700    | 3,560          |
| Danone SA   | 38,156    | 3,064          |
| Varun Beverages, Ltd.   | 712,894   | 2,908          |
| L'Oreal SA  | 6,964     | 2,856          |
| Tsingtao Brewery Co., Ltd., Class H   | 446,634   | 2,773          |
| United Spirits, Ltd.  | 212,027   | 2,737          |
| Kimberly-Clark de Mexico, SAB de CV, Class A, ordinary participation certificates | 1,096,067 | 2,595          |
| British American Tobacco PLC  | 43,082    | 2,510          |
| Bunge Global SA   | 19,153    | 2,436          |
| Coca-Cola Co.   | 24,601    | 1,871          |
| WH Group, Ltd.  | 1,359,000 | 1,791          |
| Monster Beverage Corp. <sup>(a)</sup>   | 21,696    | 1,572          |
| Mondelez International, Inc., Class A   | 27,086    | 1,561          |
| Walmart, Inc.   | 11,931    | 1,483          |
| JD Health International, Inc. <sup>(a)</sup>                                      | 107,650   | 659            |
| ITC, Ltd.   | 138,809   | 428            |
|   |           | <u>173,968</u> |

**Health care 4.09%**

|  |           |        |
|--|-----------|--------|
| AstraZeneca PLC (GBP denominated)          | 103,592   | 20,233 |
| Max Healthcare Institute, Ltd.             | 1,916,026 | 19,913 |
| Novo Nordisk AS, Class B                   | 452,111   | 16,660 |
| Eli Lilly and Co.                          | 16,793    | 15,446 |
| Laurus Labs, Ltd.                          | 1,372,290 | 14,827 |
| BeOne Medicines, Ltd. (ADR) <sup>(a)</sup> | 35,234    | 10,463 |
| BeOne Medicines, Ltd. <sup>(a)</sup>       | 36,200    | 821    |

## Common stocks (continued)

| Health care (continued)  | Shares    | Value<br>(000)         |
|--|-----------|------------------------|
| Jiangsu Hengrui Pharmaceutical Co., Ltd., Class A  | 865,488   | \$ 6,967               |
| Jiangsu Hengrui Pharmaceutical Co., Ltd., Class H <sup>(a)</sup>                         | 184,800   | 1,526                  |
| Innovent Biologics, Inc. <sup>(a)</sup>  | 730,873   | 8,018                  |
| Teva Pharmaceutical Industries, Ltd. (ADR) <sup>(a)</sup>                                | 229,801   | 6,922                  |
| Thermo Fisher Scientific, Inc.   | 11,746    | 5,774                  |
| WuXi AppTec Co., Ltd., Class A <sup>(a)</sup>  | 307,800   | 4,410                  |
| WuXi AppTec Co., Ltd., Class H   | 89,400    | 1,352                  |
| EssilorLuxottica SA  | 19,304    | 4,493                  |
| Dr. Sulaiman Al Habib Medical Services Group Co.   | 51,162    | 3,524                  |
| OdontoPrev SA  | 1,320,175 | 3,423                  |
| Align Technology, Inc. <sup>(a)</sup>  | 19,434    | 3,332                  |
| Rede D'Or Sao Luiz SA  | 412,647   | 3,104                  |
| bioMerieux SA  | 15,463    | 1,647                  |
| Mettler-Toledo International, Inc. <sup>(a)</sup>  | 1,181     | 1,489                  |
| Lupin, Ltd.  | 55,736    | 1,383                  |
| Mankind Pharma, Ltd.   | 62,374    | 1,328                  |
| Medtronic PLC  | 13,433    | 1,164                  |
| Abbott Laboratories  | 9,635     | 989                    |
| Danaher Corp.  | 2,738     | 519                    |
| CanSino Biologics, Inc., Class H <sup>(a)</sup>  | 35,921    | 145                    |
|  |           | <u>159,872</u>         |
| <b>Energy 3.53%</b>  |           |                        |
| Petroleo Brasileiro SA PETROBRAS (ADR), ordinary nominative shares                       | 1,596,428 | 33,126                 |
| Reliance Industries, Ltd.  | 1,548,387 | 22,437                 |
| Vista Energy, SAB de CV, Class A (ADR) <sup>(a)</sup>                                    | 241,227   | 18,205                 |
| TotalEnergies SE (EUR denominated)   | 167,996   | 15,512                 |
| SLB, Ltd.  | 213,398   | 10,966                 |
| ADNOC Drilling Co. PJSC  | 6,797,486 | 9,535                  |
| Shell PLC (GBP denominated)  | 185,228   | 8,650                  |
| Adnoc Gas PLC  | 7,856,010 | 6,872                  |
| BP PLC (ADR)   | 94,700    | 4,451                  |
| HD Hyundai Co., Ltd.   | 26,456    | 4,165                  |
| Chevron Corp.  | 15,922    | 3,294                  |
| Borr Drilling, Ltd. <sup>(a)</sup>   | 149,981   | 865                    |
| Rosneft Oil Co. PJSC <sup>(b)</sup>  | 588,661   | <u>—<sup>(d)</sup></u> |
|  |           | <u>138,078</u>         |
| <b>Utilities 1.41%</b>   |           |                        |
| Companhia de Saneamento Basico do Estado de Sao Paulo-SABESP, ordinary nominative shares | 477,706   | 14,594                 |
| Gulf Development PCL   | 7,743,493 | 14,372                 |
| Power Grid Corp. of India, Ltd.  | 3,974,553 | 12,487                 |
| Equatorial SA  | 754,532   | 5,939                  |
| Engie SA   | 102,556   | 3,306                  |
| CPFL Energia SA  | 219,860   | 2,070                  |
| SembCorp Industries, Ltd.  | 286,200   | 1,486                  |
| AES Corp.  | 66,961    | 943                    |
|  |           | <u>55,197</u>          |
| <b>Real estate 1.17%</b>   |           |                        |
| Lodha Developers, Ltd.   | 2,184,582 | 15,840                 |
| China Resources Land, Ltd.   | 2,395,000 | 8,962                  |
| China Resources Mixc Lifestyle Services, Ltd.  | 929,000   | 5,590                  |
| CK Asset Holdings, Ltd.  | 744,000   | 4,250                  |
| Emaar Properties PJSC  | 1,306,180 | 4,217                  |

## Common stocks (continued)

| Real estate (continued)                            | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Longfor Group Holdings, Ltd. <sup>(e)</sup>        | 3,350,846 | \$ 3,304       |
| SM Prime Holdings, Inc.                            | 7,859,300 | 2,657          |
| Fibra Uno Administracion REIT, SA de CV            | 300,200   | 489            |
| ALLOS SA, ordinary nominative shares               | 60,365    | 354            |
|  |           | 45,663         |
| <b>Total common stocks</b> (cost: \$2,292,581,000) |           | 3,672,442      |

## Preferred securities 0.88%

## Financials 0.51%

|   |           |        |
|---|-----------|--------|
| Itau Unibanco Holding SA (ADR), preferred nominative shares | 1,955,467 | 16,387 |
| Itau Unibanco Holding SA, preferred nominative shares       | 436,762   | 3,666  |
|   |           | 20,053 |

## Real estate 0.18%

|   |        |       |
|---|--------|-------|
| QuintoAndar, Ltd., Series E, preference shares <sup>(a)(b)(c)</sup>   | 32,657 | 5,455 |
| QuintoAndar, Ltd., Series E-1, preference shares <sup>(a)(b)(c)</sup> | 8,400  | 1,403 |
|   |        | 6,858 |

## Information technology 0.14%

|   |        |       |
|---|--------|-------|
| Samsung Electronics Co., Ltd., nonvoting preferred shares   | 69,078 | 5,500 |
| Canva Australia Holdings Pty, Ltd., Series A, noncumulative preferred shares <sup>(a)(b)(c)</sup>   | 34     | 43    |
| Canva Australia Holdings Pty, Ltd., Series A-3, noncumulative preferred shares <sup>(a)(b)(c)</sup> | 1      | 1     |
|   |        | 5,544 |

## Consumer discretionary 0.05%

|   |         |                  |
|---|---------|------------------|
| Dr. Ing. h.c. F. Porsche AG, nonvoting non-registered preferred shares <sup>(e)</sup> | 35,497  | 1,591            |
| Cyrela Brazil Realty SA <sup>(a)</sup>  | 33,966  | 166              |
| TVS Motor Co., Ltd., 6.00% cumulative preferred shares, 2026 <sup>(a)</sup>           | 781,980 | 84               |
| Getir BV, Series D, preferred shares <sup>(a)(b)(c)</sup>                             | 7,768   | — <sup>(d)</sup> |
|   |         | 1,841            |

## Total preferred securities (cost: \$30,836,000)

34,296

## Bonds, notes &amp; other debt instruments 2.33%

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. 2.01%

## Mexico 0.24%

|   | Principal amount<br>(000) |       |
|---|---------------------------|-------|
| Eagle Funding LuxCo SARL 5.50% 8/17/2030 <sup>(f)</sup> | USD960                    | 966   |
| United Mexican States 6.875% 5/13/2037                  | 610                       | 641   |
| United Mexican States 5.125% 3/19/2038                  | EUR420                    | 470   |
| United Mexican States 4.75% 3/8/2044                    | USD800                    | 643   |
| United Mexican States 3.75% 4/19/2071                   | 200                       | 116   |
| United Mexican States, Series M, 7.75% 5/29/2031        | MXN56,500                 | 3,006 |
| United Mexican States, Series M, 7.75% 11/23/2034       | 12,548                    | 641   |
| United Mexican States, Series M30, 8.50% 11/18/2038     | 21,600                    | 1,109 |
| United Mexican States, Series M, 7.75% 11/13/2042       | 20,000                    | 927   |
| United Mexican States, Series M, 8.00% 7/31/2053        | 19,887                    | 920   |
|   |                           | 9,439 |

## Malaysia 0.14%

|   |          |       |
|---|----------|-------|
| Malaysia (Federation of), Series 0310, 4.498% 4/15/2030 | MYR2,880 | 741   |
| Malaysia (Federation of), Series 0419, 3.828% 7/5/2034  | 9,821    | 2,454 |
| Malaysia (Federation of), Series 0418, 4.893% 6/8/2038  | 616      | 168   |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

| Malaysia (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Malaysia (Federation of), Series 0519, 3.757% 5/22/2040            | MYR2,200                  | \$ 536         |
| Malaysia (Federation of), Series 0519, 4.638% 11/15/2049           | 1,030                     | 276            |
| Malaysia (Federation of), Series 0120, 4.065% 6/15/2050            | 2,202                     | 541            |
| Malaysia (Federation of), Series 022, 5.357% 5/15/2052             | 989                       | 293            |
| Malaysia (Federation of), Series 0124, 4.28% 3/23/2054             | 1,255                     | 318            |
|  |                           | <u>5,327</u>   |
| <b>Brazil 0.13%</b>  |                           |                |
| Brazil (Federative Republic of) 10.00% 1/1/2029                    | BRL21                     | 4              |
| Brazil (Federative Republic of) 0% 1/1/2030                        | 3,000                     | 358            |
| Brazil (Federative Republic of) 10.00% 1/1/2031                    | 6,065                     | 1,023          |
| Brazil (Federative Republic of) 6.00% 8/15/2032 <sup>(g)</sup>     | 3,378                     | 594            |
| Brazil (Federative Republic of) 10.00% 1/1/2033                    | 6,793                     | 1,102          |
| Brazil (Federative Republic of) 10.00% 1/1/2035                    | 7,600                     | 1,195          |
| Brazil (Federative Republic of) 6.00% 8/15/2050 <sup>(g)</sup>     | 5,383                     | 892            |
|  |                           | <u>5,168</u>   |
| <b>India 0.13%</b>   |                           |                |
| India (Republic of) 7.32% 11/13/2030                               | INR3,480                  | 38             |
| India (Republic of) 6.54% 1/17/2032                                | 15,620                    | 162            |
| India (Republic of) 7.18% 8/14/2033                                | 95,020                    | 1,011          |
| India (Republic of) 7.18% 7/24/2037                                | 132,100                   | 1,391          |
| India (Republic of) 8.13% 6/22/2045                                | 92,570                    | 1,037          |
| India (Republic of) 7.06% 10/10/2046                               | 67,020                    | 670            |
| India (Republic of) 7.09% 8/5/2054                                 | 77,070                    | 757            |
|  |                           | <u>5,066</u>   |
| <b>Colombia 0.12%</b>  |                           |                |
| Colombia (Republic of) 3.25% 4/22/2032                             | USD700                    | 585            |
| Colombia (Republic of) 5.20% 5/15/2049                             | 391                       | 281            |
| Colombia (Republic of), Series B, 7.00% 3/26/2031                  | COP4,320,700              | 907            |
| Colombia (Republic of), Series B, 13.25% 2/9/2033                  | 6,659,500                 | 1,797          |
| Colombia (Republic of), Series B, 7.25% 10/18/2034                 | 2,054,300                 | 395            |
| Colombia (Republic of), Series B, 11.75% 1/24/2035                 | 877,300                   | 222            |
| Colombia (Republic of), Series UVR, 3.75% 2/25/2037 <sup>(g)</sup> | 6,870                     | 576            |
|  |                           | <u>4,763</u>   |
| <b>Indonesia 0.12%</b>   |                           |                |
| Indonesia (Republic of) 6.625% 2/17/2037                           | USD300                    | 327            |
| Indonesia (Republic of), Series FR82, 7.00% 9/15/2030              | IDR2,341,000              | 139            |
| Indonesia (Republic of), Series FR96, 7.00% 2/15/2033              | 16,818,000                | 998            |
| Indonesia (Republic of), Series FR100, 6.625% 2/15/2034            | 15,314,000                | 888            |
| Indonesia (Republic of), Series FR80, 7.50% 6/15/2035              | 7,953,000                 | 488            |
| Indonesia (Republic of), Series FR98, 7.125% 6/15/2038             | 7,242,000                 | 432            |
| Indonesia (Republic of), Series FR83, 7.50% 4/15/2040              | 8,852,000                 | 542            |
| Indonesia (Republic of), Series 106, 7.125% 8/15/2040              | 13,148,000                | 787            |
|  |                           | <u>4,601</u>   |
| <b>Poland 0.10%</b>  |                           |                |
| Poland (Republic of), Series 10Y, 4.875% 10/4/2033                 | USD370                    | 370            |
| Poland (Republic of), Series 1033, 6.00% 10/25/2033                | PLN8,434                  | 2,323          |
| Poland (Republic of), Series 1034, 5.00% 10/25/2034                | 4,295                     | 1,102          |
|  |                           | <u>3,795</u>   |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| <b>Hungary 0.08%</b>  |                           |                |
| Hungary (Republic of) 6.75% 7/23/2031   | HUF287,020                | \$ 849         |
| Hungary (Republic of) 6.25% 9/22/2032 <sup>(f)</sup>                            | USD330                    | 344            |
| Hungary (Republic of) 4.75% 11/24/2032  | HUF180,830                | 476            |
| Hungary (Republic of) 3.00% 4/25/2041   | 276,970                   | 524            |
| MFB Magyar Fejlesztési Bank Zartkoruen Mukodo Reszvenytarsasag 6.50% 6/29/2028  | USD490                    | 500            |
| MFB Magyar Fejlesztési Bank Zartkoruen Mukodo Reszvenytarsasag 4.375% 6/27/2030 | EUR340                    | 395            |
|   |                           | <u>3,088</u>   |
| <b>China 0.08%</b>  |                           |                |
| China (Peoples Republic of), Series INBK, 1.61% 2/15/2035                       | CNY6,720                  | 961            |
| China (Peoples Republic of), Series INBK, 1.63% 10/25/2030                      | 13,140                    | 1,912          |
| China (People's Republic of), Series INBK, 3.12% 10/25/2052                     | 1,250                     | 208            |
|   |                           | <u>3,081</u>   |
| <b>Saudi Arabia 0.07%</b>   |                           |                |
| Saudi Arabia (Kingdom of) 4.875% 7/18/2033                                      | USD480                    | 475            |
| Saudi Arabia (Kingdom of) 5.75% 1/16/2054                                       | 2,300                     | 2,174          |
|   |                           | <u>2,649</u>   |
| <b>South Africa 0.07%</b>   |                           |                |
| South Africa (Republic of) 7.10% 11/19/2036 <sup>(f)</sup>                      | 200                       | 204            |
| South Africa (Republic of) 11.625% 3/31/2053                                    | ZAR13,912                 | 969            |
| South Africa (Republic of), Series R-213, 7.00% 2/28/2031                       | 482                       | 27             |
| South Africa (Republic of), Series R-2032, 8.25% 3/31/2032                      | 1,395                     | 80             |
| South Africa (Republic of), Series R-2035, 8.875% 2/28/2035                     | 8,388                     | 487            |
| South Africa (Republic of), Series R-2040, 9.00% 1/31/2040                      | 137                       | 8              |
| South Africa (Republic of), Series R-2044, 8.75% 1/31/2044                      | 15,670                    | 840            |
|   |                           | <u>2,615</u>   |
| <b>Egypt 0.06%</b>  |                           |                |
| Egypt (Arab Republic of) 25.318% 8/13/2027                                      | EGP33,072                 | 608            |
| Egypt (Arab Republic of) 6.375% 4/11/2031                                       | EUR100                    | 109            |
| Egypt (Arab Republic of) 7.625% 5/29/2032                                       | USD1,165                  | 1,126          |
| Egypt (Arab Republic of) 8.50% 1/31/2047  | 400                       | 346            |
| Egypt (Arab Republic of) 8.875% 5/29/2050                                       | 386                       | 341            |
|   |                           | <u>2,530</u>   |
| <b>Czech Republic 0.06%</b>   |                           |                |
| Czech Republic 1.20% 3/13/2031  | CZK27,360                 | 1,105          |
| Czech Republic 3.50% 5/30/2035  | 15,840                    | 676            |
| Czech Republic 1.95% 7/30/2037  | 17,900                    | 628            |
|   |                           | <u>2,409</u>   |
| <b>Peru 0.06%</b>   |                           |                |
| Peru (Republic of) 3.00% 1/15/2034  | USD225                    | 192            |
| Peru (Republic of) 6.55% 3/14/2037  | 360                       | 390            |
| Peru (Republic of) 7.60% 8/12/2039  | PEN4,628                  | 1,376          |
| Peru (Republic of) 3.55% 3/10/2051  | USD490                    | 333            |
| Peru (Republic of) 2.78% 12/1/2060  | 100                       | 53             |
|   |                           | <u>2,344</u>   |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Philippines 0.06%</b>                               |                           |                |
| Philippines (Republic of) 6.375% 7/27/2030             | PHP12,110                 | \$ 197         |
| Philippines (Republic of) 6.00% 8/20/2030              | 14,790                    | 239            |
| Philippines (Republic of) 6.75% 9/15/2032              | 41,240                    | 676            |
| Philippines (Republic of) 6.375% 10/23/2034            | USD145                    | 156            |
| Philippines (Republic of) 5.00% 1/27/2036              | 552                       | 537            |
| Philippines (Republic of) 3.95% 1/20/2040              | 500                       | 421            |
|  |                           | <u>2,226</u>   |
| <b>Turkey 0.05%</b>                                    |                           |                |
| Turkey (Republic of), Series 5Y, 9.875% 1/15/2028      | 200                       | 214            |
| Turkey (Republic of), Series 5Y, 17.30% 7/19/2028      | TRY8,909                  | 142            |
| Turkey (Republic of), Series 30Y, 11.875% 1/15/2030    | USD500                    | 593            |
| Turkey (Republic of), Series 30Y, 4.875% 4/16/2043     | 1,710                     | 1,204          |
|  |                           | <u>2,153</u>   |
| <b>Chile 0.04%</b>                                     |                           |                |
| Chile (Republic of) 4.70% 9/1/2030                     | CLP810,000                | 853            |
| Chile (Republic of) 5.30% 11/1/2037                    | 425,000                   | 448            |
| Chile (Republic of) 4.34% 3/7/2042                     | USD350                    | 307            |
|  |                           | <u>1,608</u>   |
| <b>Romania 0.04%</b>                                   |                           |                |
| Romania (Republic of) 5.25% 5/30/2032                  | EUR450                    | 515            |
| Romania (Republic of) 5.25% 5/30/2032                  | 230                       | 263            |
| Romania (Republic of) 2.00% 4/14/2033                  | 300                       | 274            |
| Romania (Republic of) 5.625% 5/30/2037                 | 390                       | 426            |
|  |                           | <u>1,478</u>   |
| <b>Kazakhstan 0.04%</b>                                |                           |                |
| Kazakhstan (Republic of) 5.30% 10/19/2027              | KZT48,750                 | 88             |
| Kazakhstan (Republic of) 6.50% 10/24/2027              | 63,737                    | 116            |
| Kazakhstan (Republic of) 5.50% 7/1/2037 <sup>(f)</sup> | USD945                    | 952            |
| Kazakhstan (Republic of), Series 5Y, 15.35% 11/18/2027 | KZT133,877                | 276            |
|  |                           | <u>1,432</u>   |
| <b>Republic of Kenya 0.04%</b>                         |                           |                |
| Kenya (Republic of) 6.30% 1/23/2034                    | USD645                    | 537            |
| Kenya (Republic of) 9.50% 3/5/2036 <sup>(f)</sup>      | 555                       | 545            |
| Kenya (Republic of) 9.50% 3/5/2036                     | 330                       | 324            |
|  |                           | <u>1,406</u>   |
| <b>Republic of Angola 0.03%</b>                        |                           |                |
| Angola (Republic of) 8.25% 5/9/2028                    | 600                       | 606            |
| Angola (Republic of) 8.00% 11/26/2029 <sup>(f)</sup>   | 445                       | 441            |
| Angola (Republic of) 8.75% 4/14/2032 <sup>(f)</sup>    | 280                       | 272            |
|  |                           | <u>1,319</u>   |
| <b>Federal Republic of Nigeria 0.03%</b>               |                           |                |
| Nigeria (Republic of) 18.50% 2/21/2031                 | NGN730,360                | 572            |
| Nigeria (Republic of) 7.875% 2/16/2032                 | USD280                    | 284            |
| Nigeria (Republic of) 8.631% 1/13/2036 <sup>(f)</sup>  | 390                       | 407            |
|  |                           | <u>1,263</u>   |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Sultanate of Oman 0.03%</b>                                     |                           |                |
| Oman (Sultanate of) 6.00% 8/1/2029                                 | USD715                    | \$ 736         |
| Oman (Sultanate of) 6.75% 1/17/2048                                | 485                       | 506            |
|  |                           | <u>1,242</u>   |
| <b>Morocco 0.03%</b>   |                           |                |
| Morocco (Kingdom of) 5.95% 3/8/2028 <sup>(f)</sup>                 | 255                       | 260            |
| Morocco (Kingdom of) 3.875% 4/2/2029                               | EUR625                    | 719            |
| Morocco (Kingdom of) 4.75% 4/2/2035                                | 200                       | 228            |
|  |                           | <u>1,207</u>   |
| <b>Honduras 0.03%</b>  |                           |                |
| Honduras (Republic of) 6.25% 1/19/2027                             | USD875                    | 880            |
| Honduras (Republic of) 5.625% 6/24/2030 <sup>(f)</sup>             | 281                       | 279            |
|  |                           | <u>1,159</u>   |
| <b>Gabon 0.03%</b>   |                           |                |
| Gabonese (Republic of) 6.625% 2/6/2031                             | 720                       | 603            |
| Gabonese (Republic of) 7.00% 11/24/2031                            | 500                       | 414            |
|  |                           | <u>1,017</u>   |
| <b>Thailand 0.02%</b>  |                           |                |
| Thailand (Kingdom of) 3.45% 6/17/2043                              | THB25,768                 | 817            |
| <b>Benin 0.02%</b>   |                           |                |
| Benin (Republic of) 7.96% 2/13/2038 <sup>(f)</sup>                 | USD690                    | 678            |
| <b>Dominican Republic 0.02%</b>                                    |                           |                |
| Dominican Republic (Government of) 8.625% 4/20/2027 <sup>(f)</sup> | 384                       | 390            |
| Dominican Republic (Government of) 5.875% 1/30/2060                | 335                       | 281            |
|  |                           | <u>671</u>     |
| <b>Panama 0.02%</b>  |                           |                |
| Panama (Republic of) 3.75% 4/17/2026                               | 100                       | 100            |
| Panama (Republic of) 6.875% 1/31/2036                              | 530                       | 565            |
|  |                           | <u>665</u>     |
| <b>Mozambique 0.01%</b>  |                           |                |
| Mozambique (Republic of) 9.00% 9/15/2031                           | 540                       | 406            |
| <b>Supra National 0.01%</b>  |                           |                |
| Asian Development Bank 5.25% 4/29/2035                             | PHP25,800                 | 397            |
| <b>United Arab Emirates 0.00%</b>                                  |                           |                |
| Abu Dhabi (Emirate of) 1.70% 3/2/2031 <sup>(f)</sup>               | USD200                    | 175            |
| <b>Paraguay 0.00%</b>  |                           |                |
| Paraguay (Republic of) 4.95% 4/28/2031                             | 167                       | 167            |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Cote d'Ivoire (Republic of) 4.875% 1/30/2032   | EUR150                    | \$ 162         |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b> |                           | <u>78,523</u>  |

## Corporate bonds and notes 0.32%

## Energy 0.08%

|   |        |              |
|---|--------|--------------|
| GreenSaif Pipelines Bidco SARL 5.853% 2/23/2036 <sup>(f)</sup>                | USD410 | 412          |
| Oleoducto Central SA 4.00% 7/14/2027 <sup>(f)</sup>                           | 255    | 252          |
| Petroleos Mexicanos 5.95% 1/28/2031   | 610    | 583          |
| PETRONAS Capital, Ltd. 4.55% 4/21/2050 <sup>(f)</sup>                         | 400    | 344          |
| PTTEP Treasury Center Co., Ltd. 2.993% 1/15/2030                              | 200    | 189          |
| Sinopec Group Overseas Development (2018), Ltd. 3.10% 1/8/2051 <sup>(f)</sup> | 430    | 311          |
| Transportadora de Gas del Sur SA 8.50% 7/24/2031 <sup>(f)</sup>               | 250    | 264          |
| Transportadora de Gas del Sur SA 7.75% 11/20/2035 <sup>(f)</sup>              | 220    | 224          |
| Vista Energy Argentina S.A.U. 7.625% 12/10/2035 <sup>(f)</sup>                | 390    | 395          |
| YPF SA 8.25% 1/17/2034 <sup>(f)</sup>   | 335    | 342          |
|   |        | <u>3,316</u> |

## Financials 0.05%

|   |     |              |
|---|-----|--------------|
| Banco Internacional del Peru SAA 4.80% 7/15/2031 <sup>(f)</sup>   | 475 | 468          |
| Bangkok Bank Public Co., Ltd. 3.733% 9/25/2034 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.90% on 9/25/2029) <sup>(h)</sup> | 400 | 378          |
| BBVA Bancomer SA 8.45% 6/29/2038 (5-year UST Yield Curve Rate T Note Constant Maturity + 4.661% on 6/29/2033) <sup>(f)(h)</sup>           | 340 | 366          |
| CMB International Leasing Management, Ltd. 2.75% 8/12/2030  | 300 | 280          |
| HSBC Holdings PLC 6.332% 3/9/2044 (USD-SOFR + 2.65% on 3/9/2043) <sup>(h)</sup>   | 400 | 422          |
|   |     | <u>1,914</u> |

## Consumer discretionary 0.05%

|   |     |              |
|---|-----|--------------|
| Alibaba Group Holding, Ltd. 3.15% 2/9/2051                  | 410 | 275          |
| Meituan 3.05% 10/28/2030 <sup>(f)</sup>                     | 400 | 369          |
| Meituan 3.05% 10/28/2030                                    | 200 | 184          |
| Melco Resorts Finance, Ltd. 7.625% 4/17/2032 <sup>(f)</sup> | 345 | 350          |
| MercadoLibre, Inc. 3.125% 1/14/2031                         | 200 | 183          |
| Sands China, Ltd. 4.375% 6/18/2030                          | 220 | 212          |
| Wynn Macau, Ltd. 5.625% 8/26/2028                           | 260 | 256          |
|   |     | <u>1,829</u> |

## Communication services 0.04%

|  |           |              |
|--|-----------|--------------|
| America Movil, SAB de CV, 10.125% 1/22/2029          | MXN13,710 | 785          |
| America Movil, SAB de CV, 10.30% 1/30/2034           | 2,820     | 162          |
| PLDT, Inc. 2.50% 1/23/2031                           | USD210    | 192          |
| Tencent Holdings, Ltd. 3.24% 6/3/2050 <sup>(f)</sup> | 380       | 267          |
|  |           | <u>1,406</u> |

## Materials 0.03%

|   |     |              |
|---|-----|--------------|
| Braskem Netherlands Finance BV 8.50% 1/12/2031 <sup>(f)</sup> | 355 | 169          |
| CSN Resources SA 8.875% 12/5/2030 <sup>(f)</sup>              | 400 | 284          |
| PT Krakatau Posco 6.375% 6/11/2027                            | 345 | 347          |
| Sasol Financing USA, LLC 8.75% 5/3/2029 <sup>(c)</sup>        | 320 | 333          |
| Sasol Financing USA, LLC 8.75% 4/10/2033 <sup>(f)</sup>       | 200 | 200          |
|   |     | <u>1,333</u> |

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

## Corporate bonds and notes (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Industrials 0.02%</b>   |                           |                |
| IRB Infrastructure Developers, Ltd. 7.11% 3/11/2032 <sup>(f)</sup>   | USD335                    | \$ 337         |
| LATAM Airlines Group SA 7.875% 4/15/2030 <sup>(f)</sup>  | 355                       | 359            |
| Mexico City Airport Trust 4.25% 10/31/2026   | 200                       | 199            |
|  |                           | <u>895</u>     |
| <b>Utilities 0.02%</b>   |                           |                |
| Aegea Finance SARL 9.00% 1/20/2031 <sup>(f)</sup>  | 275                       | 276            |
| AES Panama Generation Holdings, SRL 4.375% 5/31/2030 <sup>(f)</sup>  | 261                       | 242            |
| San Miguel Global Power Holdings Corp. 8.125% perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 6.404% on 3/2/2030) <sup>(h)</sup> | 350                       | 341            |
|  |                           | <u>859</u>     |
| <b>Consumer staples 0.02%</b>  |                           |                |
| Health and Happiness (H&H) International Holdings, Ltd. 9.125% 7/24/2028   | 200                       | 207            |
| NBM US Holdings, Inc. 7.00% 5/14/2026 <sup>(e)</sup>   | 200                       | 200            |
| NBM US Holdings, Inc. 6.625% 8/6/2029 <sup>(e)</sup>   | 420                       | 421            |
|  |                           | <u>828</u>     |
| <b>Health care 0.01%</b>   |                           |                |
| Rede D'Or Finance SARL 4.50% 1/22/2030   | 280                       | 268            |
| <b>Total corporate bonds and notes</b>   |                           | <u>12,648</u>  |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$92,073,000)  |                           | <u>91,171</u>  |

## Short-term securities 2.72%

## Money market investments 2.62%

|   | Shares    |         |
|---|-----------|---------|
| Capital Group Central Cash Fund 3.71% <sup>(i)(j)</sup>   | 1,022,654 | 102,255 |
| <b>Money market investments purchased with collateral from securities on loan 0.08%</b>                           |           |         |
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(i)(k)</sup> | 3,173,849 | 3,174   |

## Bills &amp; notes of governments &amp; government agencies outside the U.S. 0.02%

|   | Weighted<br>average yield<br>at acquisition | Principal amount<br>(000) |                    |
|---|---|---------------------------|--------------------|
| Egypt (Arab Republic of) 6/30/2026                                | 21.341%                                     | EGP6,275                  | 109                |
| Kazakhstan (Republic of) 2/5/2027                                 | 13.591                                      | KZT269,133                | 495                |
| Nigeria (Republic of) 1/19/2027                                   | 15.839                                      | NGN632,880                | 394                |
|   |   |                           | <u>998</u>         |
| <b>Total short-term securities</b> (cost: \$106,431,000)          |   |                           | <u>106,427</u>     |
| <b>Total investment securities 99.88%</b> (cost: \$2,521,921,000) |   |                           | <u>3,904,336</u>   |
| <b>Other assets less liabilities 0.12%</b>                        |   |                           | <u>4,573</u>       |
| <b>Net assets 100.00%</b>   |   |                           | <u>\$3,908,909</u> |

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 2 Year U.S. Treasury Note Futures        | Short | 2                   | 7/6/2026        | USD(415)              | \$ 3  |
| 5 Year Euro-Bobl Futures                 | Short | 12                  | 6/10/2026       | (1,601)               | 34  |
| 5 Year U.S. Treasury Note Futures        | Long  | 8                   | 7/6/2026        | 865                   | (12)  |
| 10 Year Euro-Bund Futures                | Short | 12                  | 6/10/2026       | (1,739)               | 48  |
| 10 Year Ultra U.S. Treasury Note Futures | Long  | 10                  | 6/30/2026       | 1,135                 | (26)  |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 1                   | 6/30/2026       | 117                   | 1   |
|  |       |                     |                 |                       | <u>\$ 48</u>  |

## Forward currency contracts

| Contract amount          |                     | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------------------|-------------------------|-----------------|---|
| Currency purchased (000) | Currency sold (000) |                         |                 |   |
| USD 1,786                | EUR 1,510           | Citibank                | 4/1/2026        | \$ 41   |
| EUR 1,510                | USD 1,731           | Citibank                | 4/1/2026        | 14  |
| USD 156                  | IDR 2,643,945       | Citibank                | 4/10/2026       | — <sup>(d)</sup>  |
| USD 132                  | INR 12,512          | Citibank                | 4/10/2026       | (1)   |
| INR 12,512               | USD 136             | HSBC Bank               | 4/10/2026       | (3)   |
| USD 784                  | COP 3,027,600       | Morgan Stanley          | 4/10/2026       | (38)  |
| USD 914                  | PHP 54,395          | Citibank                | 4/13/2026       | 17  |
| USD 754                  | PHP 44,910          | Goldman Sachs           | 4/13/2026       | 13  |
| USD 907                  | ZAR 15,170          | JPMorgan Chase          | 4/13/2026       | 11  |
| USD 41                   | MXN 723             | Morgan Stanley          | 4/13/2026       | — <sup>(d)</sup>  |
| PLN 767                  | USD 208             | UBS AG                  | 4/13/2026       | (1)   |
| USD 769                  | BRL 4,046           | Morgan Stanley          | 4/13/2026       | (10)  |
| USD 2,005                | CNH 13,760          | Standard Chartered Bank | 4/15/2026       | 5   |
| PHP 5,000                | USD 84              | Barclays Bank PLC       | 4/15/2026       | (2)   |
| CZK 13,340               | USD 633             | JPMorgan Chase          | 4/15/2026       | (5)   |
| CNH 6,555                | USD 946             | JPMorgan Chase          | 4/20/2026       | 8   |
| CNH 13,485               | USD 1,957           | Bank of New York Mellon | 4/20/2026       | 4   |
| MYR 199                  | USD 51              | JPMorgan Chase          | 4/20/2026       | (1)   |
| USD 1,471                | BRL 7,702           | Citibank                | 4/22/2026       | (10)  |
| THB 30,030               | USD 913             | HSBC Bank               | 4/24/2026       | 8   |
| INR 12,512               | USD 131             | Citibank                | 5/6/2026        | 2   |
| USD 1,734                | EUR 1,510           | Citibank                | 5/8/2026        | (14)  |
| USD 1,580                | MXN 27,355          | Goldman Sachs           | 5/26/2026       | 62  |
| USD 260                  | MXN 4,620           | Goldman Sachs           | 5/26/2026       | 3   |
|                          |                     |                         |                 | <u>\$103</u>  |

Investments in affiliates <sup>(j)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 2.62%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 2.62%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(i)</sup> | \$60,900                      | \$206,397          | \$165,035           | \$3                                     | \$(10)   | \$102,255                      | \$806                                      |

Restricted securities <sup>(c)</sup>

|   | Acquisition<br>date(s) | Cost<br>(000)   | Value<br>(000)   | Percent<br>of net<br>assets |
|---|------------------------|-----------------|------------------|-----------------------------|
| QuintoAndar, Ltd., Series E, preference shares <sup>(a)(b)</sup>                                    | 5/26/2021              | \$ 5,258        | \$5,455          | 0.14%                       |
| QuintoAndar, Ltd., Series E-1, preference shares <sup>(a)(b)</sup>                                  | 12/20/2021             | 1,716           | 1,403            | 0.03                        |
| NBM US Holdings, Inc. 6.625% 8/6/2029   | 7/8/2022               | 411             | 421              | 0.01                        |
| NBM US Holdings, Inc. 7.00% 5/14/2026   | 5/16/2023              | 199             | 200              | 0.01                        |
| Canva Australia Holdings Pty, Ltd. <sup>(a)(b)</sup>  | 8/26/2021-11/4/2021    | 656             | 483              | 0.01                        |
| Canva Australia Holdings Pty, Ltd., Series A, noncumulative preferred<br>shares <sup>(a)(b)</sup>   | 11/4/2021              | 58              | 43               | 0.00 <sup>(l)</sup>         |
| Canva Australia Holdings Pty, Ltd., Series A-3, noncumulative<br>preferred shares <sup>(a)(b)</sup> | 11/4/2021              | 2               | 1                | 0.00 <sup>(l)</sup>         |
| Sasol Financing USA, LLC 8.75% 5/3/2029   | 1/24/2024              | 322             | 333              | 0.01                        |
| Getir BV, Series D, preferred shares <sup>(a)(b)</sup>  | 5/27/2021              | 3,500           | — <sup>(d)</sup> | 0.00 <sup>(l)</sup>         |
| <b>Total</b>  |                        | <u>\$12,122</u> | <u>\$8,339</u>   | <u>0.21%</u>                |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> Value determined using significant unobservable inputs.

<sup>(c)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(d)</sup> Amount less than one thousand.

<sup>(e)</sup> All or a portion of this security was on loan.

<sup>(f)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$12,144,000, which represented 0.31% of the net assets of the fund.

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

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

<sup>(i)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(j)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(k)</sup> Security purchased with cash collateral from securities on loan.

<sup>(l)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

BDR = Brazilian Depositary Receipts

BRL = Brazilian reais

CAD = Canadian dollars

CDI = CREST Depositary Interest

CLP = Chilean pesos

CNH = Chinese yuan renminbi

CNY = Chinese yuan renminbi

COP = Colombian pesos

CZK = Czech korunas

EGP = Egyptian pounds

EUR = Euros

GBP = British pounds

GDR = Global Depositary Receipts

HUF = Hungarian forints

IDR = Indonesian rupiah

INR = Indian rupees

KZT = Kazakhstani tenge

MXN = Mexican pesos

MYR = Malaysian ringgits

NGN = Nigerian naira

PEN = Peruvian nuevos soles

PHP = Philippine pesos

PLN = Polish zloty

REIT = Real Estate Investment Trust

SOFR = Secured Overnight Financing Rate

THB = Thai baht

TRY = Turkish lira

USD = U.S. dollars

UST = U.S. Treasury

ZAR = South African rand

# Washington Mutual Investors Fund

Investment portfolio  
March 31, 2026

unaudited

## Common stocks 95.55%

### Information technology 19.96%

|   | Shares    | Value<br>(000) |
|---|-----------|----------------|
| Broadcom, Inc.                            | 2,203,182 | \$ 681,907     |
| Microsoft Corp.                           | 1,404,114 | 519,761        |
| Apple, Inc.                               | 1,094,369 | 277,740        |
| NVIDIA Corp.                              | 1,004,524 | 175,189        |
| KLA Corp.                                 | 98,036    | 144,349        |
| ASML Holding NV (ADR)                     | 94,739    | 125,134        |
| International Business Machines Corp.     | 314,416   | 76,211         |
| Salesforce, Inc.                          | 242,734   | 45,311         |
| SAP SE (ADR)                              | 176,920   | 30,291         |
| Intel Corp. <sup>(a)</sup>                | 611,674   | 26,993         |
| Applied Materials, Inc.                   | 73,434    | 25,099         |
| Amphenol Corp., Class A                   | 197,403   | 24,942         |
| Accenture PLC, Class A                    | 124,721   | 24,731         |
| TE Connectivity PLC                       | 102,836   | 21,495         |
| Texas Instruments, Inc.                   | 105,866   | 20,553         |
| Western Digital Corp.                     | 59,405    | 16,068         |
| Hewlett Packard Enterprise Co.            | 457,619   | 10,896         |
| Fair Isaac Corp. <sup>(a)</sup>           | 10,030    | 10,707         |
| Adobe, Inc. <sup>(a)</sup>                | 28,026    | 6,813          |
| Motorola Solutions, Inc.                  | 9,895     | 4,294          |
| ASM International NV (ADR) <sup>(b)</sup> | 4,561     | 3,438          |
| Oracle Corp.                              | 17,463    | 2,569          |
|   |           | 2,274,491      |

### Financials 15.28%

|                                |           |         |
|--------------------------------|-----------|---------|
| Marsh & McLennan Cos., Inc.    | 1,143,292 | 198,304 |
| Bank of America Corp.          | 3,562,877 | 173,690 |
| JPMorgan Chase & Co.           | 564,061   | 165,924 |
| Visa, Inc., Class A            | 477,861   | 144,429 |
| Mastercard, Inc., Class A      | 218,288   | 109,070 |
| Truist Financial Corp.         | 2,294,204 | 105,465 |
| BlackRock, Inc.                | 88,711    | 85,314  |
| Capital One Financial Corp.    | 383,003   | 69,871  |
| Arthur J. Gallagher & Co.      | 262,027   | 56,750  |
| Wells Fargo & Co.              | 675,100   | 53,745  |
| KKR & Co., Inc.                | 568,981   | 52,631  |
| CME Group, Inc., Class A       | 172,992   | 51,093  |
| Progressive Corp.              | 246,178   | 48,802  |
| Blackstone, Inc.               | 373,920   | 42,997  |
| Morgan Stanley                 | 258,399   | 42,525  |
| Apollo Asset Management, Inc.  | 372,893   | 41,548  |
| Citizens Financial Group, Inc. | 678,982   | 40,719  |
| Chubb, Ltd.                    | 120,446   | 39,257  |
| S&P Global, Inc.               | 90,394    | 38,448  |
| Aon PLC, Class A               | 98,824    | 31,898  |
| Citigroup, Inc.                | 207,496   | 23,532  |

## Common stocks (continued)

| <b>Financials (continued)</b>                    | Shares  | Value<br>(000)   |
|--|---------|------------------|
| American Express Co.                             | 64,677  | \$ 19,563        |
| Brookfield Asset Management, Ltd., Class A       | 345,786 | 15,370           |
| Carlyle Group, Inc. (The)                        | 317,353 | 15,357           |
| Goldman Sachs Group, Inc.                        | 17,737  | 15,005           |
| Equitable Holdings, Inc.                         | 299,691 | 11,122           |
| KeyCorp  | 548,704 | 11,001           |
| Huntington Bancshares, Inc.                      | 598,500 | 9,366            |
| Fifth Third Bancorp                              | 178,306 | 8,284            |
| Intercontinental Exchange, Inc.                  | 48,480  | 7,625            |
| Charles Schwab Corp. (The)                       | 57,745  | 5,427            |
| Berkshire Hathaway, Inc., Class B <sup>(a)</sup> | 10,976  | 5,260            |
| PNC Financial Services Group, Inc.               | 8,347   | 1,737            |
|  |         | <u>1,741,129</u> |

**Industrials 13.21%**

|                                       |         |                  |
|---------------------------------------|---------|------------------|
| RTX Corp.                             | 958,483 | 184,891          |
| Northrop Grumman Corp.                | 268,232 | 182,999          |
| General Electric Co.                  | 486,566 | 138,073          |
| Deere & Co.                           | 215,767 | 121,542          |
| Caterpillar, Inc.                     | 154,056 | 109,142          |
| Union Pacific Corp.                   | 333,458 | 80,904           |
| Paychex, Inc.                         | 864,706 | 79,657           |
| L3Harris Technologies, Inc.           | 217,278 | 74,993           |
| Boeing Co. (The) <sup>(a)</sup>       | 368,574 | 73,357           |
| Delta Air Lines, Inc.                 | 807,328 | 53,671           |
| Verisk Analytics, Inc.                | 257,977 | 48,951           |
| 3M Co.                                | 292,686 | 42,507           |
| Lennox International, Inc.            | 89,406  | 41,496           |
| Parker-Hannifin Corp.                 | 39,311  | 35,193           |
| Watsco, Inc.                          | 95,381  | 34,699           |
| GE Vernova, Inc.                      | 34,793  | 30,371           |
| Siemens AG (ADR)                      | 191,551 | 23,346           |
| Waste Connections, Inc.               | 130,488 | 21,196           |
| Johnson Controls International PLC    | 157,835 | 20,668           |
| Ingersoll-Rand, Inc.                  | 240,674 | 19,283           |
| BAE Systems PLC (ADR)                 | 136,409 | 15,892           |
| HEICO Corp.                           | 44,486  | 12,198           |
| CSX Corp.                             | 290,528 | 11,926           |
| Equifax, Inc.                         | 60,828  | 10,953           |
| RELX PLC (ADR)                        | 307,269 | 10,186           |
| Waste Management, Inc.                | 33,438  | 7,684            |
| Trane Technologies PLC                | 14,265  | 5,945            |
| FedEx Corp.                           | 14,386  | 5,124            |
| Applied Industrial Technologies, Inc. | 16,977  | 4,504            |
| ITT, Inc.                             | 20,862  | 3,975            |
|                                       |         | <u>1,505,326</u> |

**Health care 11.39%**

|                          |           |         |
|--------------------------|-----------|---------|
| Eli Lilly and Co.        | 214,924   | 197,681 |
| Amgen, Inc.              | 491,450   | 172,917 |
| UnitedHealth Group, Inc. | 537,911   | 145,553 |
| CVS Health Corp.         | 1,806,717 | 129,758 |
| AbbVie, Inc.             | 549,232   | 119,452 |
| Gilead Sciences, Inc.    | 678,610   | 94,578  |
| Abbott Laboratories      | 911,841   | 93,619  |

## Common stocks (continued)

| Health care (continued)                     | Shares  | Value<br>(000)   |
|---|---------|------------------|
| Danaher Corp.                               | 311,050 | \$ 58,975        |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup> | 128,940 | 57,577           |
| Johnson & Johnson                           | 232,309 | 56,786           |
| Thermo Fisher Scientific, Inc.              | 84,887  | 41,725           |
| AstraZeneca PLC (ADR)                       | 166,082 | 32,755           |
| Zimmer Biomet Holdings, Inc.                | 251,175 | 22,711           |
| IDEXX Laboratories, Inc. <sup>(a)</sup>     | 26,049  | 14,637           |
| Illumina, Inc. <sup>(a)</sup>               | 110,721 | 13,648           |
| Elevance Health, Inc.                       | 39,244  | 11,489           |
| Novo Nordisk AS, Class B (ADR)              | 303,343 | 11,148           |
| Humana, Inc.                                | 47,537  | 8,242            |
| Bristol-Myers Squibb Co.                    | 96,148  | 5,831            |
| McKesson Corp.                              | 4,752   | 4,112            |
| Align Technology, Inc. <sup>(a)</sup>       | 15,745  | 2,699            |
| Cardinal Health, Inc.                       | 6,793   | 1,435            |
|   |         | <u>1,297,328</u> |

**Consumer staples 8.97%**

|  |           |                  |
|--|-----------|------------------|
| Philip Morris International, Inc.      | 2,549,614 | 421,553          |
| British American Tobacco PLC (ADR)     | 2,812,003 | 164,418          |
| Keurig Dr Pepper, Inc.                 | 2,905,858 | 76,511           |
| Mondelez International, Inc., Class A  | 1,282,644 | 73,932           |
| Coca-Cola Co.                          | 751,246   | 57,132           |
| Costco Wholesale Corp.                 | 50,307    | 50,127           |
| Altria Group, Inc.                     | 579,917   | 38,269           |
| Constellation Brands, Inc., Class A    | 246,866   | 37,030           |
| Church & Dwight Co., Inc.              | 227,492   | 21,230           |
| Nestle SA (ADR)                        | 200,456   | 19,865           |
| Procter & Gamble Co.                   | 136,221   | 19,676           |
| Walmart, Inc.                          | 150,441   | 18,697           |
| Bunge Global SA                        | 74,092    | 9,425            |
| Kraft Heinz Co. (The)                  | 390,366   | 8,779            |
| Estee Lauder Cos., Inc. (The), Class A | 73,421    | 5,269            |
|  |           | <u>1,021,913</u> |

**Consumer discretionary 7.10%**

|                                       |           |         |
|---------------------------------------|-----------|---------|
| Royal Caribbean Cruises, Ltd.         | 533,820   | 146,897 |
| Starbucks Corp.                       | 1,065,389 | 95,448  |
| Home Depot, Inc.                      | 250,057   | 82,241  |
| YUM! Brands, Inc.                     | 501,014   | 77,898  |
| D.R. Horton, Inc.                     | 487,587   | 66,907  |
| Darden Restaurants, Inc.              | 317,938   | 62,328  |
| Amazon.com, Inc. <sup>(a)</sup>       | 295,124   | 61,465  |
| TJX Cos., Inc. (The)                  | 316,200   | 50,497  |
| NIKE, Inc., Class B                   | 537,367   | 28,384  |
| General Motors Co.                    | 294,313   | 21,926  |
| Booking Holdings, Inc.                | 5,129     | 21,595  |
| Marriott International, Inc., Class A | 59,249    | 19,379  |
| Texas Roadhouse, Inc.                 | 111,525   | 18,417  |
| Vail Resorts, Inc. <sup>(b)</sup>     | 136,352   | 17,497  |
| Tractor Supply Co.                    | 362,596   | 16,426  |
| Toll Brothers, Inc.                   | 81,236    | 11,086  |

## Common stocks (continued)

**Consumer discretionary (continued)**

|   | Shares  | Value<br>(000) |
|---|---------|----------------|
| Sony Group Corp. (ADR) <sup>(b)</sup>       | 268,839 | \$ 5,565       |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup> | 165,637 | 5,302          |
|   |         | <u>809,258</u> |

**Communication services 5.68%**

|                                    |                        |                        |
|------------------------------------|------------------------|------------------------|
| Alphabet, Inc., Class A            | 621,280                | 178,656                |
| Alphabet, Inc., Class C            | 508,057                | 145,741                |
| Meta Platforms, Inc., Class A      | 265,340                | 151,809                |
| Comcast Corp., Class A             | 3,543,129              | 101,723                |
| AT&T, Inc.                         | 953,229                | 27,634                 |
| Walt Disney Co. (The)              | 250,031                | 24,098                 |
| Netflix, Inc. <sup>(a)</sup>       | 177,872                | 17,102                 |
| Versant Media Group, Inc., Class A | <u>—<sup>(c)</sup></u> | <u>—<sup>(c)</sup></u> |
|                                    |                        | <u>646,763</u>         |

**Energy 4.26%**

|                                  |           |                |
|----------------------------------|-----------|----------------|
| Exxon Mobil Corp.                | 734,042   | 124,538        |
| ConocoPhillips                   | 802,414   | 105,919        |
| EOG Resources, Inc.              | 520,616   | 75,265         |
| Canadian Natural Resources, Ltd. | 1,321,943 | 64,418         |
| Chevron Corp.                    | 266,745   | 55,190         |
| TC Energy Corp.                  | 360,429   | 22,563         |
| Halliburton Co.                  | 398,694   | 15,545         |
| SLB, Ltd.                        | 216,823   | 11,143         |
| TotalEnergies SE                 | 65,622    | 5,970          |
| Baker Hughes Co., Class A        | 82,248    | 5,021          |
|                                  |           | <u>485,572</u> |

**Utilities 3.83%**

|                                       |           |                |
|---------------------------------------|-----------|----------------|
| Constellation Energy Corp.            | 398,548   | 111,294        |
| Sempra                                | 690,244   | 67,071         |
| FirstEnergy Corp.                     | 1,299,185 | 65,817         |
| Southern Co. (The)                    | 621,124   | 59,951         |
| DTE Energy Co.                        | 221,096   | 32,329         |
| Exelon Corp.                          | 584,985   | 28,676         |
| CenterPoint Energy, Inc.              | 572,604   | 24,714         |
| Entergy Corp.                         | 166,902   | 18,753         |
| Public Service Enterprise Group, Inc. | 184,231   | 14,913         |
| Atmos Energy Corp.                    | 67,234    | 12,419         |
|                                       |           | <u>435,937</u> |

**Real estate 3.09%**

|                                      |         |                |
|--------------------------------------|---------|----------------|
| Welltower, Inc. REIT                 | 964,448 | 190,681        |
| Public Storage REIT                  | 221,033 | 59,873         |
| Simon Property Group, Inc. REIT      | 158,605 | 29,585         |
| Prologis, Inc. REIT                  | 200,496 | 26,502         |
| Ventas, Inc. REIT                    | 219,292 | 17,934         |
| American Tower Corp. REIT            | 95,755  | 16,525         |
| Extra Space Storage, Inc. REIT       | 42,274  | 5,543          |
| Rexford Industrial Realty, Inc. REIT | 156,135 | 5,110          |
| CoStar Group, Inc. <sup>(a)</sup>    | 23,002  | 928            |
|                                      |         | <u>352,681</u> |

## Common stocks (continued)

| <b>Materials 2.78%</b>                             | Shares  | Value<br>(000)    |
|--|---------|-------------------|
| Air Products and Chemicals, Inc.                   | 312,691 | \$ 90,834         |
| Wheaton Precious Metals Corp.                      | 553,855 | 72,561            |
| Corteva, Inc.                                      | 591,153 | 49,485            |
| International Paper Co.                            | 907,419 | 32,395            |
| Linde PLC  | 63,825  | 31,642            |
| Royal Gold, Inc.                                   | 102,974 | 26,206            |
| H.B. Fuller Co.                                    | 114,890 | 7,086             |
| LyondellBasell Industries NV                       | 85,405  | 6,880             |
|  |         | <u>317,089</u>    |
| <b>Total common stocks</b> (cost: \$6,954,454,000) |         | <u>10,887,487</u> |

## Convertible stocks 0.87%

**Industrials 0.36%**

|   |         |               |
|---|---------|---------------|
| Boeing Co., Series A, convertible preferred depositary shares, 6.00% 10/15/2027 | 627,490 | <u>40,712</u> |
|---|---------|---------------|

**Financials 0.33%**

|   |         |               |
|---|---------|---------------|
| KKR & Co., Inc., Class D, convertible preferred shares, 6.25% 3/1/2028                            | 769,148 | 30,935        |
| Apollo Global Management, Inc., Class A, cumulative convertible preferred shares, 6.75% 7/31/2026 | 116,666 | 6,820         |
|   |         | <u>37,755</u> |

**Utilities 0.18%**

|  |         |               |
|--|---------|---------------|
| Southern Co. (The), Class A, convertible preferred shares, 7.125% 12/15/2028 | 406,324 | 20,885        |
| <b>Total convertible stocks</b> (cost: \$101,160,000)                        |         | <u>99,352</u> |

## Short-term securities 3.57%

**Money market investments 3.43%**

|   |           |                |
|---|-----------|----------------|
| Capital Group Central Cash Fund 3.71% <sup>(d)(e)</sup> | 3,903,781 | <u>390,339</u> |
|---|-----------|----------------|

**Money market investments purchased with collateral from securities on loan 0.14%**

|   |            |                |
|---|------------|----------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(d)(f)</sup> | 15,755,184 | 15,755         |
| <b>Total short-term securities</b> (cost: \$406,084,000)  |            | <u>406,094</u> |

**Total investment securities 99.99%** (cost: \$7,461,698,000)

|  |  |                     |
|--|--|---------------------|
| <b>Other assets less liabilities 0.01%</b> |  | <u>1,370</u>        |
| <b>Net assets 100.00%</b>                  |  | <u>\$11,394,303</u> |

Investments in affiliates <sup>(e)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 3.43%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 3.43%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(d)</sup> | \$272,530                     | \$433,706          | \$315,816           | \$(34)                                  | \$(47)   | \$390,339                      | \$3,070                                    |

- (a) Non-income producing.
- (b) All or a portion of this security was on loan.
- (c) Amount less than one thousand.
- (d) Rate represents the seven-day yield at 3/31/2026.
- (e) Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- (f) Security purchased with cash collateral from securities on loan.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

REIT = Real Estate Investment Trust

# U.S. Small and Mid Cap Equity Fund®

Investment portfolio

March 31, 2026

unaudited

## Common stocks 97.91%

### Industrials 18.24%

|  | Shares | Value<br>(000) |
|--|--------|----------------|
| Comfort Systems USA, Inc.                        | 1,280  | \$ 1,765       |
| Bloom Energy Corp., Class A <sup>(a)</sup>       | 8,618  | 1,168          |
| XPO, Inc. <sup>(a)</sup>                         | 5,486  | 1,067          |
| Karman Holdings, Inc. <sup>(a)</sup>             | 12,020 | 962            |
| Core & Main, Inc., Class A <sup>(a)</sup>        | 18,676 | 923            |
| AGCO Corp.                                       | 7,816  | 906            |
| Crane Co.  | 4,867  | 832            |
| ATI, Inc. <sup>(a)</sup>                         | 5,699  | 829            |
| United Rentals, Inc.                             | 957    | 697            |
| FTAI Aviation, Ltd.                              | 2,845  | 697            |
| APi Group Corp. <sup>(a)</sup>                   | 16,807 | 681            |
| Ingersoll-Rand, Inc.                             | 7,883  | 632            |
| CSX Corp.  | 14,540 | 597            |
| Copart, Inc. <sup>(a)</sup>                      | 15,225 | 505            |
| Generac Holdings, Inc. <sup>(a)</sup>            | 2,493  | 487            |
| PACCAR, Inc.                                     | 4,187  | 484            |
| The Toro Co.                                     | 4,941  | 462            |
| Applied Industrial Technologies, Inc.            | 1,718  | 456            |
| Alaska Air Group, Inc. <sup>(a)</sup>            | 11,833 | 435            |
| VSE Corp.  | 1,984  | 366            |
| L3Harris Technologies, Inc.                      | 1,056  | 365            |
| CSW Industrials, Inc.                            | 1,325  | 345            |
| Builders FirstSource, Inc. <sup>(a)</sup>        | 3,919  | 323            |
| HEICO Corp.                                      | 1,015  | 278            |
| SPX Technologies, Inc. <sup>(a)</sup>            | 1,321  | 264            |
| C.H. Robinson Worldwide, Inc.                    | 1,390  | 231            |
| SiteOne Landscape Supply, Inc. <sup>(a)</sup>    | 1,590  | 212            |
| Fluor Corp. <sup>(a)</sup>                       | 4,233  | 197            |
| Sunrun, Inc. <sup>(a)</sup>                      | 12,571 | 170            |
| United Parcel Service, Inc., Class B             | 1,590  | 156            |
| EquipmentShare.com, Inc., Class A <sup>(a)</sup> | 5,216  | 106            |
| AMETEK, Inc.                                     | 423    | 91             |
|  |        | <u>17,689</u>  |

### Financials 17.59%

|   |        |       |
|---|--------|-------|
| RenaissanceRe Holdings, Ltd.            | 6,138  | 1,824 |
| Brown & Brown, Inc.                     | 26,249 | 1,712 |
| Capital One Financial Corp.             | 6,664  | 1,216 |
| WEX, Inc. <sup>(a)</sup>                | 6,252  | 957   |
| KeyCorp                                 | 44,153 | 885   |
| Tradeweb Markets, Inc., Class A         | 6,874  | 809   |
| Fifth Third Bancorp                     | 17,315 | 804   |
| StepStone Group, Inc., Class A          | 16,395 | 782   |
| LPL Financial Holdings, Inc.            | 2,320  | 698   |
| Victory Capital Holdings, Inc., Class A | 9,721  | 637   |
| Fiserv, Inc. <sup>(a)</sup>             | 10,247 | 572   |

## Common stocks (continued)

| <b>Financials (continued)</b>                    | Shares  | Value<br>(000) |
|--|---------|----------------|
| GQG Partners, Inc. (CDI)                         | 463,726 | \$ 560         |
| Kinsale Capital Group, Inc.                      | 1,533   | 524            |
| Principal Financial Group, Inc.                  | 5,600   | 505            |
| Affirm Holdings, Inc., Class A <sup>(a)</sup>    | 10,518  | 482            |
| Block, Inc., Class A <sup>(a)</sup>              | 7,959   | 479            |
| Essent Group, Ltd.                               | 7,913   | 462            |
| Ameriprise Financial, Inc.                       | 867     | 385            |
| Ally Financial, Inc.                             | 9,587   | 376            |
| Arthur J. Gallagher & Co.                        | 1,662   | 360            |
| TPG, Inc., Class A                               | 8,805   | 357            |
| Artisan Partners Asset Management, Inc., Class A | 9,461   | 344            |
| Hamilton Lane, Inc., Class A                     | 2,968   | 295            |
| Apollo Asset Management, Inc.                    | 2,529   | 282            |
| Aon PLC, Class A                                 | 734     | 237            |
| Figure Technology Solutions, Inc. <sup>(a)</sup> | 5,018   | 170            |
| Accelerant Holdings, Class A <sup>(a)</sup>      | 10,758  | 144            |
| Citizens Financial Group, Inc.                   | 2,376   | 142            |
| Blue Owl Capital, Inc., Class A                  | 5,827   | 53             |
|  |         | <u>17,053</u>  |

**Consumer discretionary 15.85%**

|   |        |               |
|---|--------|---------------|
| Vail Resorts, Inc. <sup>(b)</sup>                     | 14,314 | 1,837         |
| LKQ Corp.   | 57,078 | 1,676         |
| YUM! Brands, Inc.                                     | 9,151  | 1,423         |
| Five Below, Inc. <sup>(a)</sup>                       | 3,989  | 911           |
| Aptiv Holdings, Ltd. <sup>(a)</sup>                   | 12,587 | 874           |
| Texas Roadhouse, Inc.                                 | 4,905  | 810           |
| Covista, Inc. <sup>(a)</sup>                          | 6,840  | 788           |
| General Motors Co.                                    | 10,180 | 758           |
| Hilton Worldwide Holdings, Inc.                       | 2,400  | 730           |
| CAVA Group, Inc. <sup>(a)</sup>                       | 5,998  | 485           |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup>           | 14,830 | 475           |
| TopBuild Corp. <sup>(a)</sup>                         | 1,143  | 402           |
| D.R. Horton, Inc.                                     | 2,805  | 385           |
| O'Reilly Automotive, Inc. <sup>(a)</sup>              | 3,607  | 333           |
| Toll Brothers, Inc.                                   | 2,275  | 310           |
| Darden Restaurants, Inc.                              | 1,582  | 310           |
| Wingstop, Inc.  | 1,920  | 298           |
| Royal Caribbean Cruises, Ltd.                         | 1,018  | 280           |
| Century Communities, Inc.                             | 4,651  | 267           |
| AutoZone, Inc. <sup>(a)</sup>                         | 73     | 247           |
| Cavco Industries, Inc. <sup>(a)</sup>                 | 494    | 239           |
| Brinker International, Inc. <sup>(a)</sup>            | 1,649  | 235           |
| SharkNinja, Inc. <sup>(a)</sup>                       | 2,219  | 235           |
| DoorDash, Inc., Class A <sup>(a)</sup>                | 1,551  | 233           |
| Chewy, Inc., Class A <sup>(a)</sup>                   | 8,167  | 221           |
| Polaris, Inc.   | 4,036  | 220           |
| Carnival Corp.  | 8,387  | 217           |
| Bright Horizons Family Solutions, Inc. <sup>(a)</sup> | 2,138  | 176           |
|   |        | <u>15,375</u> |

**Information technology 12.86%**

|  |        |       |
|--|--------|-------|
| Ciena Corp. <sup>(a)</sup>                 | 3,655  | 1,419 |
| Ingram Micro Holding Corp.                 | 59,708 | 1,392 |
| Keysight Technologies, Inc. <sup>(a)</sup> | 4,659  | 1,316 |

## Common stocks (continued)

## Information technology (continued)

|  | Shares | Value<br>(000) |
|--|--------|----------------|
| Fabrinet, non-registered shares <sup>(a)</sup>   | 2,219  | \$ 1,157       |
| Akamai Technologies, Inc. <sup>(a)</sup>         | 8,850  | 1,016          |
| Procore Technologies, Inc. <sup>(a)</sup>        | 16,514 | 941            |
| Flex, Ltd. <sup>(a)</sup>                        | 12,217 | 800            |
| Cloudflare, Inc., Class A <sup>(a)</sup>         | 3,764  | 777            |
| MongoDB, Inc., Class A <sup>(a)</sup>            | 2,100  | 514            |
| Lumentum Holdings, Inc. <sup>(a)</sup>           | 619    | 435            |
| TTM Technologies, Inc. <sup>(a)</sup>            | 4,118  | 401            |
| GPPI, Inc., Class A <sup>(c)</sup>               | 20,637 | 353            |
| GPPI, Inc., Class A                              | 214    | 3              |
| Hewlett Packard Enterprise Co.                   | 13,414 | 319            |
| Fair Isaac Corp. <sup>(a)</sup>                  | 290    | 310            |
| Datadog, Inc., Class A <sup>(a)</sup>            | 1,972  | 233            |
| CoreWeave, Inc., Class A <sup>(a)</sup>          | 2,907  | 225            |
| Figma, Inc. <sup>(a)(b)</sup>                    | 9,536  | 202            |
| Impinj, Inc. <sup>(a)</sup>                      | 1,733  | 178            |
| EPAM Systems, Inc. <sup>(a)</sup>                | 1,245  | 169            |
| Snowflake, Inc. <sup>(a)</sup>                   | 1,065  | 161            |
| RingCentral, Inc., Class A                       | 2,998  | 111            |
| Via Transportation, Inc., Class A <sup>(a)</sup> | 2,340  | 35             |
|  |        | <u>12,467</u>  |

## Health care 11.07%

|   |        |               |
|---|--------|---------------|
| Align Technology, Inc. <sup>(a)</sup>                         | 6,763  | 1,159         |
| Ionis Pharmaceuticals, Inc. <sup>(a)</sup>                    | 14,879 | 1,117         |
| Illumina, Inc. <sup>(a)</sup>                                 | 4,929  | 608           |
| Medline, Inc., Class A <sup>(a)</sup>                         | 13,482 | 600           |
| NewAmsterdam Pharma Co. NV <sup>(a)</sup>                     | 17,766 | 569           |
| Humana, Inc.  | 3,165  | 549           |
| Generate Biomedicines, Inc. <sup>(a)</sup>                    | 39,715 | 496           |
| Veeva Systems, Inc., Class A <sup>(a)</sup>                   | 2,624  | 461           |
| Bio-Techne Corp.  | 8,686  | 454           |
| Cooper Cos., Inc. <sup>(a)</sup>                              | 6,280  | 449           |
| Elanco Animal Health, Inc. <sup>(a)</sup>                     | 17,919 | 429           |
| Halozyne Therapeutics, Inc. <sup>(a)</sup>                    | 6,271  | 405           |
| Penumbra, Inc. <sup>(a)</sup>                                 | 1,073  | 352           |
| Centessa Pharmaceuticals PLC (ADR) <sup>(a)</sup>             | 8,399  | 334           |
| Natera, Inc. <sup>(a)</sup>                                   | 1,551  | 310           |
| Alignment Healthcare, Inc. <sup>(a)</sup>                     | 17,563 | 309           |
| Charles River Laboratories International, Inc. <sup>(a)</sup> | 1,686  | 291           |
| Regeneron Pharmaceuticals, Inc.                               | 349    | 270           |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>                  | 787    | 260           |
| Tenet Healthcare Corp. <sup>(a)</sup>                         | 1,379  | 260           |
| IDEXX Laboratories, Inc. <sup>(a)</sup>                       | 460    | 258           |
| IQVIA Holdings, Inc. <sup>(a)</sup>                           | 1,345  | 229           |
| Krystal Biotech, Inc. <sup>(a)</sup>                          | 811    | 210           |
| Doximity, Inc., Class A <sup>(a)</sup>                        | 8,267  | 193           |
| Zimmer Biomet Holdings, Inc.                                  | 1,845  | 167           |
|   |        | <u>10,739</u> |

## Consumer staples 6.10%

|                                       |        |       |
|---------------------------------------|--------|-------|
| US Foods Holding Corp. <sup>(a)</sup> | 26,336 | 2,428 |
| Monster Beverage Corp. <sup>(a)</sup> | 15,351 | 1,112 |
| e.l.f. Beauty, Inc. <sup>(a)</sup>    | 13,827 | 838   |
| Caseys General Stores, Inc.           | 1,052  | 766   |

## Common stocks (continued)

| <b>Consumer staples (continued)</b>                  | Shares | Value<br>(000) |
|--|--------|----------------|
| Constellation Brands, Inc., Class A                  | 1,624  | \$ 244         |
| Maplebear, Inc. <sup>(a)</sup>                       | 6,356  | 238            |
| Estee Lauder Cos., Inc. (The), Class A               | 2,779  | 200            |
| The Campbell's Co. <sup>(b)</sup>                    | 4,126  | 92             |
|  |        | <u>5,918</u>   |
| <b>Energy 3.96%</b>                                  |        |                |
| Diamondback Energy, Inc.                             | 5,301  | 1,049          |
| Expand Energy Corp.                                  | 7,051  | 774            |
| SLB, Ltd.  | 11,522 | 592            |
| Baker Hughes Co., Class A                            | 6,985  | 426            |
| Permian Resources Corp., Class A                     | 17,483 | 373            |
| Viper Energy, Inc., Class A                          | 7,543  | 354            |
| Matador Resources Co.                                | 2,303  | 146            |
| Northern Oil and Gas, Inc.                           | 4,152  | 121            |
|  |        | <u>3,835</u>   |
| <b>Materials 3.58%</b>                               |        |                |
| Westlake Corp.                                       | 6,221  | 727            |
| Corteva, Inc.  | 7,987  | 669            |
| Perpetua Resources Corp. <sup>(a)</sup>              | 21,372 | 601            |
| Element Solutions, Inc.                              | 15,675 | 535            |
| Louisiana-Pacific Corp.                              | 5,882  | 428            |
| Royal Gold, Inc.                                     | 1,640  | 417            |
| USA Rare Earth, Inc., Class A <sup>(a)(c)</sup>      | 7,553  | 99             |
|  |        | <u>3,476</u>   |
| <b>Utilities 3.13%</b>                               |        |                |
| Exelon Corp.   | 39,220 | 1,922          |
| PG&E Corp.   | 32,329 | 568            |
| NRG Energy, Inc.                                     | 3,090  | 452            |
| FirstEnergy Corp.                                    | 1,922  | 97             |
|  |        | <u>3,039</u>   |
| <b>Real estate 2.83%</b>                             |        |                |
| Simon Property Group, Inc. REIT                      | 6,176  | 1,152          |
| Essex Property Trust, Inc. REIT                      | 2,048  | 495            |
| Zillow Group, Inc., Class A <sup>(a)</sup>           | 9,346  | 387            |
| Crown Castle, Inc. REIT                              | 4,633  | 377            |
| American Healthcare REIT, Inc.                       | 4,459  | 210            |
| Alexandria Real Estate Equities, Inc. REIT           | 2,694  | 125            |
|  |        | <u>2,746</u>   |
| <b>Communication services 2.70%</b>                  |        |                |
| ROBLOX Corp., Class A <sup>(a)</sup>                 | 13,325 | 754            |
| New York Times Co., Class A                          | 8,733  | 731            |
| Charter Communications, Inc., Class A <sup>(a)</sup> | 2,825  | 610            |
| Live Nation Entertainment, Inc. <sup>(a)</sup>       | 3,396  | 518            |
|  |        | <u>2,613</u>   |
| <b>Total common stocks</b> (cost: \$91,458,000)      |        | <u>94,950</u>  |

## Short-term securities 2.91%

## Money market investments 1.52%

|   | Shares | Value<br>(000) |
|---|--------|----------------|
| Capital Group Central Cash Fund 3.71% <sup>(d)(e)</sup> | 14,764 | \$ 1,476       |

## Money market investments purchased with collateral from securities on loan 1.39%

|   |           |       |
|---|-----------|-------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(d)(f)</sup> | 1,342,941 | 1,343 |
|---|-----------|-------|

|  |  |              |
|--|--|--------------|
| <b>Total short-term securities</b> (cost: \$2,819,000) |  | <u>2,819</u> |
|--|--|--------------|

|   |  |               |
|---|--|---------------|
| <b>Total investment securities 100.82%</b> (cost: \$94,277,000) |  | <u>97,769</u> |
|---|--|---------------|

|                                       |  |              |
|---------------------------------------|--|--------------|
| Other assets less liabilities (0.82)% |  | <u>(792)</u> |
|---------------------------------------|--|--------------|

|                           |  |                        |
|---------------------------|--|------------------------|
| <b>Net assets 100.00%</b> |  | <u><u>\$96,977</u></u> |
|---------------------------|--|------------------------|

Investments in affiliates <sup>(e)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 1.52%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 1.52%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(d)</sup> | \$2,963                       | \$14,612           | \$16,099            | \$ <sup>(g)</sup>                       | \$ <sup>(g)</sup>  | \$1,476                        | \$27                                       |

Restricted securities <sup>(c)</sup>

|  | Acquisition<br>date(s) | Cost<br>(000) | Value<br>(000) | Percent<br>of net<br>assets |
|--|------------------------|---------------|----------------|-----------------------------|
| GPGI, Inc., Class A                          | 1/30/2026              | \$382         | \$353          | 0.37%                       |
| USA Rare Earth, Inc., Class A <sup>(a)</sup> | 1/26/2026              | 162           | 99             | 0.10                        |
| <b>Total</b>                                 |                        | <u>\$544</u>  | <u>\$452</u>   | <u>0.47%</u>                |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(d)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(e)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(f)</sup> Security purchased with cash collateral from securities on loan.

<sup>(g)</sup> Amount less than one thousand.

## Key to abbreviation(s)

ADR = American Depositary Receipts

REIT = Real Estate Investment Trust

CDI = CREST Depository Interest

# Capital World Growth and Income Fund®

Investment portfolio  
March 31, 2026

unaudited

## Common stocks 96.32%

### Information technology 22.92%

|  | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Taiwan Semiconductor Manufacturing Co., Ltd.                     | 1,789,772 | \$100,899      |
| Broadcom, Inc.   | 232,460   | 71,949         |
| NVIDIA Corp.   | 267,258   | 46,610         |
| Microsoft Corp.  | 115,953   | 42,922         |
| Apple, Inc.  | 139,522   | 35,409         |
| ASML Holding NV  | 18,368    | 24,313         |
| Micron Technology, Inc.  | 71,160    | 24,041         |
| Applied Materials, Inc.  | 37,284    | 12,743         |
| Intel Corp. <sup>(a)</sup>                                       | 280,221   | 12,366         |
| Tokyo Electron, Ltd.   | 42,375    | 10,363         |
| Seagate Technology Holdings PLC                                  | 17,759    | 6,957          |
| MediaTek, Inc.   | 140,094   | 6,783          |
| Ciena Corp. <sup>(a)</sup>                                       | 14,442    | 5,607          |
| Samsung Electronics Co., Ltd.                                    | 49,620    | 5,574          |
| SK hynix, Inc.   | 9,970     | 5,423          |
| Amphenol Corp., Class A  | 42,859    | 5,415          |
| Western Digital Corp.  | 17,236    | 4,662          |
| Lenovo Group Ltd.  | 3,612,000 | 4,292          |
| Cloudflare, Inc., Class A <sup>(a)</sup>                         | 17,544    | 3,620          |
| International Business Machines Corp.                            | 13,653    | 3,309          |
| Allegro MicroSystems, Inc. <sup>(a)</sup>                        | 84,832    | 2,675          |
| Corning, Inc.  | 19,497    | 2,651          |
| Accenture PLC, Class A   | 12,592    | 2,497          |
| Oracle Corp.   | 16,784    | 2,469          |
| Shopify, Inc., Class A, subordinate voting shares <sup>(a)</sup> | 18,872    | 2,239          |
| Marvell Technology, Inc.   | 18,061    | 1,789          |
| Cisco Systems, Inc.  | 22,873    | 1,775          |
| EPAM Systems, Inc. <sup>(a)</sup>                                | 10,574    | 1,432          |
| ARM Holdings PLC (ADR) <sup>(a)</sup>                            | 7,031     | 1,064          |
| AppLovin Corp., Class A <sup>(a)</sup>                           | 2,540     | 1,011          |
| ASE Technology Holding Co., Ltd. <sup>(a)</sup>                  | 53,000    | 581            |
| Strategy, Inc., Class A <sup>(a)</sup>                           | 4,619     | 576            |
| Arista Networks, Inc. <sup>(a)</sup>                             | 2,085     | 256            |
|  |           | 454,272        |

### Industrials 15.39%

|                                  |         |        |
|----------------------------------|---------|--------|
| BAE Systems PLC                  | 898,273 | 26,148 |
| RTX Corp.                        | 91,076  | 17,569 |
| Airbus SE, non-registered shares | 92,995  | 17,467 |
| General Electric Co.             | 60,765  | 17,243 |
| Deere & Co.                      | 29,201  | 16,449 |
| Union Pacific Corp.              | 57,695  | 13,998 |
| Volvo AB, Class B                | 349,395 | 11,399 |
| TransDigm Group, Inc.            | 9,697   | 11,238 |
| Leonardo SpA                     | 162,730 | 10,930 |
| Siemens AG                       | 41,133  | 9,756  |

## Common stocks (continued)

| Industrials (continued)                             | Shares    | Value<br>(000) |
|---|-----------|----------------|
| Carrier Global Corp.                                | 142,669   | \$ 8,034       |
| Rolls-Royce Holdings PLC                            | 494,572   | 7,553          |
| Melrose Industries PLC                              | 1,113,727 | 7,502          |
| L3Harris Technologies, Inc.                         | 19,413    | 6,700          |
| United Rentals, Inc.                                | 9,033     | 6,581          |
| Siemens Energy AG                                   | 39,559    | 6,510          |
| Mitsui & Co., Ltd. <sup>(b)</sup>                   | 168,300   | 6,480          |
| Safran SA   | 19,786    | 6,471          |
| Lockheed Martin Corp.                               | 9,931     | 6,002          |
| Ingersoll-Rand, Inc.                                | 72,234    | 5,787          |
| Ryanair Holdings PLC (ADR)                          | 96,718    | 5,590          |
| Techtronic Industries Co., Ltd.                     | 417,500   | 5,557          |
| Compagnie de Saint-Gobain SA, non-registered shares | 64,709    | 5,325          |
| Marubeni Corp.                                      | 137,800   | 5,067          |
| Prysmian SpA  | 37,805    | 4,421          |
| Hitachi, Ltd.                                       | 149,400   | 4,366          |
| Deutsche Post AG                                    | 83,331    | 4,297          |
| IHI Corp.   | 200,568   | 4,099          |
| ITOCHU Corp.  | 319,700   | 4,063          |
| Weir Group PLC (The)                                | 101,185   | 3,786          |
| Saab AB, Class B                                    | 51,612    | 3,386          |
| Bouygues SA   | 57,089    | 3,294          |
| RELX PLC  | 92,720    | 3,057          |
| Parker-Hannifin Corp.                               | 3,359     | 3,007          |
| Hanwha Aerospace Co., Ltd.                          | 3,294     | 2,684          |
| Bureau Veritas SA                                   | 84,710    | 2,545          |
| International Consolidated Airlines Group SA (CDI)  | 514,021   | 2,410          |
| Comfort Systems USA, Inc.                           | 1,627     | 2,244          |
| Vestas Wind Systems AS                              | 74,465    | 2,230          |
| MTU Aero Engines AG                                 | 5,742     | 2,056          |
| ATI, Inc. <sup>(a)</sup>                            | 13,617    | 1,981          |
| Core & Main, Inc., Class A <sup>(a)</sup>           | 32,461    | 1,604          |
| Woodward, Inc.                                      | 3,818     | 1,367          |
| Weichai Power Co., Ltd., Class H                    | 282,000   | 1,005          |
| Rocket Lab Corp. <sup>(a)</sup>                     | 15,429    | 991            |
| SECOM Co., Ltd.                                     | 25,400    | 975            |
| Crane Co.   | 5,519     | 944            |
| Diploma PLC   | 10,450    | 834            |
| PACCAR, Inc.  | 7,084     | 818            |
| Uber Technologies, Inc. <sup>(a)</sup>              | 10,197    | 733            |
| FedEx Corp.   | 1,469     | 523            |
| GE Vernova, Inc.                                    | _(c)      | _(c)           |
|   |           | <u>305,076</u> |

**Financials 11.42%**

|                           |           |        |
|---------------------------|-----------|--------|
| BPER Banca SpA            | 921,772   | 12,033 |
| Mastercard, Inc., Class A | 18,709    | 9,348  |
| Citigroup, Inc.           | 78,041    | 8,851  |
| JPMorgan Chase & Co.      | 28,869    | 8,492  |
| Aviva PLC                 | 1,039,649 | 8,281  |
| Bank of America Corp.     | 147,506   | 7,191  |
| Chubb, Ltd.               | 21,703    | 7,074  |
| ING Groep NV              | 249,119   | 6,509  |
| Visa, Inc., Class A       | 20,990    | 6,344  |
| AIA Group, Ltd.           | 543,469   | 6,105  |

## Common stocks (continued)

| Financials (continued)                                | Shares    | Value<br>(000) |
|---|-----------|----------------|
| Munchener Ruckversicherungs-Gesellschaft AG           | 9,393     | \$5,851        |
| BlackRock, Inc.                                       | 5,637     | 5,421          |
| Mizuho Financial Group, Inc.                          | 134,200   | 5,357          |
| Zurich Insurance Group AG                             | 7,430     | 5,298          |
| NatWest Group PLC                                     | 695,972   | 5,164          |
| Wells Fargo & Co.                                     | 62,914    | 5,009          |
| Arthur J. Gallagher & Co.                             | 22,281    | 4,826          |
| Banco Bilbao Vizcaya Argentaria SA                    | 214,202   | 4,675          |
| Ping An Insurance (Group) Co. of China, Ltd., Class H | 561,280   | 4,377          |
| Israel Discount Bank, Ltd., Class A                   | 410,156   | 4,112          |
| Galaxy Digital, Inc., Class A <sup>(a)(d)</sup>       | 153,894   | 2,839          |
| Galaxy Digital, Inc., Class A <sup>(a)</sup>          | 67,345    | 1,243          |
| Apollo Asset Management, Inc.                         | 36,536    | 4,071          |
| UniCredit SpA   | 53,290    | 3,840          |
| KB Financial Group, Inc.                              | 39,325    | 3,679          |
| BNP Paribas SA  | 38,437    | 3,661          |
| Blackstone, Inc.                                      | 31,506    | 3,623          |
| 3i Group PLC  | 110,560   | 3,623          |
| Saudi National Bank (The)                             | 325,374   | 3,622          |
| HDFC Life Insurance Co., Ltd.                         | 575,516   | 3,611          |
| Erste Group Bank AG                                   | 33,022    | 3,568          |
| Partners Group Holding AG                             | 2,996     | 3,219          |
| Japan Post Bank Co., Ltd.                             | 185,000   | 3,044          |
| FinecoBank SpA  | 135,135   | 3,000          |
| Svenska Handelsbanken AB, Class A                     | 221,634   | 2,894          |
| Nu Holdings, Ltd., Class A <sup>(a)</sup>             | 201,088   | 2,890          |
| DBS Group Holdings, Ltd.                              | 64,300    | 2,857          |
| Marsh & McLennan Cos., Inc.                           | 15,877    | 2,754          |
| Progressive Corp.                                     | 13,124    | 2,602          |
| B3 SA - Brasil, Bolsa, Balcao                         | 732,050   | 2,600          |
| Danske Bank AS  | 52,190    | 2,534          |
| Credicorp, Ltd.                                       | 6,761     | 2,293          |
| IG Group Holdings PLC                                 | 120,849   | 2,279          |
| HSBC Holdings PLC (HKD denominated)                   | 130,000   | 2,134          |
| Aon PLC, Class A                                      | 6,115     | 1,974          |
| Shinhan Financial Group Co., Ltd.                     | 34,135    | 1,968          |
| American Express Co.                                  | 5,240     | 1,585          |
| Banco Comercial Portugues, SA                         | 1,616,523 | 1,585          |
| Capital One Financial Corp.                           | 8,347     | 1,523          |
| American International Group, Inc.                    | 20,001    | 1,505          |
| TPG, Inc., Class A                                    | 34,295    | 1,389          |
| Brown & Brown, Inc.                                   | 21,145    | 1,379          |
| Allianz SE  | 3,044     | 1,261          |
| Intact Financial Corp.                                | 6,743     | 1,222          |
| National Bank of Canada                               | 9,290     | 1,202          |
| Tokio Marine Holdings, Inc.                           | 25,700    | 1,200          |
| HDFC Bank, Ltd.                                       | 62,692    | 499            |
| HDFC Bank, Ltd. (ADR)                                 | 17,258    | 429            |
| Banco Santander SA                                    | 80,148    | 907            |
| Federal Home Loan Mortgage Corp. <sup>(a)</sup>       | 122,752   | 786            |
| Fannie Mae <sup>(a)</sup>                             | 99,902    | 725            |
| LPL Financial Holdings, Inc.                          | 2,038     | 613            |
| Fidelity National Information Services, Inc.          | 12,494    | 586            |
| Postal Savings Bank of China Co., Ltd., Class H       | 748,862   | 472            |
| Abu Dhabi Commercial Bank PJSC                        | 132,339   | 450            |

## Common stocks (continued)

| Financials (continued)                          | Shares    | Value<br>(000)   |
|---|-----------|------------------|
| Robinhood Markets, Inc., Class A <sup>(a)</sup> | 4,208     | \$ 292           |
| Standard Chartered PLC                          | 1,122     | 23               |
| Sberbank of Russia PJSC <sup>(e)</sup>          | 3,196,952 | — <sup>(c)</sup> |
|   |           | <u>226,373</u>   |

**Communication services 8.75%**

|  |                  |                  |
|--|------------------|------------------|
| Alphabet, Inc., Class C                              | 129,541          | 37,160           |
| Alphabet, Inc., Class A                              | 127,975          | 36,801           |
| Meta Platforms, Inc., Class A                        | 46,484           | 26,595           |
| SoftBank Group Corp.                                 | 655,568          | 15,756           |
| Netflix, Inc. <sup>(a)</sup>                         | 145,652          | 14,004           |
| Singapore Telecommunications, Ltd.                   | 2,292,563        | 8,875            |
| Orange   | 311,597          | 6,367            |
| Tencent Holdings, Ltd.                               | 85,600           | 5,404            |
| NetEase, Inc.  | 209,300          | 4,657            |
| Comcast Corp., Class A                               | 159,828          | 4,589            |
| AT&T, Inc.   | 113,791          | 3,299            |
| Omnicom Group, Inc.                                  | 40,175           | 3,025            |
| Publicis Groupe SA                                   | 33,084           | 2,736            |
| Bharti Airtel, Ltd.                                  | 91,322           | 1,736            |
| Spotify Technology SA <sup>(a)</sup>                 | 2,089            | 1,013            |
| Nintendo Co., Ltd.                                   | 16,300           | 930              |
| Advanced Info Service PCL, foreign registered shares | 43,100           | 499              |
| Versant Media Group, Inc., Class A                   | — <sup>(c)</sup> | — <sup>(c)</sup> |
|  |                  | <u>173,446</u>   |

**Materials 8.02%**

|  |           |        |
|--|-----------|--------|
| Vale SA, ordinary nominative shares            | 1,319,778 | 21,015 |
| Vale SA (ADR), ordinary nominative shares      | 263,776   | 4,197  |
| Freeport-McMoRan, Inc.                         | 340,875   | 20,037 |
| Glencore PLC                                   | 1,384,527 | 10,550 |
| Linde PLC                                      | 17,935    | 8,891  |
| First Quantum Minerals, Ltd. <sup>(a)</sup>    | 356,560   | 8,525  |
| Anglo American PLC                             | 182,687   | 7,761  |
| Southern Copper Corp.                          | 34,932    | 6,010  |
| Air Products and Chemicals, Inc.               | 20,293    | 5,895  |
| Anglogold Ashanti PLC                          | 56,238    | 5,475  |
| LyondellBasell Industries NV                   | 67,447    | 5,434  |
| Ivanhoe Mines, Ltd., Class A <sup>(a)</sup>    | 614,662   | 5,254  |
| Heidelberg Materials AG, non-registered shares | 21,296    | 4,386  |
| Eldorado Gold Corp. (CAD denominated)          | 120,474   | 4,137  |
| Rio Tinto PLC                                  | 40,158    | 3,733  |
| Smurfit Westrock PLC                           | 90,695    | 3,614  |
| Dow, Inc.                                      | 80,894    | 3,369  |
| Agnico Eagle Mines, Ltd. (CAD denominated)     | 16,504    | 3,350  |
| Antofagasta PLC                                | 74,741    | 3,325  |
| Nippon Steel Corp. <sup>(b)</sup>              | 839,300   | 3,083  |
| Franco-Nevada Corp.                            | 11,533    | 2,849  |
| Grupo Mexico, SAB de CV, Series B              | 249,486   | 2,672  |
| Corteva, Inc.                                  | 31,773    | 2,660  |
| Lundin Mining Corp.                            | 96,488    | 2,406  |
| BASF SE  | 29,634    | 1,791  |
| Lynas Rare Earths, Ltd. <sup>(a)</sup>         | 122,096   | 1,659  |
| CRH PLC  | 15,651    | 1,645  |
| Shin-Etsu Chemical Co., Ltd.                   | 37,400    | 1,522  |

## Common stocks (continued)

| <b>Materials (continued)</b>                    | Shares      | Value<br>(000) |
|---|-------------|----------------|
| Air Liquide SA                                  | 6,690       | \$ 1,378       |
| Akzo Nobel NV <sup>(b)</sup>                    | 19,665      | 1,129          |
| China Hongqiao Group, Ltd., Class H             | 169,000     | 770            |
| OR Royalties, Inc.                              | 13,125      | 500            |
|   |             | <u>159,022</u> |
| <b>Health care 7.75%</b>                        |             |                |
| Eli Lilly and Co.                               | 32,903      | 30,263         |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup>     | 33,467      | 14,944         |
| Novo Nordisk AS, Class B                        | 336,405     | 12,396         |
| Medtronic PLC                                   | 141,554     | 12,266         |
| Abbott Laboratories                             | 88,529      | 9,089          |
| Johnson & Johnson                               | 35,463      | 8,669          |
| Gilead Sciences, Inc.                           | 56,315      | 7,849          |
| Takeda Pharmaceutical Co., Ltd.                 | 196,400     | 7,245          |
| Stryker Corp.                                   | 18,404      | 6,048          |
| Sanofi  | 51,831      | 5,000          |
| AstraZeneca PLC (GBP denominated)               | 24,259      | 4,738          |
| AbbVie, Inc.                                    | 20,968      | 4,560          |
| UnitedHealth Group, Inc.                        | 16,564      | 4,482          |
| Thermo Fisher Scientific, Inc.                  | 8,728       | 4,290          |
| Daiichi Sankyo Co., Ltd.                        | 221,000     | 3,896          |
| Amgen, Inc.                                     | 10,383      | 3,653          |
| EssilorLuxottica SA                             | 11,010      | 2,563          |
| BioMarin Pharmaceutical, Inc. <sup>(a)</sup>    | 37,834      | 2,137          |
| Insulet Corp. <sup>(a)</sup>                    | 9,790       | 2,054          |
| Molina Healthcare, Inc. <sup>(a)</sup>          | 11,709      | 1,561          |
| Argenx SE, non-registered shares <sup>(a)</sup> | 1,864       | 1,358          |
| Danaher Corp.                                   | 5,818       | 1,103          |
| WuXi AppTec Co., Ltd., Class H                  | 68,500      | 1,036          |
| Medline, Inc., Class A <sup>(a)</sup>           | 17,960      | 799            |
| Boston Scientific Corp. <sup>(a)</sup>          | 9,698       | 609            |
| Fresenius SE & Co. KGaA                         | 11,068      | 567            |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>    | 1,101       | 364            |
| GE HealthCare Technologies, Inc.                | <u>_(c)</u> | <u>_(c)</u>    |
|   |             | <u>153,539</u> |
| <b>Consumer discretionary 6.54%</b>             |             |                |
| Amazon.com, Inc. <sup>(a)</sup>                 | 176,820     | 36,826         |
| Tesla, Inc. <sup>(a)</sup>                      | 26,502      | 9,852          |
| Compagnie Financiere Richemont SA, Class A      | 49,828      | 8,879          |
| Industria de Diseno Textil SA                   | 143,149     | 8,230          |
| MercadoLibre, Inc. <sup>(a)</sup>               | 4,396       | 7,601          |
| Carvana Co., Class A <sup>(a)</sup>             | 22,483      | 7,068          |
| Royal Caribbean Cruises, Ltd.                   | 22,793      | 6,272          |
| Trip.com Group, Ltd. (ADR) <sup>(a)</sup>       | 76,397      | 3,804          |
| Trip.com Group, Ltd. <sup>(a)</sup>             | 48,086      | 2,378          |
| Starbucks Corp.                                 | 45,880      | 4,110          |
| LVMH Moet Hennessy-Louis Vuitton SE             | 7,342       | 4,081          |
| Compagnie Generale des Etablissements Michelin  | 113,487     | 3,864          |
| NEXT PLC  | 17,552      | 2,960          |
| Moncler SpA                                     | 46,702      | 2,815          |
| D.R. Horton, Inc.                               | 16,467      | 2,260          |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup>     | 65,416      | 2,094          |
| Midea Group Co., Ltd., Class A                  | 169,400     | 1,882          |

## Common stocks (continued)

**Consumer discretionary (continued)**

|   | Shares  | Value<br>(000) |
|---|---------|----------------|
| Alibaba Group Holding, Ltd. (ADR)                 | 14,776  | \$ 1,854       |
| Flutter Entertainment PLC <sup>(a)</sup>          | 15,606  | 1,591          |
| Compass Group PLC                                 | 56,048  | 1,557          |
| Booking Holdings, Inc.                            | 358     | 1,507          |
| Suzuki Motor Corp.                                | 105,800 | 1,268          |
| Fast Retailing Co., Ltd.                          | 2,900   | 1,154          |
| Aristocrat Leisure, Ltd.                          | 35,097  | 1,115          |
| NIKE, Inc., Class B                               | 17,771  | 939            |
| Shimano, Inc.                                     | 8,600   | 901            |
| Accor SA  | 18,196  | 872            |
| Zensho Holdings Co., Ltd. <sup>(b)</sup>          | 15,000  | 870            |
| Dollarama, Inc.                                   | 4,772   | 586            |
| Pop Mart International Group, Ltd. <sup>(b)</sup> | 23,200  | 436            |
|   |         | <u>129,626</u> |

**Energy 5.91%**

|  |         |                |
|--|---------|----------------|
| Canadian Natural Resources, Ltd. (CAD denominated) | 613,892 | 29,947         |
| Cameco Corp. (CAD denominated)                     | 116,357 | 12,654         |
| Cameco Corp.                                       | 45,393  | 4,930          |
| Shell PLC (GBP denominated)                        | 349,263 | 16,310         |
| Shell PLC (EUR denominated)                        | 13,871  | 648            |
| EOG Resources, Inc.                                | 112,774 | 16,304         |
| Cenovus Energy, Inc. (CAD denominated)             | 248,934 | 6,607          |
| Neste OYJ  | 160,949 | 5,198          |
| BP PLC   | 619,848 | 4,886          |
| Baker Hughes Co., Class A                          | 78,944  | 4,819          |
| TC Energy Corp. (CAD denominated) <sup>(b)</sup>   | 73,061  | 4,575          |
| Suncor Energy, Inc.                                | 66,530  | 4,400          |
| Exxon Mobil Corp.                                  | 14,093  | 2,391          |
| Expand Energy Corp.                                | 18,040  | 1,980          |
| Halliburton Co.                                    | 25,620  | 999            |
| ADNOC Drilling Co. PJSC                            | 381,223 | 535            |
|  |         | <u>117,183</u> |

**Consumer staples 4.98%**

|                                       |         |               |
|---------------------------------------|---------|---------------|
| Philip Morris International, Inc.     | 239,276 | 39,562        |
| British American Tobacco PLC          | 237,105 | 13,812        |
| Nestle SA                             | 120,729 | 11,975        |
| Imperial Brands PLC                   | 256,271 | 10,430        |
| JBS NV (BDR)                          | 235,962 | 4,236         |
| Constellation Brands, Inc., Class A   | 19,623  | 2,943         |
| Bunge Global SA                       | 21,305  | 2,710         |
| Sysco Corp.                           | 33,922  | 2,420         |
| Ocado Group PLC <sup>(a)</sup>        | 765,124 | 1,841         |
| Walmart, Inc.                         | 12,240  | 1,521         |
| Coca-Cola Co.                         | 19,709  | 1,499         |
| Procter & Gamble Co.                  | 8,871   | 1,281         |
| US Foods Holding Corp. <sup>(a)</sup> | 13,454  | 1,241         |
| WH Group, Ltd.                        | 833,500 | 1,098         |
| Danone SA                             | 12,525  | 1,006         |
| Kweichow Moutai Co., Ltd., Class A    | 3,600   | 758           |
| Mondelez International, Inc., Class A | 5,999   | 346           |
|                                       |         | <u>98,679</u> |

## Common stocks (continued)

| Utilities 3.81%                                    | Shares  | Value<br>(000)   |
|--|---------|------------------|
| Engie SA   | 681,964 | \$ 21,986        |
| Engie SA, bonus shares                             | 41,586  | 1,341            |
| Xcel Energy, Inc.                                  | 97,858  | 7,774            |
| Pinnacle West Capital Corp.                        | 73,947  | 7,450            |
| Southern Co. (The)                                 | 72,728  | 7,020            |
| Dominion Energy, Inc.                              | 90,313  | 5,583            |
| Iberdrola SA, non-registered shares                | 220,701 | 5,066            |
| National Grid PLC                                  | 292,450 | 4,931            |
| NextEra Energy, Inc.                               | 41,430  | 3,848            |
| E.ON SE  | 144,540 | 3,159            |
| Duke Energy Corp.                                  | 20,858  | 2,731            |
| Constellation Energy Corp.                         | 7,282   | 2,034            |
| DTE Energy Co.                                     | 12,016  | 1,757            |
| SSE PLC  | 21,466  | 741              |
|  |         | <u>75,421</u>    |
| <b>Real estate 0.83%</b>                           |         |                  |
| Prologis, Inc. REIT                                | 49,926  | 6,599            |
| China Resources Mixc Lifestyle Services, Ltd.      | 903,600 | 5,438            |
| Mitsubishi Estate Co., Ltd.                        | 73,600  | 2,037            |
| UDR, Inc. REIT                                     | 37,461  | 1,265            |
| Goodman Logistics (HK), Ltd. REIT                  | 61,586  | 1,096            |
| Simon Property Group, Inc. REIT                    | 587     | 110              |
|  |         | <u>16,545</u>    |
| <b>Total common stocks</b> (cost: \$1,171,435,000) |         | <u>1,909,182</u> |

## Preferred securities 0.61%

| Financials 0.57%   |         |               |
|--|---------|---------------|
| Itau Unibanco Holding SA, preferred nominative shares  | 796,059 | 6,682         |
| Itau Unibanco Holding SA (ADR), preferred nominative shares                                      | 212,025 | 1,777         |
| Fannie Mae, Series S, 8.25% noncumulative preferred shares <sup>(a)</sup>                        | 178,379 | 2,123         |
| Federal Home Loan Mortgage Corp., Series Z, 8.375% noncumulative preferred shares <sup>(a)</sup> | 69,041  | 780           |
|  |         | <u>11,362</u> |
| <b>Information technology 0.04%</b>  |         |               |
| Samsung Electronics Co., Ltd., nonvoting preferred shares  | 9,175   | 730           |
| <b>Total preferred securities</b> (cost: \$11,588,000)   |         | <u>12,092</u> |

## Convertible stocks 0.16%

| Information technology 0.16%  |        |              |
|---|--------|--------------|
| Oracle Corp., Class D, cumulative convertible preferred shares, 6.50% 1/15/2029 | 71,271 | 3,208        |
| <b>Total convertible stocks</b> (cost: \$3,543,000)                             |        | <u>3,208</u> |

## Bonds, notes &amp; other debt instruments 0.03%

| Bonds & notes of governments & government agencies outside the U.S. 0.03%                | Principal amount<br>(000) |            |
|--|---------------------------|------------|
| <b>Brazil 0.03%</b>  |                           |            |
| Brazil (Federative Republic of) 10.00% 1/1/2027  | BRL3,300                  | 622        |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b> |                           | <u>622</u> |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$545,000)                 |                           | <u>622</u> |

Short-term securities 2.78%

Money market investments 2.54%

|   | Shares  | Value<br>(000) |
|---|---------|----------------|
| Capital Group Central Cash Fund 3.71% <sup>(f)(g)</sup> | 503,819 | \$ 50,377      |

Money market investments purchased with collateral from securities on loan 0.24%

|   |           |                    |
|---|-----------|--------------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(f)(h)</sup> | 4,780,293 | 4,780              |
| <b>Total short-term securities</b> (cost: \$55,158,000)   |           | <u>55,157</u>      |
| <b>Total investment securities 99.90%</b> (cost: \$1,242,269,000)   |           | <u>1,980,261</u>   |
| <b>Other assets less liabilities 0.10%</b>  |           | <u>1,914</u>       |
| <b>Net assets 100.00%</b>   |           | <u>\$1,982,175</u> |

Investments in affiliates <sup>(g)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 2.54%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 2.54%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(f)</sup> | \$26,204                      | \$85,801           | \$61,623            | \$ <sup>-(c)</sup>                      | \$(5)  | \$50,377                       | \$358                                      |

Restricted securities <sup>(d)</sup>

|  | Acquisition<br>date(s) | Cost<br>(000) | Value<br>(000) | Percent<br>of net<br>assets |
|--|------------------------|---------------|----------------|-----------------------------|
| Galaxy Digital, Inc., Class A <sup>(a)</sup> | 10/10/2025             | \$5,540       | \$2,839        | 0.14%                       |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Amount less than one thousand.

<sup>(d)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(e)</sup> Value determined using significant unobservable inputs.

<sup>(f)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(g)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(h)</sup> Security purchased with cash collateral from securities on loan.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

BDR = Brazilian Depositary Receipts

BRL = Brazilian reais

CAD = Canadian dollars

CDI = CREST Depository Interest

EUR = Euros

GBP = British pounds

HKD = Hong Kong dollars

REIT = Real Estate Investment Trust

## Growth-Income Fund

Investment portfolio  
March 31, 2026

unaudited

### Common stocks 97.79%

#### Information technology 32.44%

|   | Shares     | Value<br>(000)    |
|---|------------|-------------------|
| NVIDIA Corp.                                  | 15,317,913 | \$ 2,671,444      |
| Microsoft Corp.                               | 6,394,077  | 2,366,896         |
| Broadcom, Inc.                                | 6,650,461  | 2,058,384         |
| Apple, Inc.                                   | 4,558,595  | 1,156,926         |
| Applied Materials, Inc.                       | 2,246,874  | 767,959           |
| Taiwan Semiconductor Manufacturing Co., Ltd.  | 13,203,000 | 744,325           |
| Cisco Systems, Inc.                           | 7,285,186  | 565,258           |
| Amphenol Corp., Class A                       | 3,788,013  | 478,615           |
| Seagate Technology Holdings PLC               | 1,046,348  | 409,917           |
| Entegris, Inc.                                | 3,268,942  | 383,251           |
| Corning, Inc.                                 | 1,609,163  | 218,798           |
| Oracle Corp.                                  | 1,366,450  | 201,019           |
| Salesforce, Inc.                              | 980,089    | 182,953           |
| Cognizant Technology Solutions Corp., Class A | 2,966,435  | 181,991           |
| Accenture PLC, Class A                        | 888,876    | 176,255           |
| Arista Networks, Inc. <sup>(a)</sup>          | 1,248,429  | 153,282           |
| KLA Corp.                                     | 98,473     | 144,993           |
| Marvell Technology, Inc.                      | 761,477    | 75,424            |
| Intel Corp. <sup>(a)</sup>                    | 1,336,166  | 58,965            |
| AppLovin Corp., Class A <sup>(a)</sup>        | 124,203    | 49,433            |
| Fair Isaac Corp. <sup>(a)</sup>               | 38,910     | 41,538            |
| Texas Instruments, Inc.                       | 201,684    | 39,155            |
| ASML Holding NV                               | 28,845     | 38,180            |
| Palo Alto Networks, Inc. <sup>(a)</sup>       | 220,554    | 35,359            |
| Adobe, Inc. <sup>(a)</sup>                    | 90,423     | 21,980            |
| QUALCOMM, Inc.                                | 126,669    | 16,312            |
|   |            | <u>13,238,612</u> |

#### Industrials 11.81%

|  |           |         |
|--|-----------|---------|
| RTX Corp.  | 3,470,489 | 669,457 |
| General Electric Co.                               | 1,692,771 | 480,358 |
| Carrier Global Corp.                               | 8,352,699 | 470,340 |
| GFL Environmental, Inc., subordinate voting shares | 9,288,588 | 387,520 |
| XPO, Inc. <sup>(a)</sup>                           | 1,695,007 | 329,764 |
| Automatic Data Processing, Inc.                    | 1,575,776 | 320,166 |
| Uber Technologies, Inc. <sup>(a)</sup>             | 3,887,139 | 279,602 |
| Ingersoll-Rand, Inc.                               | 2,809,834 | 225,124 |
| Union Pacific Corp.                                | 866,482   | 210,226 |
| Caterpillar, Inc.                                  | 259,373   | 183,755 |
| TransDigm Group, Inc.                              | 149,304   | 173,037 |
| United Rentals, Inc.                               | 236,441   | 172,261 |
| Airbus SE, non-registered shares                   | 884,404   | 166,113 |
| Honeywell International, Inc.                      | 701,737   | 158,614 |
| CSX Corp.  | 2,524,992 | 103,651 |
| Rolls-Royce Holdings PLC                           | 6,315,712 | 96,447  |
| Watsco, Inc. <sup>(b)</sup>                        | 236,084   | 85,885  |

## Common stocks (continued)

| <b>Industrials (continued)</b>  | Shares    | Value<br>(000)   |
|---------------------------------|-----------|------------------|
| Paychex, Inc.                   | 854,797   | \$ 78,744        |
| APi Group Corp. <sup>(a)</sup>  | 1,733,157 | 70,228           |
| Waste Management, Inc.          | 284,081   | 65,279           |
| Northrop Grumman Corp.          | 75,363    | 51,416           |
| Boeing Co. (The) <sup>(a)</sup> | 114,449   | 22,779           |
| General Dynamics Corp.          | 62,352    | 21,400           |
|                                 |           | <u>4,822,166</u> |

**Financials 11.00%**

|  |           |                  |
|--|-----------|------------------|
| Mastercard, Inc., Class A                        | 1,327,523 | 663,310          |
| JPMorgan Chase & Co.                             | 2,152,521 | 633,186          |
| BlackRock, Inc.                                  | 614,254   | 590,734          |
| Wells Fargo & Co.                                | 6,637,506 | 528,412          |
| Progressive Corp.                                | 1,367,547 | 271,102          |
| Visa, Inc., Class A                              | 618,033   | 186,794          |
| U.S. Bancorp                                     | 3,254,463 | 169,265          |
| Marsh & McLennan Cos., Inc.                      | 969,796   | 168,211          |
| Goldman Sachs Group, Inc.                        | 198,824   | 168,203          |
| Chubb, Ltd.                                      | 504,741   | 164,510          |
| Fidelity National Information Services, Inc.     | 3,309,862 | 155,266          |
| Apollo Asset Management, Inc.                    | 1,174,388 | 130,850          |
| Morgan Stanley                                   | 649,502   | 106,889          |
| CME Group, Inc., Class A                         | 334,446   | 98,779           |
| American Express Co.                             | 291,911   | 88,297           |
| Arthur J. Gallagher & Co.                        | 347,079   | 75,170           |
| Berkshire Hathaway, Inc., Class B <sup>(a)</sup> | 135,398   | 64,883           |
| State Street Corp.                               | 434,442   | 54,983           |
| PNC Financial Services Group, Inc.               | 262,985   | 54,725           |
| Blackstone, Inc.                                 | 400,140   | 46,012           |
| S&P Global, Inc.                                 | 98,588    | 41,933           |
| Pinnacle Financial Partners, Inc.                | 306,259   | 26,381           |
|  |           | <u>4,487,895</u> |

**Communication services 9.36%**

|  |           |                  |
|--|-----------|------------------|
| Alphabet, Inc., Class A                              | 4,367,740 | 1,255,987        |
| Alphabet, Inc., Class C                              | 1,754,057 | 503,169          |
| Meta Platforms, Inc., Class A                        | 2,265,458 | 1,296,137        |
| Netflix, Inc. <sup>(a)</sup>                         | 4,648,772 | 446,979          |
| Comcast Corp., Class A                               | 4,475,969 | 128,505          |
| T-Mobile US, Inc.                                    | 471,896   | 99,112           |
| Charter Communications, Inc., Class A <sup>(a)</sup> | 245,010   | 52,893           |
| SoftBank Group Corp.                                 | 1,522,780 | 36,599           |
|  |           | <u>3,819,381</u> |

**Health care 9.22%**

|   |           |           |
|---|-----------|-----------|
| Eli Lilly and Co.                           | 1,473,832 | 1,355,587 |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup> | 1,464,610 | 654,007   |
| UnitedHealth Group, Inc.                    | 1,384,663 | 374,676   |
| Abbott Laboratories                         | 2,339,975 | 240,245   |
| AbbVie, Inc.                                | 846,228   | 184,046   |
| CVS Health Corp.                            | 2,279,673 | 163,726   |
| Thermo Fisher Scientific, Inc.              | 283,542   | 139,369   |
| Amgen, Inc.                                 | 293,907   | 103,411   |
| Cigna Group (The)                           | 320,014   | 85,364    |
| Danaher Corp.                               | 439,965   | 83,417    |

## Common stocks (continued)

| Health care (continued)   | Shares     | Value<br>(000)   |
|---|------------|------------------|
| Johnson & Johnson   | 298,113    | \$ 72,871        |
| Gilead Sciences, Inc.   | 430,961    | 60,063           |
| Cencora, Inc.   | 182,294    | 57,266           |
| GE HealthCare Technologies, Inc.                                  | 582,499    | 41,462           |
| Intuitive Surgical, Inc. <sup>(a)</sup>                           | 84,573     | 38,987           |
| Medline, Inc., Class A <sup>(a)</sup>                             | 836,100    | 37,206           |
| Stryker Corp.   | 111,700    | 36,704           |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>                      | 102,451    | 33,898           |
|   |            | <u>3,762,305</u> |
| <b>Consumer discretionary 9.04%</b>                               |            |                  |
| Amazon.com, Inc. <sup>(a)</sup>                                   | 8,844,436  | 1,842,031        |
| Starbucks Corp.   | 7,547,089  | 676,144          |
| Royal Caribbean Cruises, Ltd.                                     | 1,316,038  | 362,147          |
| Home Depot, Inc.  | 785,557    | 258,362          |
| Tesla, Inc. <sup>(a)</sup>  | 465,305    | 172,977          |
| Viking Holdings, Ltd. <sup>(a)</sup>                              | 1,649,413  | 121,199          |
| Carvana Co., Class A <sup>(a)</sup>                               | 291,133    | 91,526           |
| DoorDash, Inc., Class A <sup>(a)</sup>                            | 367,236    | 55,140           |
| TJX Cos., Inc. (The)  | 286,316    | 45,725           |
| Booking Holdings, Inc.  | 9,841      | 41,434           |
| YUM! Brands, Inc.   | 144,424    | 22,455           |
|   |            | <u>3,689,140</u> |
| <b>Energy 4.42%</b>   |            |                  |
| Canadian Natural Resources, Ltd. (CAD denominated) <sup>(b)</sup> | 10,926,893 | 533,031          |
| Baker Hughes Co., Class A   | 6,812,486  | 415,902          |
| Exxon Mobil Corp.   | 1,313,586  | 222,863          |
| TC Energy Corp.   | 3,229,755  | 202,183          |
| Expand Energy Corp.   | 1,317,800  | 144,668          |
| ONEOK, Inc.   | 1,218,522  | 110,142          |
| EOG Resources, Inc.   | 575,078    | 83,139           |
| Chevron Corp.   | 174,993    | 36,206           |
| ConocoPhillips  | 220,169    | 29,062           |
| Halliburton Co.   | 647,516    | 25,247           |
|   |            | <u>1,802,443</u> |
| <b>Consumer staples 3.53%</b>                                     |            |                  |
| British American Tobacco PLC                                      | 9,929,507  | 578,401          |
| Philip Morris International, Inc.                                 | 1,690,689  | 279,538          |
| Imperial Brands PLC   | 4,747,647  | 193,227          |
| Mondelez International, Inc., Class A                             | 2,756,988  | 158,913          |
| Coca-Cola Co.   | 1,488,142  | 113,173          |
| Procter & Gamble Co.  | 710,218    | 102,584          |
| Keurig Dr Pepper, Inc.  | 537,730    | 14,158           |
|   |            | <u>1,439,994</u> |
| <b>Materials 3.02%</b>  |            |                  |
| Linde PLC   | 1,048,210  | 519,661          |
| Air Products and Chemicals, Inc.                                  | 933,136    | 271,067          |
| International Paper Co.   | 6,403,770  | 228,614          |
| Eastman Chemical Co.  | 950,102    | 72,512           |
| Freeport-McMoRan, Inc.  | 983,347    | 57,801           |

## Common stocks (continued)

**Materials (continued)**

|                              | Shares  | Value<br>(000)   |
|------------------------------|---------|------------------|
| Royal Gold, Inc.             | 194,400 | \$ 49,473        |
| LyondellBasell Industries NV | 423,552 | 34,121           |
|                              |         | <u>1,233,249</u> |

**Utilities 2.66%**

|                             |           |                  |
|-----------------------------|-----------|------------------|
| CenterPoint Energy, Inc.    | 5,588,118 | 241,183          |
| Dominion Energy, Inc.       | 3,034,756 | 187,609          |
| Xcel Energy, Inc.           | 1,947,601 | 154,718          |
| NextEra Energy, Inc.        | 1,542,273 | 143,246          |
| Entergy Corp.               | 1,234,543 | 138,713          |
| Constellation Energy Corp.  | 292,979   | 81,814           |
| Sempra                      | 504,489   | 49,021           |
| PG&E Corp.                  | 2,706,532 | 47,554           |
| Pinnacle West Capital Corp. | 439,510   | 44,281           |
|                             |           | <u>1,088,139</u> |

**Real estate 1.29%**

|   |           |                   |
|---|-----------|-------------------|
| Welltower, Inc. REIT                                | 938,126   | 185,477           |
| Equinix, Inc. REIT                                  | 171,339   | 167,953           |
| Prologis, Inc. REIT                                 | 807,864   | 106,784           |
| VICI Properties, Inc. REIT                          | 2,453,625 | 67,033            |
|   |           | <u>527,247</u>    |
| <b>Total common stocks</b> (cost: \$22,962,866,000) |           | <u>39,910,571</u> |

## Short-term securities 2.92%

**Money market investments 2.28%**

|   |           |                |
|---|-----------|----------------|
| Capital Group Central Cash Fund 3.71% <sup>(c)(d)</sup> | 9,280,952 | <u>928,002</u> |
|---|-----------|----------------|

**Money market investments purchased with collateral from securities on loan 0.64%**

|   |             |                |
|---|-------------|----------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(c)(e)</sup> | 262,304,726 | <u>262,305</u> |
|---|-------------|----------------|

|  |  |                  |
|--|--|------------------|
| <b>Total short-term securities</b> (cost: \$1,190,336,000) |  | <u>1,190,307</u> |
|--|--|------------------|

|   |  |            |
|---|--|------------|
| <b>Total investment securities 100.71%</b> (cost: \$24,153,202,000) |  | 41,100,878 |
|---|--|------------|

|  |  |                  |
|--|--|------------------|
| <b>Other assets less liabilities (0.71)%</b> |  | <u>(288,486)</u> |
|--|--|------------------|

|                           |  |                            |
|---------------------------|--|----------------------------|
| <b>Net assets 100.00%</b> |  | <u><u>\$40,812,392</u></u> |
|---------------------------|--|----------------------------|

Investments in affiliates <sup>(d)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Common stocks 0.00%</b>                           |                               |                    |                     |   |  |                                |  |
| <b>Consumer discretionary 0.00%</b>                  |                               |                    |                     |   |  |                                |  |
| Wyndham Hotels & Resorts, Inc. <sup>(f)</sup>        | \$ 371,066                    | \$ —               | \$ 383,384          | \$70,753                                | \$(58,435)   | \$ —                           | \$ —                                       |
| <b>Short-term securities 2.28%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 2.28%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(c)</sup> | 1,122,736                     | 1,602,845          | 1,797,331           | (48)                                    | (200)  | 928,002                        | 9,413                                      |
| <b>Total 2.28%</b>                                   |                               |                    |                     | <u>\$70,705</u>                         | <u>\$(58,635)</u>  | <u>\$928,002</u>               | <u>\$9,413</u>                             |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(d)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(e)</sup> Security purchased with cash collateral from securities on loan.

<sup>(f)</sup> Affiliated issuer during the reporting period but no longer held at 3/31/2026.

**Key to abbreviation(s)**

CAD = Canadian dollars

REIT = Real Estate Investment Trust

## International Growth and Income Fund

Investment portfolio

March 31, 2026

unaudited

### Common stocks 96.00%

#### Financials 19.17%

|   | Shares  | Value<br>(000) |
|---|---------|----------------|
| UniCredit SpA   | 67,658  | \$4,875        |
| AIA Group, Ltd.                                       | 366,800 | 4,121          |
| CaixaBank SA, non-registered shares                   | 281,565 | 3,378          |
| HSBC Holdings PLC (GBP denominated)                   | 137,699 | 2,253          |
| HSBC Holdings PLC (HKD denominated)                   | 56,400  | 926            |
| DBS Group Holdings, Ltd.                              | 71,024  | 3,156          |
| Skandinaviska Enskilda Banken AB, Class A             | 149,900 | 2,754          |
| BNP Paribas SA  | 27,319  | 2,602          |
| Banco Bilbao Vizcaya Argentaria SA                    | 109,319 | 2,386          |
| Societe Generale                                      | 29,443  | 2,150          |
| Resona Holdings, Inc.                                 | 189,100 | 2,104          |
| KB Financial Group, Inc.                              | 22,419  | 2,097          |
| Prudential PLC  | 150,081 | 2,093          |
| Japan Post Bank Co., Ltd.                             | 122,647 | 2,018          |
| Bank Hapoalim BM                                      | 76,419  | 1,789          |
| Deutsche Boerse AG                                    | 5,814   | 1,690          |
| NatWest Group PLC                                     | 225,078 | 1,670          |
| Euronext NV   | 10,286  | 1,655          |
| PICC Property and Casualty Co., Ltd., Class H         | 874,000 | 1,610          |
| Bank Leumi le-Israel BM                               | 72,016  | 1,605          |
| Munchener Ruckversicherungs-Gesellschaft AG           | 2,445   | 1,523          |
| Aviva PLC   | 183,568 | 1,462          |
| Banco Santander SA                                    | 125,555 | 1,421          |
| AXA SA  | 27,960  | 1,282          |
| Axis Bank, Ltd.                                       | 98,664  | 1,253          |
| Tokio Marine Holdings, Inc.                           | 25,500  | 1,191          |
| Canadian Imperial Bank of Commerce (CAD denominated)  | 9,946   | 942            |
| Canadian Imperial Bank of Commerce                    | 2,320   | 220            |
| Ping An Insurance (Group) Co. of China, Ltd., Class H | 149,000 | 1,162          |
| Saudi National Bank (The)                             | 94,116  | 1,048          |
| 3i Group PLC  | 30,339  | 994            |
| T&D Holdings, Inc.                                    | 39,100  | 994            |
| Abu Dhabi Islamic Bank PJSC                           | 158,478 | 896            |
| Credicorp, Ltd.                                       | 2,617   | 888            |
| Hiscox, Ltd.  | 39,252  | 791            |
| Mizuho Financial Group, Inc.                          | 19,600  | 782            |
| MS&AD Insurance Group Holdings, Inc. <sup>(a)</sup>   | 29,000  | 759            |
| Pluxee NV   | 60,683  | 743            |
| Tryg A/S  | 30,407  | 728            |
| Plus500, Ltd.   | 13,347  | 721            |
| London Stock Exchange Group PLC                       | 5,970   | 706            |
| Kotak Mahindra Bank, Ltd.                             | 181,803 | 694            |
| XP, Inc., Class A                                     | 33,985  | 647            |
| Allianz SE  | 1,561   | 647            |
| Grupo Financiero Banorte, SAB de CV, Series O         | 57,184  | 634            |
| CVC Capital Partners PLC                              | 48,107  | 631            |

## Common stocks (continued)

| Financials (continued)                                       | Shares  | Value<br>(000)   |
|--|---------|------------------|
| Zurich Insurance Group AG                                    | 867     | \$ 618           |
| People's Insurance Co. (Group) of China, Ltd. (The), Class H | 881,000 | 613              |
| Samsung Life Insurance Co., Ltd.                             | 4,330   | 608              |
| Macquarie Group, Ltd.  | 4,164   | 591              |
| Hana Financial Group, Inc.                                   | 8,229   | 583              |
| ING Groep NV   | 20,012  | 523              |
| Partners Group Holding AG                                    | 481     | 517              |
| Brookfield Corp., Class A (CAD denominated)                  | 12,081  | 489              |
| Erste Group Bank AG  | 4,440   | 480              |
| Abu Dhabi Commercial Bank PJSC                               | 134,874 | 459              |
| Etoro Group, Ltd., Class A <sup>(b)</sup>                    | 13,573  | 408              |
| Shinhan Financial Group Co., Ltd.                            | 6,969   | 402              |
| Royal Bank of Canada   | 2,419   | 391              |
| Banca Generali SpA   | 6,208   | 370              |
| Grupo Financiero Inbursa, SAB de CV                          | 139,124 | 350              |
| Hong Kong Exchanges and Clearing, Ltd.                       | 6,700   | 340              |
| FirstRand Ltd.   | 62,574  | 320              |
| BAWAG Group AG   | 2,019   | 308              |
| HDFC Bank, Ltd.  | 35,557  | 283              |
| Bank Central Asia Tbk PT                                     | 602,500 | 230              |
| Shriram Finance, Ltd.  | 18,063  | 168              |
| Adyen NV <sup>(b)</sup>                                      | 150     | 150              |
| Medibank Private Ltd.  | 34,548  | 105              |
| Banco Santander (Brasil) SA, units                           | 15,954  | 94               |
| PKO Bank Polski SA, Class C                                  | 3,745   | 89               |
| Deutsche Bank AG   | 2,103   | 61               |
| Sberbank of Russia PJSC <sup>(c)</sup>                       | 476,388 | — <sup>(d)</sup> |
|  |         | <u>80,241</u>    |

**Industrials 14.19%**

|   |           |       |
|---|-----------|-------|
| BAE Systems PLC                                     | 285,570   | 8,313 |
| Airbus SE, non-registered shares                    | 26,644    | 5,004 |
| Ryanair Holdings PLC (ADR)                          | 72,634    | 4,198 |
| Siemens AG  | 11,057    | 2,623 |
| Deutsche Post AG                                    | 44,194    | 2,279 |
| Hitachi, Ltd.                                       | 74,100    | 2,166 |
| Singapore Technologies Engineering, Ltd.            | 218,500   | 1,862 |
| DSV A/S   | 7,646     | 1,827 |
| Safran SA   | 5,181     | 1,694 |
| ITOCHU Corp.  | 115,200   | 1,464 |
| Compagnie de Saint-Gobain SA, non-registered shares | 17,677    | 1,455 |
| ASSA ABLOY AB, Class B                              | 38,910    | 1,395 |
| Diploma PLC   | 17,210    | 1,373 |
| Komatsu, Ltd.                                       | 33,500    | 1,315 |
| Rolls-Royce Holdings PLC                            | 75,205    | 1,148 |
| Alliance Global Group, Inc.                         | 7,546,600 | 1,114 |
| Mitsui & Co., Ltd.                                  | 28,600    | 1,101 |
| Deutsche Lufthansa AG                               | 128,136   | 1,058 |
| Techtronic Industries Co., Ltd.                     | 78,500    | 1,045 |
| Schneider Electric SE                               | 3,459     | 950   |
| Copa Holdings SA, Class A                           | 8,065     | 916   |
| RELX PLC  | 26,985    | 890   |
| ABB, Ltd.   | 10,622    | 864   |
| SPIE SA   | 16,436    | 822   |
| Contemporary Amperex Technology Co., Ltd., Class A  | 12,900    | 756   |

## Common stocks (continued)

| <b>Industrials (continued)</b>                     | Shares  | Value<br>(000) |
|--|---------|----------------|
| IHI Corp.  | 36,741  | \$ 751         |
| Bombardier, Inc., Class B <sup>(b)</sup>           | 4,004   | 708            |
| SGH, Ltd.  | 24,332  | 690            |
| Hanwha Aerospace Co., Ltd.                         | 841     | 685            |
| Marubeni Corp.                                     | 17,900  | 658            |
| CSG NV <sup>(b)</sup>                              | 23,636  | 636            |
| Kingspan Group PLC                                 | 7,111   | 600            |
| International Consolidated Airlines Group SA (CDI) | 116,667 | 547            |
| Alstom SA <sup>(b)</sup>                           | 17,216  | 491            |
| Mitsubishi Electric Corp.                          | 15,000  | 490            |
| Daikin Industries, Ltd.                            | 3,800   | 461            |
| Weir Group PLC (The)                               | 11,772  | 440            |
| Brambles, Ltd.                                     | 27,919  | 436            |
| Kubota Corp.                                       | 27,200  | 429            |
| Caterpillar, Inc.                                  | 557     | 395            |
| Leonardo SpA                                       | 5,420   | 364            |
| Recruit Holdings Co., Ltd.                         | 8,000   | 357            |
| SMC Corp.  | 900     | 352            |
| Vinci SA   | 2,276   | 341            |
| Full Truck Alliance Co., Ltd., Class A (ADR)       | 39,602  | 329            |
| International Container Terminal Services, Inc.    | 28,500  | 327            |
| Sunbelt Rentals Holdings, Inc. (CDI)               | 4,377   | 280            |
| Taisei Corp.                                       | 2,500   | 261            |
| Metso Corp.  | 13,180  | 228            |
| Volvo AB, Class B                                  | 4,824   | 157            |
| Larsen & Toubro, Ltd.                              | 3,684   | 137            |
| Wolters Kluwer NV                                  | 1,344   | 101            |
| Babcock International Group PLC                    | 6,341   | 98             |
| Wizz Air Holdings PLC <sup>(b)</sup>               | 324     | 4              |
|  |         | <u>59,385</u>  |

**Information technology 13.28%**

|  |         |               |
|--|---------|---------------|
| Taiwan Semiconductor Manufacturing Co., Ltd.                                       | 358,000 | 20,182        |
| ASML Holding NV  | 6,698   | 8,866         |
| Samsung Electronics Co., Ltd.  | 52,174  | 5,861         |
| MediaTek, Inc.   | 91,000  | 4,406         |
| SK hynix, Inc.   | 6,772   | 3,683         |
| Broadcom, Inc.   | 7,034   | 2,177         |
| SAP SE   | 12,344  | 2,089         |
| ASMPT, Ltd.  | 133,800 | 1,745         |
| Tokyo Electron, Ltd.   | 5,800   | 1,418         |
| Jentech Precision Industrial Co., Ltd.   | 7,000   | 867           |
| Accton Technology Corp.  | 17,000  | 828           |
| Dassault Systemes SE   | 38,938  | 793           |
| Shopify, Inc., Class A, subordinate voting shares (CAD denominated) <sup>(b)</sup> | 4,365   | 518           |
| Bechtel AG, non-registered shares  | 12,131  | 410           |
| Fujitsu, Ltd.  | 19,000  | 386           |
| Lenovo Group Ltd.  | 324,000 | 385           |
| Kioxia Holdings Corp. <sup>(b)</sup>   | 2,700   | 343           |
| eMemory Technology, Inc.   | 3,000   | 261           |
| Keyence Corp.  | 500     | 177           |
| Baidu, Inc., Class A <sup>(b)</sup>  | 7,350   | 102           |
| Capgemini SE   | 488     | 57            |
|  |         | <u>55,554</u> |

## Common stocks (continued)

| <b>Materials 8.88%</b>                             | Shares  | Value<br>(000)             |
|--|---------|----------------------------|
| Barrick Mining Corp.                               | 106,214 | \$ 4,333                   |
| Barrick Mining Corp. (CAD denominated)             | 7,841   | 320                        |
| Glencore PLC                                       | 603,770 | 4,601                      |
| BASF SE  | 58,286  | 3,522                      |
| Vale SA (ADR), ordinary nominative shares          | 125,528 | 1,997                      |
| Vale SA, ordinary nominative shares                | 31,414  | 500                        |
| Valterra Platinum, Ltd. (ZAR denominated)          | 23,839  | 2,049                      |
| Valterra Platinum, Ltd. (GBP denominated)          | 2,492   | 206                        |
| Nutrien, Ltd. (CAD denominated)                    | 17,974  | 1,357                      |
| Nutrien, Ltd.                                      | 7,365   | 556                        |
| Amcor PLC  | 33,814  | 1,344                      |
| Amcor PLC (CDI)                                    | 13,293  | 519                        |
| Heidelberg Materials AG, non-registered shares     | 8,613   | 1,774                      |
| Agnico Eagle Mines, Ltd. (CAD denominated)         | 7,016   | 1,424                      |
| Norsk Hydro ASA                                    | 107,094 | 1,136                      |
| Anhui Conch Cement Co., Ltd., Class H              | 407,500 | 1,107                      |
| Grupo Mexico, SAB de CV, Series B                  | 99,092  | 1,061                      |
| Linde PLC  | 1,896   | 940                        |
| Mitsubishi Chemical Group Corp. <sup>(a)</sup>     | 152,900 | 885                        |
| Impala Platinum Holdings, Ltd.                     | 56,309  | 828                        |
| Pan American Silver Corp.                          | 15,034  | 821                        |
| Southern Copper Corp.                              | 4,460   | 767                        |
| Smurfit Westrock PLC                               | 17,361  | 692                        |
| Shin-Etsu Chemical Co., Ltd.                       | 15,900  | 647                        |
| Aura Minerals, Inc.                                | 7,166   | 585                        |
| Holcim, Ltd.                                       | 6,636   | 551                        |
| Saudi Basic Industries Corp. non-registered shares | 31,562  | 507                        |
| KGHM Polska Miedz SA <sup>(b)</sup>                | 5,827   | 427                        |
| Antofagasta PLC                                    | 9,472   | 421                        |
| Freeport-McMoRan, Inc.                             | 6,847   | 402                        |
| Fortescue, Ltd.                                    | 23,214  | 328                        |
| Rio Tinto PLC                                      | 2,802   | 260                        |
| Air Liquide SA                                     | 1,125   | 232                        |
| CEMEX, SAB de CV (ADR)                             | 6,400   | 73                         |
| Alrosa PJSC <sup>(b)(c)</sup>                      | 53,607  | <u>    </u> <sup>(d)</sup> |
|  |         | <u>37,172</u>              |
| <b>Consumer staples 7.68%</b>                      |         |                            |
| British American Tobacco PLC                       | 90,557  | 5,275                      |
| Nestle SA  | 50,771  | 5,036                      |
| Philip Morris International, Inc.                  | 22,794  | 3,769                      |
| Pernod Ricard SA                                   | 33,013  | 2,464                      |
| Imperial Brands PLC                                | 57,129  | 2,325                      |
| KT&G Corp.   | 19,194  | 2,008                      |
| Carlsberg A/S, Class B                             | 16,006  | 1,997                      |
| Carrefour SA, non-registered shares                | 89,396  | 1,648                      |
| Arca Continental, SAB de CV                        | 124,673 | 1,438                      |
| L'Oreal SA   | 3,497   | 1,434                      |
| Danone SA  | 14,674  | 1,178                      |
| Yamazaki Baking Co., Ltd.                          | 44,500  | 996                        |
| Anheuser-Busch InBev SA/NV                         | 14,220  | 987                        |
| Unilever PLC                                       | 9,712   | 545                        |
| Kweichow Moutai Co., Ltd., Class A                 | 1,790   | 377                        |

## Common stocks (continued)

**Consumer staples (continued)**

|                                | Shares  | Value<br>(000) |
|--------------------------------|---------|----------------|
| United Spirits, Ltd.           | 29,162  | \$ 376         |
| Ocado Group PLC <sup>(b)</sup> | 123,279 | 297            |
|                                |         | <u>32,150</u>  |

**Consumer discretionary 7.31%**

|  |           |               |
|--|-----------|---------------|
| Industria de Diseno Textil SA                                | 90,703    | 5,215         |
| Trip.com Group, Ltd. (ADR) <sup>(b)</sup>                    | 35,496    | 1,767         |
| Trip.com Group, Ltd. <sup>(b)</sup>                          | 9,800     | 485           |
| Renault SA   | 65,870    | 2,235         |
| Prosus NV, Class N   | 47,297    | 2,162         |
| H World Group, Ltd. (ADR)                                    | 41,103    | 2,067         |
| MGM China Holdings, Ltd.                                     | 1,166,400 | 1,659         |
| Compagnie Generale des Etablissements Michelin               | 43,088    | 1,467         |
| Nitori Holdings Co., Ltd.                                    | 89,200    | 1,417         |
| Compagnie Financiere Richemont SA, Class A                   | 7,470     | 1,331         |
| LVMH Moet Hennessy-Louis Vuitton SE                          | 2,170     | 1,206         |
| Moncler SpA  | 19,570    | 1,179         |
| Amadeus IT Group SA, Class A, non-registered shares          | 19,608    | 1,115         |
| Li Ning Co., Ltd.  | 299,500   | 835           |
| Entain PLC   | 102,119   | 771           |
| ANTA Sports Products, Ltd.                                   | 65,600    | 639           |
| B&M European Value Retail PLC                                | 250,923   | 565           |
| InterContinental Hotels Group PLC                            | 3,041     | 401           |
| Paltac Corp.   | 12,300    | 375           |
| Hyundai Motor Co.  | 1,220     | 364           |
| D'leteren Group  | 1,890     | 349           |
| Games Workshop Group PLC                                     | 1,453     | 342           |
| Alibaba Group Holding, Ltd. (ADR)                            | 2,718     | 341           |
| Galaxy Entertainment Group, Ltd.                             | 75,361    | 340           |
| Dixon Technologies (India), Ltd.                             | 3,139     | 334           |
| Ryohin Keikaku Co., Ltd.                                     | 14,800    | 315           |
| Amber Enterprises India, Ltd. <sup>(b)</sup>                 | 4,290     | 300           |
| BYD Co., Ltd., Class A                                       | 17,800    | 272           |
| Aristocrat Leisure, Ltd.                                     | 5,024     | 160           |
| Fuyao Glass Industry Group Co., Ltd., Class A <sup>(b)</sup> | 17,400    | 144           |
| Meituan, Class B <sup>(b)</sup>                              | 12,900    | 140           |
| Accor SA   | 2,241     | 107           |
| Berkeley Group Holdings PLC <sup>(b)</sup>                   | 2,303     | 106           |
| ASICS Corp.  | 3,000     | 80            |
|  |           | <u>30,585</u> |

**Health care 6.73%**

|                                    |         |       |
|------------------------------------|---------|-------|
| AstraZeneca PLC (GBP denominated)  | 43,745  | 8,544 |
| Sanofi                             | 42,053  | 4,056 |
| Roche Holding AG, nonvoting shares | 8,159   | 3,222 |
| Novo Nordisk AS, Class B           | 56,468  | 2,081 |
| Bayer AG                           | 42,959  | 1,953 |
| Chugai Pharmaceutical Co., Ltd.    | 30,100  | 1,665 |
| EssilorLuxottica SA                | 6,575   | 1,530 |
| Takeda Pharmaceutical Co., Ltd.    | 28,300  | 1,044 |
| Grifols SA, Class B (ADR)          | 111,869 | 897   |
| Fresenius SE & Co. KGaA            | 13,313  | 682   |
| bioMerieux SA                      | 5,738   | 611   |
| Haleon PLC                         | 113,902 | 564   |
| Max Healthcare Institute, Ltd.     | 40,315  | 419   |

## Common stocks (continued)

| <b>Health care (continued)</b>                                     | Shares    | Value<br>(000)   |
|--|-----------|------------------|
| Genus PLC  | 12,776    | \$ 406           |
| Jiangsu Hengrui Pharmaceutical Co., Ltd., Class H <sup>(b)</sup>   | 36,800    | 304              |
| HOYA Corp.   | 1,100     | 190              |
| Euroapi SA <sup>(b)</sup>  | 1,412     | 2                |
|  |           | <u>28,170</u>    |
| <b>Communication services 6.61%</b>                                |           |                  |
| Koninklijke KPN NV   | 816,100   | 4,539            |
| Singapore Telecommunications, Ltd.                                 | 905,200   | 3,504            |
| Orange   | 169,090   | 3,455            |
| BT Group PLC   | 1,043,122 | 2,924            |
| Tencent Holdings, Ltd.   | 44,600    | 2,816            |
| Nintendo Co., Ltd.   | 30,600    | 1,746            |
| Bharti Airtel, Ltd.  | 81,060    | 1,541            |
| MTN Group, Ltd.  | 99,343    | 1,153            |
| NetEase, Inc.  | 43,400    | 966              |
| Advanced Info Service PCL, foreign registered shares               | 77,800    | 902              |
| Nippon Television Holdings, Inc.                                   | 41,500    | 835              |
| America Movil, SAB de CV, Class B (ADR)                            | 27,328    | 696              |
| Swisscom AG  | 793       | 662              |
| HYBE Co., Ltd.   | 2,715     | 546              |
| Publicis Groupe SA   | 6,124     | 506              |
| KT Corp. (ADR)   | 20,601    | 442              |
| Bezeq - The Israel Telecommunication Corp., Ltd.                   | 181,336   | 435              |
|  |           | <u>27,668</u>    |
| <b>Energy 6.18%</b>  |           |                  |
| TotalEnergies SE (EUR denominated)                                 | 98,811    | 9,123            |
| Cenovus Energy, Inc. (CAD denominated)                             | 108,601   | 2,883            |
| Cenovus Energy, Inc.   | 12,298    | 326              |
| Shell PLC (GBP denominated)  | 66,969    | 3,127            |
| Canadian Natural Resources, Ltd. (CAD denominated)                 | 56,159    | 2,739            |
| Cameco Corp. (CAD denominated)                                     | 24,223    | 2,634            |
| SLB, Ltd.  | 28,145    | 1,446            |
| Petroleo Brasileiro SA PETROBRAS (ADR), ordinary nominative shares | 45,392    | 942              |
| Gaztransport & Technigaz SA  | 3,020     | 704              |
| BP PLC   | 82,864    | 653              |
| Adnoc Gas PLC  | 387,754   | 339              |
| TC Energy Corp. (CAD denominated)                                  | 5,267     | 330              |
| ADNOC Drilling Co. PJSC  | 193,008   | 271              |
| Tourmaline Oil Corp.   | 5,444     | 261              |
| South Bow Corp.  | 2,101     | 70               |
| Sovcomflot PAO <sup>(b)(c)</sup>                                   | 356,717   | — <sup>(d)</sup> |
|  |           | <u>25,848</u>    |
| <b>Utilities 4.31%</b>   |           |                  |
| SSE PLC  | 145,889   | 5,037            |
| Iberdrola SA, non-registered shares                                | 163,565   | 3,755            |
| Engie SA   | 111,945   | 3,609            |
| RWE AG   | 41,739    | 2,780            |
| Veolia Environnement SA  | 25,293    | 966              |
| Snam SpA   | 115,240   | 877              |

Common stocks (continued)

| Utilities (continued)                                    | Shares | Value<br>(000) |
|--|--------|----------------|
| Brookfield Infrastructure Partners, LP (CAD denominated) | 18,115 | \$ 653         |
| CPFL Energia SA  | 36,239 | 341            |
|  |        | <u>18,018</u>  |

Real estate 1.66%

|  |         |                |
|--|---------|----------------|
| Mitsubishi Estate Co., Ltd.                      | 83,100  | 2,300          |
| Link REIT  | 182,368 | 844            |
| China Resources Land, Ltd.                       | 224,500 | 840            |
| Prologis Property Mexico, SA de CV, REIT         | 174,358 | 761            |
| Henderson Land Development Co., Ltd.             | 170,000 | 631            |
| CK Asset Holdings, Ltd.                          | 107,000 | 611            |
| Sun Hung Kai Properties, Ltd.                    | 33,500  | 568            |
| Longfor Group Holdings, Ltd. <sup>(a)</sup>      | 196,242 | 194            |
| Goodman Logistics (HK), Ltd. REIT                | 10,467  | 186            |
|  |         | <u>6,935</u>   |
| <b>Total common stocks</b> (cost: \$284,256,000) |         | <u>401,726</u> |

Preferred securities 0.03%

Information technology 0.03%

|   |       |            |
|---|-------|------------|
| Samsung Electronics Co., Ltd., nonvoting preferred shares | 1,880 | 150        |
| <b>Total preferred securities</b> (cost: \$183,000)       |       | <u>150</u> |

Short-term securities 4.00%

Money market investments 4.00%

|  |         |                  |
|--|---------|------------------|
| Capital Group Central Cash Fund 3.71% <sup>(e)(f)</sup>          | 167,151 | 16,714           |
| <b>Total short-term securities</b> (cost: \$16,712,000)          |         | <u>16,714</u>    |
| <b>Total investment securities</b> 100.03% (cost: \$301,151,000) |         | <u>418,590</u>   |
| <b>Other assets less liabilities</b> (0.03)%                     |         | <u>(110)</u>     |
| <b>Net assets</b> 100.00%  |         | <u>\$418,480</u> |

Investments in affiliates <sup>(f)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Short-term securities 4.00%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 4.00%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(e)</sup> | \$5,441                       | \$31,561           | \$20,286            | \$(2)                                   | \$— <sup>(d)</sup>   | \$16,714                       | \$118                                      |

<sup>(a)</sup> All or a portion of this security was on loan.

<sup>(b)</sup> Non-income producing.

<sup>(c)</sup> Value determined using significant unobservable inputs.

<sup>(d)</sup> Amount less than one thousand.

<sup>(e)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(f)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

CAD = Canadian dollars

CDI = CREST Depository Interest

EUR = Euros

GBP = British pounds

HKD = Hong Kong dollars

REIT = Real Estate Investment Trust

ZAR = South African rand

# Capital Income Builder®

Investment portfolio  
March 31, 2026

unaudited

## Common stocks 76.75%

### Financials 14.66%

|  | Shares    | Value<br>(000) |
|--|-----------|----------------|
| JPMorgan Chase & Co.                                 | 64,703    | \$19,033       |
| Morgan Stanley                                       | 73,697    | 12,128         |
| NatWest Group PLC                                    | 1,467,968 | 10,892         |
| Wells Fargo & Co.                                    | 117,147   | 9,326          |
| DBS Group Holdings, Ltd.                             | 205,116   | 9,114          |
| Munchener Ruckversicherungs-Gesellschaft AG          | 14,484    | 9,022          |
| PNC Financial Services Group, Inc.                   | 40,785    | 8,487          |
| Zurich Insurance Group AG                            | 11,359    | 8,099          |
| Tokio Marine Holdings, Inc.                          | 169,600   | 7,920          |
| Progressive Corp.                                    | 39,924    | 7,914          |
| ING Groep NV   | 263,116   | 6,875          |
| BlackRock, Inc.                                      | 6,981     | 6,714          |
| Banco Santander SA                                   | 532,107   | 6,021          |
| KB Financial Group, Inc.                             | 63,755    | 5,965          |
| BNP Paribas SA                                       | 60,832    | 5,795          |
| Banco Bilbao Vizcaya Argentaria SA                   | 264,707   | 5,778          |
| Intact Financial Corp.                               | 28,888    | 5,235          |
| Truist Financial Corp.                               | 105,735   | 4,861          |
| UniCredit SpA  | 65,262    | 4,703          |
| Japan Post Bank Co., Ltd.                            | 283,100   | 4,658          |
| CME Group, Inc., Class A                             | 14,153    | 4,180          |
| Alia Group, Ltd.                                     | 336,000   | 3,775          |
| Toronto-Dominion Bank (The)                          | 39,762    | 3,713          |
| Euronext NV  | 22,395    | 3,603          |
| Banco BPM SpA  | 256,098   | 3,578          |
| Marsh & McLennan Cos., Inc.                          | 18,983    | 3,293          |
| BPER Banca SpA                                       | 249,003   | 3,250          |
| Sampo Oyj, Class A                                   | 279,872   | 2,999          |
| American International Group, Inc.                   | 39,365    | 2,962          |
| Sumitomo Mitsui Financial Group, Inc.                | 88,300    | 2,911          |
| Bank of America Corp.                                | 58,426    | 2,848          |
| Mizuho Financial Group, Inc.                         | 65,400    | 2,610          |
| Apollo Asset Management, Inc.                        | 22,958    | 2,558          |
| 3i Group PLC   | 75,676    | 2,480          |
| TPG, Inc., Class A                                   | 59,950    | 2,429          |
| Skandinaviska Enskilda Banken AB, Class A            | 129,430   | 2,378          |
| T&D Holdings, Inc.                                   | 88,700    | 2,254          |
| 360 ONE WAM, Ltd.                                    | 220,031   | 2,226          |
| PICC Property and Casualty Co., Ltd., Class H        | 1,204,000 | 2,218          |
| Resona Holdings, Inc.                                | 198,900   | 2,213          |
| EFG International AG                                 | 101,978   | 2,169          |
| Hana Financial Group, Inc.                           | 30,565    | 2,165          |
| Canadian Imperial Bank of Commerce (CAD denominated) | 18,857    | 1,787          |
| Western Union Co.                                    | 198,474   | 1,733          |
| National Bank of Canada <sup>(a)</sup>               | 12,493    | 1,617          |
| State Street Corp.                                   | 11,802    | 1,494          |

## Common stocks (continued)

| Financials (continued)  | Shares  | Value<br>(000)   |
|---|---------|------------------|
| East West Bancorp, Inc.   | 13,627  | \$ 1,455         |
| Citizens Financial Group, Inc.                                  | 23,662  | 1,419            |
| Blue Owl Capital, Inc., Class A                                 | 153,313 | 1,400            |
| Allianz SE  | 3,359   | 1,392            |
| Shinhan Financial Group Co., Ltd.                               | 22,966  | 1,324            |
| Nordnet AB  | 37,806  | 1,229            |
| Hong Kong Exchanges and Clearing, Ltd.                          | 22,700  | 1,150            |
| Power Corp. of Canada, subordinate voting shares <sup>(a)</sup> | 20,082  | 967              |
| Vontobel Holding AG   | 10,189  | 884              |
| Abu Dhabi Commercial Bank PJSC                                  | 257,012 | 874              |
| Blackstone, Inc.  | 7,179   | 825              |
| Patria Investments, Ltd., Class A                               | 63,153  | 796              |
| Equitable Holdings, Inc.  | 19,938  | 740              |
| London Stock Exchange Group PLC                                 | 4,389   | 519              |
| Medibank Private Ltd.   | 134,820 | 408              |
| SouthState Bank Corp.   | 2,714   | 251              |
| Deutsche Bank AG  | 7,588   | 222              |
| Capital One Financial Corp.                                     | 953     | 174              |
| Sberbank of Russia PJSC <sup>(b)</sup>                          | 204,176 | — <sup>(c)</sup> |
|   |         | <u>244,012</u>   |

**Information technology 9.84%**

|  |         |                |
|--|---------|----------------|
| Broadcom, Inc.                               | 194,038 | 60,042         |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 917,800 | 51,741         |
| Microsoft Corp.                              | 45,527  | 16,853         |
| Seagate Technology Holdings PLC              | 16,128  | 6,318          |
| Accenture PLC, Class A                       | 26,958  | 5,346          |
| KLA Corp.                                    | 2,600   | 3,828          |
| TE Connectivity PLC                          | 16,996  | 3,553          |
| Tokyo Electron, Ltd.                         | 11,700  | 2,861          |
| TDK Corp.                                    | 200,900 | 2,605          |
| MediaTek, Inc.                               | 52,000  | 2,518          |
| Texas Instruments, Inc.                      | 10,950  | 2,126          |
| Samsung Electronics Co., Ltd.                | 14,188  | 1,594          |
| Analog Devices, Inc.                         | 4,718   | 1,501          |
| SAP SE                                       | 8,376   | 1,417          |
| LITE-ON Technology Corp.                     | 198,000 | 890            |
| Skyworks Solutions, Inc.                     | 9,461   | 507            |
|  |         | <u>163,700</u> |

**Industrials 8.75%**

|  |         |        |
|--|---------|--------|
| RTX Corp.                                | 127,302 | 24,557 |
| BAE Systems PLC                          | 351,692 | 10,237 |
| Marubeni Corp.                           | 270,500 | 9,947  |
| Mitsubishi Corp.                         | 226,781 | 7,788  |
| Volvo AB, Class B                        | 237,793 | 7,758  |
| Union Pacific Corp.                      | 30,896  | 7,496  |
| Siemens AG                               | 29,761  | 7,059  |
| RELX PLC                                 | 145,179 | 4,786  |
| Singapore Technologies Engineering, Ltd. | 541,900 | 4,618  |
| Northrop Grumman Corp.                   | 6,389   | 4,359  |
| Bouygues SA                              | 75,077  | 4,331  |
| Deutsche Post AG                         | 75,956  | 3,917  |
| ITOCHU Corp.                             | 307,500 | 3,908  |
| Paychex, Inc.                            | 40,603  | 3,740  |

## Common stocks (continued)

| <b>Industrials (continued)</b>                     | Shares  | Value<br>(000) |
|--|---------|----------------|
| Honeywell International, Inc.                      | 16,188  | \$ 3,659       |
| Schneider Electric SE                              | 13,269  | 3,645          |
| Lockheed Martin Corp.                              | 5,646   | 3,412          |
| Watsco, Inc.                                       | 8,562   | 3,115          |
| Localiza Rent a Car SA, ordinary nominative shares | 306,003 | 2,776          |
| Localiza Rent a Car SA                             | 10,670  | 93             |
| Automatic Data Processing, Inc.                    | 12,517  | 2,543          |
| Ryanair Holdings PLC (ADR)                         | 43,400  | 2,509          |
| Hikari Tsushin, Inc.                               | 8,100   | 2,051          |
| Airbus SE, non-registered shares                   | 10,421  | 1,957          |
| FedEx Corp.  | 4,234   | 1,508          |
| SPIE SA  | 28,211  | 1,411          |
| Canadian National Railway Co.                      | 13,082  | 1,347          |
| Epiroc AB, Class A                                 | 53,157  | 1,305          |
| Transurban Group                                   | 121,112 | 1,177          |
| Komatsu, Ltd.                                      | 29,500  | 1,158          |
| Trinity Industries, Inc.                           | 35,854  | 1,154          |
| Caterpillar, Inc.                                  | 1,337   | 947            |
| Valmet OYJ   | 32,307  | 921            |
| CSX Corp.  | 19,586  | 804            |
| Sulzer AG  | 3,498   | 733            |
| Brambles, Ltd.                                     | 40,982  | 640            |
| Broadridge Financial Solutions, Inc.               | 3,853   | 626            |
| Waste Management, Inc.                             | 2,397   | 551            |
| Robert Half, Inc.                                  | 16,144  | 410            |
| UL Solutions, Inc., Class A                        | 4,397   | 377            |
| LG Corp.   | 4,374   | 239            |
|  |         | <u>145,569</u> |

**Health care 8.66%**

|                                    |         |                |
|------------------------------------|---------|----------------|
| AbbVie, Inc.                       | 116,447 | 25,326         |
| AstraZeneca PLC (GBP denominated)  | 106,522 | 20,806         |
| Amgen, Inc.                        | 36,729  | 12,923         |
| Gilead Sciences, Inc.              | 89,748  | 12,508         |
| Abbott Laboratories                | 117,318 | 12,045         |
| Johnson & Johnson                  | 38,961  | 9,524          |
| Sanofi                             | 84,279  | 8,129          |
| UnitedHealth Group, Inc.           | 27,216  | 7,364          |
| Novo Nordisk AS, Class B           | 164,546 | 6,063          |
| Royalty Pharma PLC, Class A        | 117,497 | 5,636          |
| Medtronic PLC                      | 59,600  | 5,164          |
| Roche Holding AG, nonvoting shares | 11,547  | 4,560          |
| CVS Health Corp.                   | 55,031  | 3,952          |
| Takeda Pharmaceutical Co., Ltd.    | 79,625  | 2,937          |
| Merck & Co., Inc.                  | 20,338  | 2,447          |
| Bristol-Myers Squibb Co.           | 26,044  | 1,580          |
| Sandoz Group AG                    | 19,286  | 1,513          |
| GSK PLC                            | 43,796  | 1,201          |
| EssilorLuxottica SA                | 1,524   | 355            |
|                                    |         | <u>144,033</u> |

**Consumer staples 8.20%**

|                                    |         |        |
|------------------------------------|---------|--------|
| Philip Morris International, Inc.  | 271,975 | 44,968 |
| British American Tobacco PLC       | 507,172 | 29,543 |
| British American Tobacco PLC (ADR) | 40,820  | 2,387  |

## Common stocks (continued)

| Consumer staples (continued)                                 | Shares    | Value<br>(000) |
|--|-----------|----------------|
| Mondelez International, Inc., Class A                        | 241,744   | \$ 13,934      |
| Imperial Brands PLC  | 214,769   | 8,741          |
| Nestle SA  | 73,930    | 7,333          |
| Altria Group, Inc.   | 85,176    | 5,621          |
| Coca-Cola Co.  | 49,948    | 3,799          |
| Sysco Corp.  | 41,200    | 2,939          |
| WH Group, Ltd.   | 1,937,000 | 2,552          |
| Danone SA  | 30,047    | 2,413          |
| Kimberly-Clark Corp.   | 21,580    | 2,082          |
| Procter & Gamble Co.   | 11,085    | 1,601          |
| Unilever PLC   | 28,109    | 1,576          |
| PepsiCo, Inc.  | 9,978     | 1,549          |
| Marks and Spencer Group PLC                                  | 305,513   | 1,372          |
| L'Oreal SA   | 2,852     | 1,170          |
| Carlsberg A/S, Class B                                       | 7,091     | 885            |
| Anheuser-Busch InBev SA/NV                                   | 12,119    | 841            |
| Molson Coors Beverage Co., Class B, restricted voting shares | 15,116    | 651            |
| Constellation Brands, Inc., Class A                          | 3,830     | 574            |
|  |           | <u>136,531</u> |

**Energy 6.32%**

|  |         |                |
|--|---------|----------------|
| Canadian Natural Resources, Ltd. (CAD denominated) | 475,440 | 23,193         |
| Canadian Natural Resources, Ltd.                   | 45,549  | 2,219          |
| Exxon Mobil Corp.                                  | 126,973 | 21,542         |
| TotalEnergies SE (EUR denominated)                 | 108,893 | 10,055         |
| ONEOK, Inc.  | 87,797  | 7,936          |
| Shell PLC (GBP denominated)                        | 149,937 | 7,002          |
| Shell PLC (ADR)                                    | 9,511   | 884            |
| EOG Resources, Inc.                                | 44,286  | 6,402          |
| ConocoPhillips                                     | 47,893  | 6,322          |
| TC Energy Corp. (CAD denominated) <sup>(a)</sup>   | 82,974  | 5,196          |
| South Bow Corp. <sup>(a)</sup>                     | 151,481 | 5,040          |
| Chevron Corp.                                      | 18,233  | 3,772          |
| Cenovus Energy, Inc.                               | 60,255  | 1,599          |
| Cenovus Energy, Inc. (CAD denominated)             | 15,681  | 416            |
| EQT Corp.  | 22,813  | 1,452          |
| DT Midstream, Inc.                                 | 10,692  | 1,440          |
| Adnoc Gas PLC                                      | 656,312 | 574            |
| SLB, Ltd.  | 3,802   | 195            |
|  |         | <u>105,239</u> |

**Utilities 6.25%**

|                                     |         |       |
|-------------------------------------|---------|-------|
| Engie SA                            | 278,619 | 8,983 |
| Engie SA, bonus shares              | 36,900  | 1,189 |
| Dominion Energy, Inc.               | 153,210 | 9,471 |
| National Grid PLC                   | 557,500 | 9,399 |
| SSE PLC                             | 212,392 | 7,333 |
| Iberdrola SA, non-registered shares | 314,454 | 7,219 |
| DTE Energy Co.                      | 43,383  | 6,344 |
| Pinnacle West Capital Corp.         | 60,748  | 6,120 |
| E.ON SE                             | 276,699 | 6,048 |
| CenterPoint Energy, Inc.            | 121,298 | 5,235 |
| Xcel Energy, Inc.                   | 54,210  | 4,306 |
| Atmos Energy Corp.                  | 22,853  | 4,221 |
| Exelon Corp.                        | 72,238  | 3,541 |

## Common stocks (continued)

| <b>Utilities (continued)</b>                             | Shares  | Value<br>(000) |
|--|---------|----------------|
| Duke Energy Corp.  | 26,763  | \$ 3,504       |
| Sempra   | 32,720  | 3,179          |
| RWE AG   | 44,291  | 2,950          |
| Brookfield Infrastructure Partners, LP (CAD denominated) | 64,971  | 2,344          |
| Brookfield Infrastructure Partners, LP                   | 5,100   | 184            |
| Veolia Environnement SA                                  | 64,968  | 2,482          |
| Power Grid Corp. of India, Ltd.                          | 734,092 | 2,306          |
| Entergy Corp.  | 17,392  | 1,954          |
| SembCorp Industries, Ltd.                                | 268,900 | 1,397          |
| NextEra Energy, Inc.                                     | 14,482  | 1,345          |
| Southern Co. (The)                                       | 13,485  | 1,302          |
| Power Assets Holdings, Ltd.                              | 127,000 | 990            |
| AES Corp.  | 48,667  | 686            |
|  |         | <u>104,032</u> |

**Consumer discretionary 5.04%**

|   |         |               |
|---|---------|---------------|
| Compagnie Generale des Etablissements Michelin      | 306,890 | 10,450        |
| Starbucks Corp.                                     | 112,987 | 10,122        |
| Royal Caribbean Cruises, Ltd.                       | 36,046  | 9,919         |
| McDonald's Corp.                                    | 27,689  | 8,605         |
| Industria de Diseno Textil SA                       | 141,576 | 8,140         |
| Home Depot, Inc.                                    | 21,424  | 7,046         |
| Midea Group Co., Ltd., Class A                      | 523,166 | 5,812         |
| YUM! Brands, Inc.                                   | 35,844  | 5,573         |
| Compagnie Financiere Richemont SA, Class A          | 18,589  | 3,312         |
| Restaurant Brands International, Inc.               | 33,410  | 2,469         |
| LVMH Moet Hennessy-Louis Vuitton SE                 | 3,832   | 2,130         |
| Evolution AB  | 33,144  | 2,067         |
| Tractor Supply Co.                                  | 40,569  | 1,838         |
| Darden Restaurants, Inc.                            | 8,410   | 1,649         |
| Amadeus IT Group SA, Class A, non-registered shares | 26,169  | 1,488         |
| NEXT PLC  | 6,847   | 1,155         |
| Vail Resorts, Inc. <sup>(a)</sup>                   | 8,836   | 1,134         |
| Jumbo SA  | 15,226  | 390           |
| Aristocrat Leisure, Ltd.                            | 11,598  | 369           |
| H World Group, Ltd.                                 | 34,300  | 173           |
|   |         | <u>83,841</u> |

**Materials 3.48%**

|  |         |        |
|--|---------|--------|
| Air Products and Chemicals, Inc.       | 40,156  | 11,665 |
| Rio Tinto PLC                          | 61,753  | 5,740  |
| Smurfit Westrock PLC                   | 124,583 | 4,965  |
| Barrick Mining Corp.                   | 67,369  | 2,748  |
| Barrick Mining Corp. (CAD denominated) | 47,317  | 1,934  |
| Linde PLC                              | 9,233   | 4,577  |
| Vale SA, ordinary nominative shares    | 233,196 | 3,713  |
| BASF SE                                | 53,367  | 3,225  |
| Anglo American PLC                     | 72,660  | 3,087  |
| Shin-Etsu Chemical Co., Ltd.           | 63,862  | 2,598  |
| Antofagasta PLC                        | 57,008  | 2,536  |
| Nitto Denko Corp.                      | 118,447 | 2,370  |
| International Paper Co.                | 55,786  | 1,991  |
| LyondellBasell Industries NV           | 22,925  | 1,847  |
| Amcor PLC                              | 34,450  | 1,369  |
| Glencore PLC                           | 110,555 | 842    |

## Common stocks (continued)

| <b>Materials (continued)</b>              | Shares | Value<br>(000) |
|---|--------|----------------|
| Eastman Chemical Co.                      | 8,693  | \$ 663         |
| International Flavors & Fragrances, Inc.  | 8,803  | 639            |
| Air Liquide SA                            | 2,527  | 521            |
| Nutrien, Ltd.                             | 3,705  | 280            |
| Dow, Inc.                                 | 5,938  | 247            |
| CF Industries Holdings, Inc.              | 1,794  | 233            |
| Valterra Platinum, Ltd. (ZAR denominated) | 2,091  | 180            |
|   |        | 57,970         |

**Communication services 3.32%**

|  |           |        |
|--|-----------|--------|
| Singapore Telecommunications, Ltd.         | 3,936,700 | 15,240 |
| AT&T, Inc.                                 | 242,140   | 7,020  |
| Comcast Corp., Class A                     | 184,740   | 5,304  |
| Koninklijke KPN NV                         | 924,129   | 5,140  |
| T-Mobile US, Inc.                          | 22,019    | 4,625  |
| Nintendo Co., Ltd.                         | 71,500    | 4,080  |
| Publicis Groupe SA                         | 48,020    | 3,971  |
| Verizon Communications, Inc.               | 67,668    | 3,397  |
| Omnicom Group, Inc.                        | 39,012    | 2,938  |
| Deutsche Telekom AG                        | 33,774    | 1,245  |
| NetEase, Inc.                              | 44,900    | 999    |
| Swisscom AG                                | 566       | 472    |
| Telkom Indonesia (Persero) Tbk PT, Class B | 2,512,000 | 458    |
| BT Group PLC                               | 74,759    | 209    |
| Versant Media Group, Inc., Class A         | 2,735     | 101    |
|  |           | 55,199 |

**Real estate 2.23%**

|                                      |         |        |
|--------------------------------------|---------|--------|
| Welltower, Inc. REIT                 | 46,744  | 9,242  |
| VICI Properties, Inc. REIT           | 177,883 | 4,860  |
| American Tower Corp. REIT            | 19,759  | 3,410  |
| Public Storage REIT                  | 11,160  | 3,023  |
| Prologis, Inc. REIT                  | 21,233  | 2,807  |
| Extra Space Storage, Inc. REIT       | 19,031  | 2,496  |
| Rexford Industrial Realty, Inc. REIT | 72,635  | 2,377  |
| Mindspace Business Parks REIT        | 413,863 | 1,966  |
| CTP NV                               | 111,681 | 1,880  |
| Equinix, Inc. REIT                   | 1,767   | 1,732  |
| AB Sagax, Class B                    | 73,623  | 1,372  |
| UDR, Inc. REIT                       | 34,209  | 1,156  |
| Simon Property Group, Inc. REIT      | 3,873   | 722    |
| Kimco Realty Corp. REIT              | 5,095   | 114    |
|                                      |         | 37,157 |

**Total common stocks** (cost: \$854,922,000)

1,277,283

## Preferred securities 0.14%

**Financials 0.14%**

|   |         |           |
|---|---------|-----------|
| Itau Unibanco Holding SA (ADR), preferred nominative shares | 289,986 | 2,430     |
| <b>Total preferred securities</b> (cost: \$2,640,000)       |         | 2,430     |
| <b>Total equities</b> (cost: \$857,562,000)                 |         | 1,279,713 |

## Convertible stocks 0.42%

## Information technology 0.22%

|   | Shares | Value<br>(000) |
|---|--------|----------------|
| Oracle Corp., Class D, cumulative convertible preferred shares, 6.50% 1/15/2029                           | 44,181 | \$ 1,988       |
| Microchip Technology, Inc., Series A, cumulative convertible preferred depositary shares, 7.50% 3/15/2028 | 29,553 | 1,684          |
|   |        | <u>3,672</u>   |

## Financials 0.10%

|  |        |              |
|--|--------|--------------|
| KKR & Co., Inc., Class D, convertible preferred shares, 6.25% 3/1/2028 | 41,100 | <u>1,653</u> |
|--|--------|--------------|

## Utilities 0.10%

|  |        |              |
|--|--------|--------------|
| NextEra Energy, Inc., convertible preferred shares, 7.234% 11/1/2027 | 31,400 | <u>1,650</u> |
|--|--------|--------------|

**Total convertible stocks** (cost: \$7,274,000)6,975

## Bonds, notes &amp; other debt instruments 16.89%

## U.S. Treasury bonds &amp; notes 6.86%

## U.S. Treasury 6.86%

|  | Principal amount<br>(000) |                |
|--|---------------------------|----------------|
| U.S. Treasury 0.75% 5/31/2026                  | USD3,850                  | 3,831          |
| U.S. Treasury 1.875% 6/30/2026                 | 3,855                     | 3,838          |
| U.S. Treasury 1.125% 10/31/2026                | 995                       | 980            |
| U.S. Treasury 2.00% 11/15/2026                 | 2,800                     | 2,770          |
| U.S. Treasury 4.625% 11/15/2026                | 1,200                     | 1,206          |
| U.S. Treasury 4.00% 1/15/2027                  | 6,541                     | 6,555          |
| U.S. Treasury 0.50% 4/30/2027                  | 2,375                     | 2,294          |
| U.S. Treasury 2.625% 5/31/2027                 | 80                        | 79             |
| U.S. Treasury 3.50% 9/30/2027                  | 1,811                     | 1,802          |
| U.S. Treasury 3.375% 11/30/2027                | 9                         | 9              |
| U.S. Treasury 3.375% 2/29/2028                 | 2,133                     | 2,117          |
| U.S. Treasury 4.00% 2/29/2028                  | 745                       | 748            |
| U.S. Treasury 1.25% 3/31/2028                  | 1,350                     | 1,284          |
| U.S. Treasury 3.625% 3/31/2028                 | 4                         | 3              |
| U.S. Treasury 3.875% 3/31/2028                 | 21,078                    | 21,111         |
| U.S. Treasury 3.50% 12/15/2028                 | 624                       | 619            |
| U.S. Treasury 3.50% 2/15/2029                  | 62                        | 61             |
| U.S. Treasury 3.50% 3/15/2029                  | 12,996                    | 12,883         |
| U.S. Treasury 4.00% 7/31/2029                  | 25                        | 25             |
| U.S. Treasury 6.25% 5/15/2030                  | 345                       | 376            |
| U.S. Treasury 3.625% 9/30/2030                 | 809                       | 799            |
| U.S. Treasury 3.50% 2/28/2031 <sup>(a)</sup>   | 6,694                     | 6,565          |
| U.S. Treasury 3.875% 3/31/2031                 | 7,151                     | 7,129          |
| U.S. Treasury 3.75% 8/31/2031                  | 1,257                     | 1,242          |
| U.S. Treasury 4.125% 11/15/2032                | 9                         | 9              |
| U.S. Treasury 4.25% 3/31/2033                  | 7,338                     | 7,389          |
| U.S. Treasury 4.375% 5/15/2034                 | 18                        | 18             |
| U.S. Treasury 4.125% 2/15/2036                 | 7,615                     | 7,497          |
| U.S. Treasury 4.50% 8/15/2039                  | 1,045                     | 1,035          |
| U.S. Treasury 4.75% 2/15/2041                  | 1,730                     | 1,739          |
| U.S. Treasury 2.00% 11/15/2041                 | 300                       | 207            |
| U.S. Treasury 4.625% 2/15/2046                 | 2,392                     | 2,306          |
| U.S. Treasury 2.375% 5/15/2051                 | 196                       | 123            |
| U.S. Treasury 4.00% 11/15/2052                 | 152                       | 131            |
| U.S. Treasury 4.75% 5/15/2055                  | 422                       | 411            |
| U.S. Treasury 4.625% 11/15/2055 <sup>(d)</sup> | 11,258                    | 10,751         |
| U.S. Treasury 4.75% 2/15/2056                  | 4,290                     | 4,183          |
| <b>Total U.S. Treasury bonds &amp; notes</b>   |                           | <u>114,125</u> |

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

## Mortgage-backed obligations 5.54%

## Federal agency mortgage-backed obligations 4.56%

|  | Principal amount<br>(000) | Value<br>(000)      |
|--|---------------------------|---------------------|
| Fannie Mae Pool #695412 5.00% 6/1/2033 <sup>(e)</sup>  | USD— <sup>(c)</sup>       | \$ — <sup>(c)</sup> |
| Fannie Mae Pool #FM2499 2.50% 2/1/2035 <sup>(e)</sup>  | 695                       | 658                 |
| Fannie Mae Pool #AD3566 5.00% 10/1/2035 <sup>(e)</sup> | 1                         | 1                   |
| Fannie Mae Pool #CB3701 2.50% 5/1/2037 <sup>(e)</sup>  | 243                       | 230                 |
| Fannie Mae Pool #931768 5.00% 8/1/2039 <sup>(e)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AC0794 5.00% 10/1/2039 <sup>(e)</sup> | 4                         | 4                   |
| Fannie Mae Pool #932606 5.00% 2/1/2040 <sup>(e)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AE0311 3.50% 8/1/2040 <sup>(e)</sup>  | 5                         | 5                   |
| Fannie Mae Pool #AE1248 5.00% 6/1/2041 <sup>(e)</sup>  | 7                         | 7                   |
| Fannie Mae Pool #AJ1873 4.00% 10/1/2041 <sup>(e)</sup> | 4                         | 4                   |
| Fannie Mae Pool #AE1274 5.00% 10/1/2041 <sup>(e)</sup> | 4                         | 4                   |
| Fannie Mae Pool #AE1277 5.00% 11/1/2041 <sup>(e)</sup> | 3                         | 3                   |
| Fannie Mae Pool #AE1283 5.00% 12/1/2041 <sup>(e)</sup> | 1                         | 1                   |
| Fannie Mae Pool #AE1290 5.00% 2/1/2042 <sup>(e)</sup>  | 4                         | 4                   |
| Fannie Mae Pool #AT0300 3.50% 3/1/2043 <sup>(e)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AT3954 3.50% 4/1/2043 <sup>(e)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AY1829 3.50% 12/1/2044 <sup>(e)</sup> | 2                         | 2                   |
| Fannie Mae Pool #BH3122 4.00% 6/1/2047 <sup>(e)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #BJ5015 4.00% 12/1/2047 <sup>(e)</sup> | 23                        | 22                  |
| Fannie Mae Pool #BK5232 4.00% 5/1/2048 <sup>(e)</sup>  | 14                        | 13                  |
| Fannie Mae Pool #BK6840 4.00% 6/1/2048 <sup>(e)</sup>  | 20                        | 19                  |
| Fannie Mae Pool #BK9743 4.00% 8/1/2048 <sup>(e)</sup>  | 6                         | 6                   |
| Fannie Mae Pool #BK9761 4.50% 8/1/2048 <sup>(e)</sup>  | 3                         | 3                   |
| Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>(e)</sup>  | 27                        | 26                  |
| Fannie Mae Pool #FS5372 3.50% 7/1/2049 <sup>(e)</sup>  | 151                       | 141                 |
| Fannie Mae Pool #FS5313 3.50% 1/1/2050 <sup>(e)</sup>  | 1,722                     | 1,607               |
| Fannie Mae Pool #CA5540 3.00% 4/1/2050 <sup>(e)</sup>  | 2,407                     | 2,157               |
| Fannie Mae Pool #CA6309 3.00% 7/1/2050 <sup>(e)</sup>  | 277                       | 250                 |
| Fannie Mae Pool #CA6349 3.00% 7/1/2050 <sup>(e)</sup>  | 109                       | 96                  |
| Fannie Mae Pool #CA6740 3.00% 8/1/2050 <sup>(e)</sup>  | 72                        | 63                  |
| Fannie Mae Pool #CA7048 3.00% 9/1/2050 <sup>(e)</sup>  | 39                        | 35                  |
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>(e)</sup>  | 11                        | 10                  |
| Fannie Mae Pool #CA7381 3.00% 10/1/2050 <sup>(e)</sup> | 113                       | 100                 |
| Fannie Mae Pool #FM5166 3.00% 12/1/2050 <sup>(e)</sup> | 77                        | 68                  |
| Fannie Mae Pool #BR4104 2.00% 1/1/2051 <sup>(e)</sup>  | 40                        | 32                  |
| Fannie Mae Pool #FM5509 3.00% 1/1/2051 <sup>(e)</sup>  | 117                       | 105                 |
| Fannie Mae Pool #FM6332 2.00% 2/1/2051 <sup>(e)</sup>  | 177                       | 143                 |
| Fannie Mae Pool #MA4255 2.00% 2/1/2051 <sup>(e)</sup>  | 49                        | 40                  |
| Fannie Mae Pool #FS1086 2.00% 4/1/2051 <sup>(e)</sup>  | 21                        | 17                  |
| Fannie Mae Pool #CB0191 3.00% 4/1/2051 <sup>(e)</sup>  | 149                       | 132                 |
| Fannie Mae Pool #CB0193 3.00% 4/1/2051 <sup>(e)</sup>  | 18                        | 16                  |
| Fannie Mae Pool #BT1267 3.00% 6/1/2051 <sup>(e)</sup>  | 150                       | 132                 |
| Fannie Mae Pool #FM7909 3.00% 6/1/2051 <sup>(e)</sup>  | 13                        | 12                  |
| Fannie Mae Pool #FM8477 3.00% 8/1/2051 <sup>(e)</sup>  | 102                       | 91                  |
| Fannie Mae Pool #FA1591 2.00% 10/1/2051 <sup>(e)</sup> | 136                       | 110                 |
| Fannie Mae Pool #CB2527 2.00% 12/1/2051 <sup>(e)</sup> | 166                       | 134                 |
| Fannie Mae Pool #CB2787 3.50% 12/1/2051 <sup>(e)</sup> | 18                        | 17                  |
| Fannie Mae Pool #BU1450 2.00% 1/1/2052 <sup>(e)</sup>  | 4                         | 3                   |
| Fannie Mae Pool #BV0790 3.50% 1/1/2052 <sup>(e)</sup>  | 70                        | 64                  |
| Fannie Mae Pool #FS0647 3.00% 2/1/2052 <sup>(e)</sup>  | 752                       | 675                 |
| Fannie Mae Pool #BU8803 3.00% 2/1/2052 <sup>(e)</sup>  | 99                        | 87                  |
| Fannie Mae Pool #FS0752 3.00% 3/1/2052 <sup>(e)</sup>  | 431                       | 382                 |
| Fannie Mae Pool #CB3179 3.50% 3/1/2052 <sup>(e)</sup>  | 242                       | 223                 |
| Fannie Mae Pool #CB3353 2.50% 4/1/2052 <sup>(e)</sup>  | 211                       | 178                 |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS8677 2.50% 4/1/2052 <sup>(e)</sup>  | USD127                    | \$ 107         |
| Fannie Mae Pool #CB3379 4.00% 4/1/2052 <sup>(e)</sup>  | 4                         | 4              |
| Fannie Mae Pool #MA4626 4.00% 6/1/2052 <sup>(e)</sup>  | 98                        | 93             |
| Fannie Mae Pool #CB4021 4.00% 6/1/2052 <sup>(e)</sup>  | 8                         | 7              |
| Fannie Mae Pool #FA2839 2.50% 7/1/2052 <sup>(e)</sup>  | 170                       | 143            |
| Fannie Mae Pool #FS7879 2.50% 7/1/2052 <sup>(e)</sup>  | 140                       | 118            |
| Fannie Mae Pool #CB4360 3.00% 8/1/2052 <sup>(e)</sup>  | 610                       | 537            |
| Fannie Mae Pool #BV8976 5.00% 8/1/2052 <sup>(e)</sup>  | 48                        | 48             |
| Fannie Mae Pool #FS3056 2.00% 10/1/2052 <sup>(e)</sup> | 142                       | 115            |
| Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>(e)</sup> | 100                       | 100            |
| Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>(e)</sup> | 92                        | 93             |
| Fannie Mae Pool #MA4842 5.50% 12/1/2052 <sup>(e)</sup> | 133                       | 135            |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>(e)</sup>  | 81                        | 82             |
| Fannie Mae Pool #MA5036 3.00% 4/1/2053 <sup>(e)</sup>  | 173                       | 152            |
| Fannie Mae Pool #BX9827 5.00% 5/1/2053 <sup>(e)</sup>  | 217                       | 215            |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>(e)</sup>  | 55                        | 55             |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(e)</sup>  | 221                       | 223            |
| Fannie Mae Pool #MA5011 6.00% 5/1/2053 <sup>(e)</sup>  | 1,128                     | 1,155          |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>(e)</sup>  | 273                       | 276            |
| Fannie Mae Pool #CB6485 6.00% 6/1/2053 <sup>(e)</sup>  | 310                       | 318            |
| Fannie Mae Pool #CB6486 6.00% 6/1/2053 <sup>(e)</sup>  | 200                       | 206            |
| Fannie Mae Pool #CB6465 6.00% 6/1/2053 <sup>(e)</sup>  | 148                       | 152            |
| Fannie Mae Pool #MA5070 4.50% 7/1/2053 <sup>(e)</sup>  | 92                        | 89             |
| Fannie Mae Pool #MA5071 5.00% 7/1/2053 <sup>(e)</sup>  | 114                       | 113            |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(e)</sup>  | 719                       | 725            |
| Fannie Mae Pool #MA5139 6.00% 9/1/2053 <sup>(e)</sup>  | 322                       | 329            |
| Fannie Mae Pool #MA5166 6.00% 10/1/2053 <sup>(e)</sup> | 35                        | 36             |
| Fannie Mae Pool #MA5191 6.00% 11/1/2053 <sup>(e)</sup> | 537                       | 550            |
| Fannie Mae Pool #CB7426 6.50% 11/1/2053 <sup>(e)</sup> | 53                        | 55             |
| Fannie Mae Pool #CB7626 6.50% 12/1/2053 <sup>(e)</sup> | 19                        | 20             |
| Fannie Mae Pool #FS6767 6.50% 1/1/2054 <sup>(e)</sup>  | 20                        | 21             |
| Fannie Mae Pool #MA5274 7.00% 2/1/2054 <sup>(e)</sup>  | 419                       | 441            |
| Fannie Mae Pool #CB8151 5.50% 3/1/2054 <sup>(e)</sup>  | 744                       | 750            |
| Fannie Mae Pool #CB8168 6.00% 3/1/2054 <sup>(e)</sup>  | 98                        | 100            |
| Fannie Mae Pool #MA5295 6.00% 3/1/2054 <sup>(e)</sup>  | 48                        | 49             |
| Fannie Mae Pool #CB8328 5.50% 4/1/2054 <sup>(e)</sup>  | 870                       | 882            |
| Fannie Mae Pool #MA5354 6.00% 5/1/2054 <sup>(e)</sup>  | 88                        | 90             |
| Fannie Mae Pool #MA5388 5.50% 6/1/2054 <sup>(e)</sup>  | 60                        | 61             |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(e)</sup>  | 339                       | 351            |
| Fannie Mae Pool #DB6878 6.00% 6/1/2054 <sup>(e)</sup>  | 92                        | 93             |
| Fannie Mae Pool #FS8223 6.00% 6/1/2054 <sup>(e)</sup>  | 24                        | 25             |
| Fannie Mae Pool #FS8219 6.00% 6/1/2054 <sup>(e)</sup>  | 17                        | 17             |
| Fannie Mae Pool #FP0128 6.50% 6/1/2054 <sup>(e)</sup>  | 34                        | 35             |
| Fannie Mae Pool #BU4699 5.50% 7/1/2054 <sup>(e)</sup>  | 134                       | 136            |
| Fannie Mae Pool #MA5421 6.00% 7/1/2054 <sup>(e)</sup>  | 615                       | 627            |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(e)</sup>  | 145                       | 149            |
| Fannie Mae Pool #CB8858 6.00% 7/1/2054 <sup>(e)</sup>  | 144                       | 148            |
| Fannie Mae Pool #FS8318 6.00% 7/1/2054 <sup>(e)</sup>  | 84                        | 87             |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(e)</sup>  | 57                        | 58             |
| Fannie Mae Pool #DB7039 6.00% 7/1/2054 <sup>(e)</sup>  | 16                        | 16             |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(e)</sup>  | 2,457                     | 2,526          |
| Fannie Mae Pool #MA5445 6.00% 8/1/2054 <sup>(e)</sup>  | 262                       | 267            |
| Fannie Mae Pool #DB7690 6.00% 8/1/2054 <sup>(e)</sup>  | 9                         | 9              |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(e)</sup>  | 9                         | 9              |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #DC0296 6.00% 8/1/2054 <sup>(e)</sup>  | USD8                      | \$ 8           |
| Fannie Mae Pool #DB7687 6.00% 8/1/2054 <sup>(e)</sup>  | 7                         | 8              |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(e)</sup>  | 6                         | 6              |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(e)</sup>  | 28                        | 28             |
| Fannie Mae Pool #CB9071 6.50% 8/1/2054 <sup>(e)</sup>  | 14                        | 15             |
| Fannie Mae Pool #MA5470 5.50% 9/1/2054 <sup>(e)</sup>  | 201                       | 202            |
| Fannie Mae Pool #FS9001 5.50% 9/1/2054 <sup>(e)</sup>  | 32                        | 32             |
| Fannie Mae Pool #DC3262 6.00% 9/1/2054 <sup>(e)</sup>  | 2                         | 3              |
| Fannie Mae Pool #DC3459 6.00% 9/1/2054 <sup>(e)</sup>  | 2                         | 2              |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(e)</sup>  | 82                        | 85             |
| Fannie Mae Pool #BU5165 5.50% 11/1/2054 <sup>(e)</sup> | 219                       | 221            |
| Fannie Mae Pool #DC9197 4.50% 12/1/2054 <sup>(e)</sup> | 539                       | 523            |
| Fannie Mae Pool #MA5552 5.00% 12/1/2054 <sup>(e)</sup> | 187                       | 185            |
| Fannie Mae Pool #MA5587 6.00% 1/1/2055 <sup>(e)</sup>  | 33                        | 34             |
| Fannie Mae Pool #MA5612 4.50% 2/1/2055 <sup>(e)</sup>  | 417                       | 403            |
| Fannie Mae Pool #MA5615 6.00% 2/1/2055 <sup>(e)</sup>  | 455                       | 464            |
| Fannie Mae Pool #MA5644 4.50% 3/1/2055 <sup>(e)</sup>  | 303                       | 292            |
| Fannie Mae Pool #MA5647 6.00% 3/1/2055 <sup>(e)</sup>  | 28                        | 28             |
| Fannie Mae Pool #190445 6.50% 3/1/2055 <sup>(e)</sup>  | 359                       | 371            |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(e)</sup>  | 210                       | 218            |
| Fannie Mae Pool #MA5671 4.50% 4/1/2055 <sup>(e)</sup>  | 321                       | 310            |
| Fannie Mae Pool #MA5674 6.00% 4/1/2055 <sup>(e)</sup>  | 59                        | 60             |
| Fannie Mae Pool #FA1162 6.00% 4/1/2055 <sup>(e)</sup>  | 2                         | 2              |
| Fannie Mae Pool #DD4459 6.00% 4/1/2055 <sup>(e)</sup>  | 2                         | 2              |
| Fannie Mae Pool #MA5699 5.00% 5/1/2055 <sup>(e)</sup>  | 19                        | 18             |
| Fannie Mae Pool #MA5701 6.00% 5/1/2055 <sup>(e)</sup>  | 158                       | 162            |
| Fannie Mae Pool #MA5734 5.00% 6/1/2055 <sup>(e)</sup>  | 13                        | 13             |
| Fannie Mae Pool #DD9889 6.00% 7/1/2055 <sup>(e)</sup>  | 900                       | 919            |
| Fannie Mae Pool #MA5761 6.00% 7/1/2055 <sup>(e)</sup>  | 2                         | 2              |
| Fannie Mae Pool #MA5762 6.50% 7/1/2055 <sup>(e)</sup>  | 712                       | 737            |
| Fannie Mae Pool #FA2842 6.50% 7/1/2055 <sup>(e)</sup>  | 148                       | 153            |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(e)</sup>  | 140                       | 141            |
| Fannie Mae Pool #CC0879 6.00% 8/1/2055 <sup>(e)</sup>  | 2                         | 2              |
| Fannie Mae Pool #DE6152 6.50% 8/1/2055 <sup>(e)</sup>  | 93                        | 96             |
| Fannie Mae Pool #FA4425 7.00% 8/1/2055 <sup>(e)</sup>  | 145                       | 153            |
| Fannie Mae Pool #MA5822 5.50% 9/1/2055 <sup>(e)</sup>  | 233                       | 235            |
| Fannie Mae Pool #MA5825 7.00% 9/1/2055 <sup>(e)</sup>  | 2,479                     | 2,609          |
| Fannie Mae Pool #MA5932 7.00% 12/1/2055 <sup>(e)</sup> | 127                       | 134            |
| Fannie Mae Pool #BF0142 5.50% 8/1/2056 <sup>(e)</sup>  | 303                       | 311            |
| Fannie Mae Pool #BF0342 5.50% 1/1/2059 <sup>(e)</sup>  | 211                       | 216            |
| Fannie Mae Pool #BM6737 4.50% 11/1/2059 <sup>(e)</sup> | 495                       | 481            |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>(e)</sup>  | 349                       | 302            |
| Freddie Mac Pool #SB0649 2.50% 4/1/2037 <sup>(e)</sup> | 362                       | 342            |
| Freddie Mac Pool #SB1388 2.50% 1/1/2038 <sup>(e)</sup> | 102                       | 97             |
| Freddie Mac Pool #SC0149 2.00% 3/1/2041 <sup>(e)</sup> | 58                        | 51             |
| Freddie Mac Pool #RB0544 2.00% 6/1/2041 <sup>(e)</sup> | 100                       | 88             |
| Freddie Mac Pool #Q15874 4.00% 2/1/2043 <sup>(e)</sup> | 1                         | 1              |
| Freddie Mac Pool #G67711 4.00% 3/1/2048 <sup>(e)</sup> | 166                       | 159            |
| Freddie Mac Pool #Q55971 4.00% 5/1/2048 <sup>(e)</sup> | 12                        | 11             |
| Freddie Mac Pool #Q56175 4.00% 5/1/2048 <sup>(e)</sup> | 10                        | 10             |
| Freddie Mac Pool #Q55970 4.00% 5/1/2048 <sup>(e)</sup> | 6                         | 6              |
| Freddie Mac Pool #Q56599 4.00% 6/1/2048 <sup>(e)</sup> | 20                        | 20             |
| Freddie Mac Pool #Q57242 4.50% 7/1/2048 <sup>(e)</sup> | 10                        | 9              |
| Freddie Mac Pool #Q58411 4.50% 9/1/2048 <sup>(e)</sup> | 39                        | 38             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #Q58436 4.50% 9/1/2048 <sup>(e)</sup>  | USD18                     | \$ 18          |
| Freddie Mac Pool #Q58378 4.50% 9/1/2048 <sup>(e)</sup>  | 12                        | 12             |
| Freddie Mac Pool #ZT1704 4.50% 1/1/2049 <sup>(e)</sup>  | 869                       | 857            |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>(e)</sup>  | 11                        | 9              |
| Freddie Mac Pool #RA3506 3.00% 9/1/2050 <sup>(e)</sup>  | 126                       | 112            |
| Freddie Mac Pool #QB6480 2.00% 12/1/2050 <sup>(e)</sup> | 67                        | 54             |
| Freddie Mac Pool #RA5901 3.00% 9/1/2051 <sup>(e)</sup>  | 59                        | 52             |
| Freddie Mac Pool #RA6347 3.00% 11/1/2051 <sup>(e)</sup> | 119                       | 105            |
| Freddie Mac Pool #SD2629 2.50% 1/1/2052 <sup>(e)</sup>  | 46                        | 39             |
| Freddie Mac Pool #SD0854 2.50% 1/1/2052 <sup>(e)</sup>  | 11                        | 10             |
| Freddie Mac Pool #RA6973 2.00% 3/1/2052 <sup>(e)</sup>  | 233                       | 188            |
| Freddie Mac Pool #SD1156 3.00% 4/1/2052 <sup>(e)</sup>  | 106                       | 93             |
| Freddie Mac Pool #SD8213 3.00% 5/1/2052 <sup>(e)</sup>  | 721                       | 635            |
| Freddie Mac Pool #SD8214 3.50% 5/1/2052 <sup>(e)</sup>  | 213                       | 195            |
| Freddie Mac Pool #SD8220 3.00% 6/1/2052 <sup>(e)</sup>  | 432                       | 381            |
| Freddie Mac Pool #QE4383 4.00% 6/1/2052 <sup>(e)</sup>  | 283                       | 268            |
| Freddie Mac Pool #RA7556 4.50% 6/1/2052 <sup>(e)</sup>  | 688                       | 668            |
| Freddie Mac Pool #SL2621 2.50% 7/1/2052 <sup>(e)</sup>  | 754                       | 639            |
| Freddie Mac Pool #SD5368 2.50% 7/1/2052 <sup>(e)</sup>  | 349                       | 294            |
| Freddie Mac Pool #SD8225 3.00% 7/1/2052 <sup>(e)</sup>  | 138                       | 122            |
| Freddie Mac Pool #SD1406 2.00% 8/1/2052 <sup>(e)</sup>  | 42                        | 34             |
| Freddie Mac Pool #SD8242 3.00% 9/1/2052 <sup>(e)</sup>  | 104                       | 92             |
| Freddie Mac Pool #SD1584 4.50% 9/1/2052 <sup>(e)</sup>  | 157                       | 153            |
| Freddie Mac Pool #QE9222 5.00% 9/1/2052 <sup>(e)</sup>  | 528                       | 524            |
| Freddie Mac Pool #QF0924 5.50% 9/1/2052 <sup>(e)</sup>  | 252                       | 254            |
| Freddie Mac Pool #QF2223 4.00% 10/1/2052 <sup>(e)</sup> | 25                        | 24             |
| Freddie Mac Pool #SD5845 3.50% 11/1/2052 <sup>(e)</sup> | 2,289                     | 2,103          |
| Freddie Mac Pool #SD2948 5.50% 11/1/2052 <sup>(e)</sup> | 96                        | 96             |
| Freddie Mac Pool #SD2602 3.00% 12/1/2052 <sup>(e)</sup> | 22                        | 19             |
| Freddie Mac Pool #SD4116 4.50% 12/1/2052 <sup>(e)</sup> | 407                       | 395            |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>(e)</sup>  | 86                        | 85             |
| Freddie Mac Pool #SD8316 5.50% 4/1/2053 <sup>(e)</sup>  | 458                       | 462            |
| Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>(e)</sup>  | 344                       | 347            |
| Freddie Mac Pool #SD8329 5.00% 6/1/2053 <sup>(e)</sup>  | 29                        | 29             |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(e)</sup>  | 860                       | 868            |
| Freddie Mac Pool #SD3175 6.00% 6/1/2053 <sup>(e)</sup>  | 65                        | 67             |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>(e)</sup>  | 12                        | 13             |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>(e)</sup>  | 10                        | 11             |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>(e)</sup>  | 11                        | 11             |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>(e)</sup>  | 10                        | 10             |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>(e)</sup>  | 7                         | 7              |
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>(e)</sup>  | 6                         | 6              |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>(e)</sup>  | 4                         | 4              |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>(e)</sup>  | 3                         | 3              |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>(e)</sup>  | 28                        | 28             |
| Freddie Mac Pool #SD3432 6.00% 7/1/2053 <sup>(e)</sup>  | 17                        | 17             |
| Freddie Mac Pool #SD8362 5.50% 9/1/2053 <sup>(e)</sup>  | 15                        | 15             |
| Freddie Mac Pool #SD8367 5.50% 10/1/2053 <sup>(e)</sup> | 187                       | 188            |
| Freddie Mac Pool #SD4977 5.00% 11/1/2053 <sup>(e)</sup> | 571                       | 566            |
| Freddie Mac Pool #SD8372 5.50% 11/1/2053 <sup>(e)</sup> | 40                        | 40             |
| Freddie Mac Pool #RJ0326 6.50% 11/1/2053 <sup>(e)</sup> | 7                         | 8              |
| Freddie Mac Pool #SD4693 6.50% 1/1/2054 <sup>(e)</sup>  | 6                         | 6              |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(e)</sup>  | 14                        | 15             |
| Freddie Mac Pool #SD8402 6.00% 2/1/2054 <sup>(e)</sup>  | 888                       | 907            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>(e)</sup>  | USD748                    | \$752          |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>(e)</sup>  | 16                        | 16             |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>(e)</sup>  | 7                         | 7              |
| Freddie Mac Pool #SD5303 6.00% 4/1/2054 <sup>(e)</sup>  | 396                       | 406            |
| Freddie Mac Pool #QI3333 6.00% 4/1/2054 <sup>(e)</sup>  | 8                         | 8              |
| Freddie Mac Pool #SD8426 7.00% 4/1/2054 <sup>(e)</sup>  | 372                       | 392            |
| Freddie Mac Pool #RJ1512 5.50% 5/1/2054 <sup>(e)</sup>  | 253                       | 258            |
| Freddie Mac Pool #SD8432 6.00% 5/1/2054 <sup>(e)</sup>  | 40                        | 41             |
| Freddie Mac Pool #SD5692 6.00% 5/1/2054 <sup>(e)</sup>  | 16                        | 16             |
| Freddie Mac Pool #QI7522 5.50% 6/1/2054 <sup>(e)</sup>  | 77                        | 77             |
| Freddie Mac Pool #RJ1768 5.50% 6/1/2054 <sup>(e)</sup>  | 22                        | 22             |
| Freddie Mac Pool #SD8439 6.00% 6/1/2054 <sup>(e)</sup>  | 1                         | 1              |
| Freddie Mac Pool #QI8872 5.50% 7/1/2054 <sup>(e)</sup>  | 70                        | 71             |
| Freddie Mac Pool #SD8446 5.50% 7/1/2054 <sup>(e)</sup>  | 55                        | 55             |
| Freddie Mac Pool #RJ1964 6.00% 7/1/2054 <sup>(e)</sup>  | 258                       | 268            |
| Freddie Mac Pool #RJ1975 6.00% 7/1/2054 <sup>(e)</sup>  | 223                       | 230            |
| Freddie Mac Pool #SD8447 6.00% 7/1/2054 <sup>(e)</sup>  | 69                        | 71             |
| Freddie Mac Pool #QI8874 6.00% 7/1/2054 <sup>(e)</sup>  | 64                        | 65             |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(e)</sup>  | 15                        | 15             |
| Freddie Mac Pool #SD5896 6.00% 7/1/2054 <sup>(e)</sup>  | 13                        | 13             |
| Freddie Mac Pool #SD8448 6.50% 7/1/2054 <sup>(e)</sup>  | 114                       | 118            |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(e)</sup>  | 128                       | 130            |
| Freddie Mac Pool #RJ2216 6.00% 8/1/2054 <sup>(e)</sup>  | 14                        | 14             |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(e)</sup>  | 8                         | 8              |
| Freddie Mac Pool #RJ2210 6.00% 8/1/2054 <sup>(e)</sup>  | 4                         | 4              |
| Freddie Mac Pool #QJ3296 6.00% 8/1/2054 <sup>(e)</sup>  | 2                         | 2              |
| Freddie Mac Pool #SD8455 6.50% 8/1/2054 <sup>(e)</sup>  | 93                        | 97             |
| Freddie Mac Pool #QJ5645 7.00% 8/1/2054 <sup>(e)</sup>  | 337                       | 355            |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(e)</sup>  | 33                        | 34             |
| Freddie Mac Pool #QJ3725 6.00% 9/1/2054 <sup>(e)</sup>  | 22                        | 22             |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(e)</sup>  | 17                        | 18             |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(e)</sup>  | 15                        | 16             |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(e)</sup>  | 16                        | 16             |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(e)</sup>  | 7                         | 8              |
| Freddie Mac Pool #SD8464 6.50% 9/1/2054 <sup>(e)</sup>  | 37                        | 38             |
| Freddie Mac Pool #SD8470 6.00% 10/1/2054 <sup>(e)</sup> | 92                        | 93             |
| Freddie Mac Pool #RJ2851 4.50% 11/1/2054 <sup>(e)</sup> | 78                        | 75             |
| Freddie Mac Pool #RJ2860 5.00% 11/1/2054 <sup>(e)</sup> | 50                        | 49             |
| Freddie Mac Pool #RJ2917 5.50% 11/1/2054 <sup>(e)</sup> | 58                        | 59             |
| Freddie Mac Pool #RJ2922 6.00% 11/1/2054 <sup>(e)</sup> | 14                        | 14             |
| Freddie Mac Pool #QX1414 5.50% 12/1/2054 <sup>(e)</sup> | 270                       | 271            |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(e)</sup>  | 18                        | 19             |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(e)</sup>  | 391                       | 411            |
| Freddie Mac Pool #RJ3264 4.50% 2/1/2055 <sup>(e)</sup>  | 36                        | 35             |
| Freddie Mac Pool #SL0797 6.00% 2/1/2055 <sup>(e)</sup>  | 153                       | 157            |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(e)</sup>  | 74                        | 76             |
| Freddie Mac Pool #SD8515 5.50% 3/1/2055 <sup>(e)</sup>  | 7                         | 7              |
| Freddie Mac Pool #SD8516 6.00% 3/1/2055 <sup>(e)</sup>  | 84                        | 86             |
| Freddie Mac Pool #SD8517 6.50% 3/1/2055 <sup>(e)</sup>  | 112                       | 116            |
| Freddie Mac Pool #SL1094 5.00% 4/1/2055 <sup>(e)</sup>  | 12                        | 12             |
| Freddie Mac Pool #SL1416 6.00% 4/1/2055 <sup>(e)</sup>  | 343                       | 349            |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(e)</sup>  | 255                       | 260            |
| Freddie Mac Pool #SD8532 5.00% 5/1/2055 <sup>(e)</sup>  | 19                        | 19             |
| Freddie Mac Pool #SD8534 6.00% 5/1/2055 <sup>(e)</sup>  | 32                        | 33             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Freddie Mac Pool #RQ0012 5.00% 6/1/2055 <sup>(e)</sup>   | USD14                     | \$ 14          |
| Freddie Mac Pool #RQ0015 6.50% 6/1/2055 <sup>(e)</sup>   | 466                       | 483            |
| Freddie Mac Pool #QY4677 6.50% 6/1/2055 <sup>(e)</sup>   | 226                       | 234            |
| Freddie Mac Pool #SL4069 7.00% 6/1/2055 <sup>(e)</sup>   | 381                       | 401            |
| Freddie Mac Pool #RQ0026 5.00% 7/1/2055 <sup>(e)</sup>   | 482                       | 476            |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(e)</sup>   | 215                       | 217            |
| Freddie Mac Pool #RQ0028 6.00% 7/1/2055 <sup>(e)</sup>   | 288                       | 294            |
| Freddie Mac Pool #SL2625 6.50% 7/1/2055 <sup>(e)</sup>   | 119                       | 123            |
| Freddie Mac Pool #RQ0041 6.00% 8/1/2055 <sup>(e)</sup>   | 3                         | 3              |
| Freddie Mac Pool #RJ5151 6.50% 8/1/2055 <sup>(e)</sup>   | 345                       | 357            |
| Freddie Mac Pool #RQ0049 5.50% 9/1/2055 <sup>(e)</sup>   | 1                         | 1              |
| Freddie Mac Pool #RQ0050 6.00% 9/1/2055 <sup>(e)</sup>   | 33                        | 34             |
| Freddie Mac Pool #RQ0058 6.50% 10/1/2055 <sup>(e)</sup>  | 220                       | 228            |
| Freddie Mac Pool #RJ6300 6.50% 1/1/2056 <sup>(e)</sup>   | 183                       | 189            |
| Freddie Mac, Series K156, Class A2, Multi Family, 4.43% 2/25/2033 <sup>(e)(f)</sup>                              | 160                       | 160            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>(e)</sup>         | 82                        | 78             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>(e)</sup>         | 173                       | 163            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>(e)(f)</sup>      | 165                       | 157            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>(e)(f)</sup>      | 77                        | 71             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 <sup>(e)</sup>         | 64                        | 59             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>(e)(f)</sup>      | 12                        | 12             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MT, 3.50% 7/25/2058 <sup>(e)</sup>         | 798                       | 722            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MA, 3.50% 7/25/2058 <sup>(e)</sup>         | 260                       | 253            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/26/2058 <sup>(e)</sup>         | 414                       | 401            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MA, 3.50% 10/25/2058 <sup>(e)</sup>        | 11                        | 11             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MT, 3.50% 10/25/2058 <sup>(e)</sup>        | 8                         | 7              |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>(e)</sup> | 625                       | 613            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-2, Class A1C, 2.75% 9/25/2029 <sup>(e)</sup> | 898                       | 861            |
| Government National Mortgage Assn. 4.50% 4/1/2056 <sup>(e)(g)</sup>  | 48                        | 46             |
| Government National Mortgage Assn. Pool #MA5764 4.50% 2/20/2049 <sup>(e)</sup>                                   | 147                       | 145            |
| Government National Mortgage Assn. Pool #MA8267 4.00% 9/20/2052 <sup>(e)</sup>                                   | 2,589                     | 2,451          |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>(e)</sup>                                  | 54                        | 52             |
| Government National Mortgage Assn. Pool #MA8723 4.00% 3/20/2053 <sup>(e)</sup>                                   | 195                       | 184            |
| Government National Mortgage Assn. Pool #MA8947 5.00% 6/20/2053 <sup>(e)</sup>                                   | 348                       | 347            |
| Government National Mortgage Assn. Pool #MA9016 5.00% 7/20/2053 <sup>(e)</sup>                                   | 938                       | 933            |
| Government National Mortgage Assn. Pool #MA9776 4.00% 7/20/2054 <sup>(e)</sup>                                   | 24                        | 23             |
| Government National Mortgage Assn. Pool #MB0205 5.50% 2/20/2055 <sup>(e)</sup>                                   | 394                       | 397            |
| Government National Mortgage Assn. Pool #MB0259 5.50% 3/20/2055 <sup>(e)</sup>                                   | 85                        | 86             |
| Government National Mortgage Assn. Pool #694836 5.685% 9/20/2059 <sup>(e)</sup>                                  | _(c)                      | _(c)           |
| Government National Mortgage Assn. Pool #725893 5.20% 9/20/2064 <sup>(e)</sup>                                   | _(c)                      | _(c)           |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(e)(g)</sup>  | 682                       | 549            |
| Uniform Mortgage-Backed Security 2.50% 4/1/2056 <sup>(e)(g)</sup>  | 1,109                     | 933            |
| Uniform Mortgage-Backed Security 3.00% 4/1/2056 <sup>(e)(g)</sup>  | 1,912                     | 1,679          |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(e)(g)</sup>  | 1,256                     | 1,152          |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(e)(g)</sup>  | 1,546                     | 1,459          |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(e)(g)</sup>  | 894                       | 863            |
| Uniform Mortgage-Backed Security 5.00% 4/1/2056 <sup>(e)(g)</sup>  | 1,987                     | 1,960          |
| Uniform Mortgage-Backed Security 5.50% 4/1/2056 <sup>(e)(g)</sup>  | 1,556                     | 1,563          |
| Uniform Mortgage-Backed Security 6.00% 4/1/2056 <sup>(e)(g)</sup>  | 328                       | 334            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(e)(g)</sup>  | 1,212                     | 976            |
| Uniform Mortgage-Backed Security 2.50% 5/1/2056 <sup>(e)(g)</sup>  | 937                       | 787            |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(e)(g)</sup>  | 1,878                     | 1,771          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Uniform Mortgage-Backed Security 5.50% 5/1/2056 <sup>(e)(g)</sup> | USD41                     | \$ 41          |
| Uniform Mortgage-Backed Security 6.00% 5/1/2056 <sup>(e)(g)</sup> | 154                       | 157            |
|   |                           | <u>75,826</u>  |

## Collateralized mortgage-backed obligations (privately originated) 0.50%

|  |       |       |
|--|-------|-------|
| Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>(e)(f)(h)</sup>  | 69    | 63    |
| Atlas SP, Series 2024-RPL1, Class A1, 3.85% 4/25/2064 (4.85% on 8/1/2028) <sup>(e)(h)(i)</sup>   | 480   | 467   |
| BINOM Securitization Trust, Series 2022-RPL1, Class A1, 3.00% 2/25/2061 <sup>(e)(f)(h)</sup>   | 55    | 51    |
| Cascade Funding Mortgage Trust, Series 2024-HB15, Class A, 4.00% 8/25/2034 <sup>(e)(f)(h)</sup>  | 130   | 130   |
| Cascade Funding Mortgage Trust, Series 2024-RM5, Class A, 4.00% 10/25/2054 <sup>(e)(f)(h)</sup>  | 354   | 346   |
| CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>(e)(f)(h)</sup>   | 128   | 122   |
| Citigroup Mortgage Loan Trust, Inc., Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 <sup>(e)(f)(h)</sup>  | 5     | 4     |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1, (30-day Average USD-SOFR + 1.90%) 5.562%<br>6/25/2043 <sup>(e)(f)(h)</sup>                    | 163   | 163   |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M1, (30-day Average USD-SOFR + 1.70%) 5.362%<br>7/25/2043 <sup>(e)(f)(h)</sup>                    | 48    | 48    |
| Connecticut Avenue Securities Trust, Series 2024-R04, Class 1M1, (30-day Average USD-SOFR + 1.10%) 4.762%<br>5/25/2044 <sup>(e)(f)(h)</sup>                    | 19    | 19    |
| Connecticut Avenue Securities Trust, Series 2024-R06, Class 1M2, (30-day Average USD-SOFR + 1.60%) 5.262%<br>9/25/2044 <sup>(e)(f)(h)</sup>                    | 70    | 70    |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A, (30-day Average<br>USD-SOFR + 2.15%) 5.812% 9/25/2042 <sup>(e)(f)(h)</sup>  | 5     | 5     |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1B, (30-day Average<br>USD-SOFR + 3.70%) 7.362% 9/25/2042 <sup>(e)(f)(h)</sup>  | 64    | 66    |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA2, Class M1, (30-day Average<br>USD-SOFR + 1.20%) 4.862% 5/25/2044 <sup>(e)(f)(h)</sup>   | 133   | 133   |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA3, Class M2, (30-day Average<br>USD-SOFR + 1.45%) 5.112% 10/25/2044 <sup>(e)(f)(h)</sup>  | 46    | 47    |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2019-DNA3, Class B2, (30-day Average<br>USD-SOFR + 8.264%) 11.926% 7/25/2049 <sup>(e)(f)(h)</sup> | 1,500 | 1,664 |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-HQA2, Class B2, (30-day Average<br>USD-SOFR + 7.714%) 11.376% 3/25/2050 <sup>(e)(f)(h)</sup> | 610   | 733   |
| GCAT Trust, Series 2024-NQM2, Class A1, 6.085% 6/25/2059 (7.359% on 5/1/2028) <sup>(e)(h)(i)</sup>   | 71    | 72    |
| Home Partners of America Trust, Series 2022-1, Class A, 3.93% 4/17/2039 <sup>(e)(h)</sup>  | 44    | 43    |
| HOMES Trust, Series 2024-NQM1, Class A1, 5.915% 7/25/2069 (6.915% on 7/1/2028) <sup>(e)(h)(i)</sup>  | 626   | 632   |
| Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 5.75% 4/25/2061 <sup>(e)(h)</sup>  | 53    | 53    |
| Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 6.25% 7/25/2067 <sup>(e)(h)</sup>  | 88    | 88    |
| MFRA Trust, Series 2024-NQM2, Class A1, 5.272% 8/25/2069 (6.272% on 8/1/2028) <sup>(e)(h)(i)</sup>   | 322   | 322   |
| Morgan Stanley Residential Mortgage Loan Trust, Series 2024-NQM2, Class A1, 6.386% 5/25/2069 (7.386% on<br>5/1/2028) <sup>(e)(h)(i)</sup>                      | 89    | 90    |
| Onslow Bay Financial Mortgage Loan Trust, Series 2024-HYB1, Class A1, 3.64% 3/25/2053 <sup>(e)(f)(h)</sup>   | 134   | 134   |
| Onslow Bay Financial, LLC, Series 2024-NQM7, Class A1, 6.243% 3/25/2064 (7.243% on 4/1/2028) <sup>(e)(h)(i)</sup>  | 128   | 129   |
| Onslow Bay Financial, LLC, Series 2024-NQM8, Class A1, 6.233% 5/25/2064 (7.233% on 5/1/2028) <sup>(e)(h)(i)</sup>  | 284   | 287   |
| Onslow Bay Financial, LLC, Series 2024-NQM11, Class A1, 5.875% 6/25/2064 (6.825% on 7/1/2028) <sup>(e)(h)(i)</sup>   | 737   | 743   |
| Progress Residential Trust, Series 2024-SFR5, Class B, 3.25% 8/9/2029 <sup>(e)(h)</sup>  | 554   | 523   |
| Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 <sup>(e)(h)</sup>   | 95    | 94    |
| Starwood Mortgage Residential Trust, Series 2024-SFR4, Class A, (1-month USD CME Term SOFR + 1.75%)<br>5.423% 10/17/2041 <sup>(e)(f)(h)</sup>                  | 140   | 140   |
| Towd Point Mortgage Trust, Series 2017-6, Class A1, 2.75% 10/25/2057 <sup>(e)(f)(h)</sup>  | 11    | 11    |
| Towd Point Mortgage Trust, Series 2018-2, Class A1, 3.25% 3/25/2058 <sup>(e)(f)(h)</sup>   | 9     | 9     |
| Towd Point Mortgage Trust, Series 2018-5, Class A1A, 3.25% 7/25/2058 <sup>(e)(f)(h)</sup>  | 4     | 4     |
| Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 <sup>(e)(h)</sup>   | 291   | 265   |
| Treehouse Park Improvement Association No.1 9.75% 12/1/2033 <sup>(b)(h)(j)</sup>   | 100   | 96    |
| Tricon Residential Trust, Series 2021-SFR1, Class A, 1.943% 7/17/2038 <sup>(e)(h)</sup>  | 195   | 193   |

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

## Mortgage-backed obligations (continued)

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

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Tricon Residential Trust, Series 2024-SFR2, Class A, 4.75% 6/17/2040 <sup>(e)(h)</sup>                          | USD166                    | \$ 165         |
| Verus Securitization Trust, Series 2024-4, Class A1, 6.218% 6/25/2069 (7.218% on 5/1/2028) <sup>(e)(h)(i)</sup> | 58                        | 59             |
| Verus Securitization Trust, Series 2024-8, Class A1, 5.364% 10/25/2069 <sup>(e)(f)(h)</sup>                     | 78                        | 78             |
|   |                           | <u>8,361</u>   |

## Commercial mortgage-backed securities 0.48%

|   |       |               |
|---|-------|---------------|
| Atrium Hotel Portfolio Trust, Series 2024-ATRM, Class A, 5.049% 11/10/2029 <sup>(e)(f)(h)</sup>   | 296   | 299           |
| Benchmark Mortgage Trust, Series 2024-V5, Class AM, 6.417% 1/10/2057 <sup>(e)(f)</sup>  | 41    | 43            |
| BMO Mortgage Trust, Series 2024-5C5, Class AS, 6.364% 2/15/2057 <sup>(e)(f)</sup>   | 122   | 127           |
| BX Commercial Mortgage Trust, Series 2021-ACNT, Class C, (1-month USD CME Term SOFR + 1.614%) 5.287%<br>11/15/2038 <sup>(e)(f)(h)</sup>         | 75    | 75            |
| BX Trust, Series 2024-KING, Class A, (1-month USD CME Term SOFR + 1.541%) 5.214% 5/15/2034 <sup>(e)(f)(h)</sup>                                 | 106   | 106           |
| BX Trust, Series 2022-IND, Class A, (1-month USD CME Term SOFR + 1.491%) 5.164% 4/15/2037 <sup>(e)(f)(h)</sup>                                  | 68    | 68            |
| BX Trust, Series 2024-BIO2, Class A, 5.413% 8/13/2041 <sup>(e)(f)(h)</sup>  | 590   | 590           |
| BX Trust, Series 2024-AIRC, Class A, (1-month USD CME Term SOFR + 1.691%) 5.364% 8/15/2041 <sup>(e)(f)(h)</sup>                                 | 157   | 157           |
| BX Trust, Series 2025-VOLT, Class A, (1-month USD CME Term SOFR + 1.70%) 5.373% 12/15/2044 <sup>(e)(f)(h)</sup>                                 | 732   | 731           |
| CALI Mortgage Trust, Series 24-SUN, Class A, (1-month USD CME Term SOFR + 1.89%) 5.56% 7/15/2041 <sup>(e)(f)(h)</sup>                           | 100   | 100           |
| CART, Series 2024-DFW1, Class A, (1-month USD CME Term SOFR + 1.642%) 5.314% 8/15/2041 <sup>(e)(f)(h)</sup>                                     | 120   | 119           |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(e)(f)(h)</sup>  | 237   | 242           |
| DATA 2023-CNTR Mortgage Trust, Series 2023-CNTR, Class A, 5.728% 8/12/2043 <sup>(e)(f)(h)</sup>   | 574   | 578           |
| Ellington Financial Mortgage Trust, Series 2026-NQM4, Class A1, 5.466% 4/25/2071 <sup>(e)(f)(h)</sup>   | 1,000 | 1,001         |
| Elm CLO, Ltd., Series 2024-ELM, Class B10, 6.195% 6/10/2039 <sup>(e)(f)(h)</sup>  | 213   | 214           |
| ELM Trust 2024, Series 2024-ELM, Class B15, 6.195% 6/10/2039 <sup>(e)(f)(h)</sup>   | 191   | 192           |
| ELM Trust 2024, Series 2024-ELM, Class C15, 6.396% 6/10/2039 <sup>(e)(f)(h)</sup>   | 133   | 133           |
| ELM Trust 2024, Series 2024-ELM, Class C10, 6.396% 6/10/2039 <sup>(e)(f)(h)</sup>   | 120   | 120           |
| ELM Trust 2024, Series 2024-ELM, Class D10, 6.847% 6/10/2039 <sup>(e)(f)(h)</sup>   | 100   | 100           |
| ELM Trust 2024, Series 2024-ELM, Class D15, 6.897% 6/10/2039 <sup>(e)(f)(h)</sup>   | 100   | 100           |
| FIVE Mortgage Trust, Series 2023-V1, Class A3, 5.668% 2/10/2056 <sup>(e)(f)</sup>   | 73    | 74            |
| GS Mortgage Securities Trust, Series 2024-70P, Class A, 5.487% 3/10/2041 <sup>(e)(f)(h)</sup>   | 592   | 597           |
| Houston Galleria Mall Trust, Series 2025-HGLR, Class A, 5.644% 2/5/2045 <sup>(e)(f)(h)</sup>  | 329   | 337           |
| HTL Commercial Mortgage Trust, Series 2024-T53, Class A, 6.072% 5/10/2039 <sup>(e)(f)(h)</sup>  | 100   | 101           |
| HTL Commercial Mortgage Trust, Series 2024-T53, Class B, 6.774% 5/10/2039 <sup>(e)(f)(h)</sup>  | 243   | 245           |
| Hudson Yards Mortgage Trust, Series 2025-SPRL, Class A, 5.649% 1/13/2040 <sup>(e)(f)(h)</sup>   | 541   | 554           |
| Multifamily Connecticut Avenue Securities, Series 2024-01, Class M7, (30-day Average USD-SOFR + 2.75%)<br>6.412% 7/25/2054 <sup>(e)(f)(h)</sup> | 108   | 109           |
| NYC Commercial Mortgage Trust, Series 2025-28L, Class A, 4.824% 11/5/2038 <sup>(e)(f)(h)</sup>  | 312   | 311           |
| SWCH Commercial Mortgage Trust, Series 2025-DATA, Class D, (1-month USD CME Term SOFR + 2.591%)<br>6.314% 2/15/2042 <sup>(e)(f)(h)</sup>        | 597   | 589           |
|   |       | <u>8,012</u>  |
| <b>Total mortgage-backed obligations</b>  |       | <u>92,199</u> |

## Corporate bonds and notes 3.70%

## Financials 0.66%

|   |     |     |
|---|-----|-----|
| American Express Co. 5.085% 1/30/2031 (USD-SOFR + 1.02% on 1/30/2030) <sup>(i)</sup>    | 50  | 51  |
| American Express Co. 5.442% 1/30/2036 (USD-SOFR + 1.32% on 1/30/2035) <sup>(i)</sup>    | 28  | 29  |
| American International Group, Inc. 4.85% 5/7/2030                                       | 685 | 692 |
| American International Group, Inc. 5.125% 3/27/2033                                     | 17  | 17  |
| Aon Corp. 5.35% 2/28/2033   | 15  | 15  |
| Aon North America, Inc. 5.45% 3/1/2034  | 6   | 6   |
| Arthur J. Gallagher & Co. 4.85% 12/15/2029  | 125 | 126 |
| Arthur J. Gallagher & Co. 5.00% 2/15/2032   | 50  | 50  |
| Bank of America Corp. 1.922% 10/24/2031 (USD-SOFR + 1.37% on 10/24/2030) <sup>(i)</sup> | 22  | 20  |
| Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>(i)</sup>   | 238 | 210 |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Bank of America Corp. 5.288% 4/25/2034 (USD-SOFR + 1.91% on 4/25/2033) <sup>(i)</sup>   | USD118                    | \$120          |
| Bank of America Corp. 5.045% 2/6/2037 (USD-SOFR + 1.13% on 2/6/2036) <sup>(i)</sup>   | 75                        | 74             |
| BPCE SA 4.76% 1/13/2032 (USD-SOFR + 1.267% on 1/13/2031) <sup>(h)(i)</sup>  | 595                       | 587            |
| CaixaBank SA 5.673% 3/15/2030 (USD-SOFR + 1.78% on 3/15/2029) <sup>(h)(i)</sup>   | 400                       | 411            |
| CaixaBank SA 6.037% 6/15/2035 (USD-SOFR + 2.26% on 9/15/2034) <sup>(h)(i)</sup>   | 200                       | 208            |
| Capital One Financial Corp. 6.377% 6/8/2034 (USD-SOFR + 2.86% on 6/8/2033) <sup>(i)</sup>   | 45                        | 47             |
| Capital One Financial Corp. 6.051% 2/1/2035 (USD-SOFR + 2.26% on 2/1/2034) <sup>(i)</sup>   | 95                        | 98             |
| Chubb INA Holdings, LLC 5.00% 3/15/2034   | 35                        | 35             |
| Citigroup, Inc. 2.976% 11/5/2030 (USD-SOFR + 1.422% on 11/5/2029) <sup>(i)</sup>  | 86                        | 81             |
| Citigroup, Inc. 3.057% 1/25/2033 (USD-SOFR + 1.351% on 1/25/2032) <sup>(i)</sup>  | 35                        | 32             |
| Citigroup, Inc. 6.02% 1/24/2036 (USD-SOFR + 1.83% on 1/24/2035) <sup>(i)</sup>  | 44                        | 45             |
| Citigroup, Inc. 5.333% 3/27/2036 (USD-SOFR + 1.465% on 3/27/2035) <sup>(i)</sup>  | 55                        | 55             |
| Coinbase Global, Inc. 3.625% 10/1/2031 <sup>(h)</sup>   | 200                       | 169            |
| Corebridge Financial, Inc. 3.85% 4/5/2029   | 180                       | 176            |
| Corebridge Financial, Inc. 3.90% 4/5/2032   | 32                        | 30             |
| Corebridge Financial, Inc. 4.35% 4/5/2042   | 7                         | 6              |
| Danske Bank AS 4.298% 4/1/2028 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 4/1/2027) <sup>(h)(i)</sup>                       | 200                       | 200            |
| Danske Bank AS 4.662% 3/27/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 3/27/2028) <sup>(h)(i)</sup>                     | 651                       | 653            |
| Deutsche Bank AG 6.819% 11/20/2029 (USD-SOFR + 2.51% on 11/20/2028) <sup>(i)</sup>  | 300                       | 315            |
| Deutsche Bank AG 4.999% 9/11/2030 (USD-SOFR + 1.70% on 9/11/2029) <sup>(i)</sup>  | 150                       | 151            |
| Fifth Third Bancorp 6.339% 7/27/2029 (USD-SOFR + 2.34% on 7/27/2028) <sup>(i)</sup>   | 5                         | 5              |
| Goldman Sachs Group, Inc. 4.937% 4/23/2028 (USD-SOFR + 1.319% on 4/23/2027) <sup>(i)</sup>  | 45                        | 45             |
| Goldman Sachs Group, Inc. 5.727% 4/25/2030 (USD-SOFR + 1.265% on 4/25/2029) <sup>(i)</sup>  | 60                        | 62             |
| Goldman Sachs Group, Inc. 4.369% 10/21/2031 (USD-SOFR + 1.06% on 10/21/2030) <sup>(i)</sup>   | 40                        | 39             |
| ION Platform Finance US, Inc. 4.625% 5/1/2028 <sup>(h)</sup>  | 377                       | 352            |
| ION Platform Finance US, Inc. 5.00% 5/1/2028 <sup>(h)</sup>   | 200                       | 187            |
| ION Platform Finance US, Inc. 8.75% 5/1/2029 <sup>(h)</sup>   | 113                       | 105            |
| JPMorgan Chase & Co. 4.979% 7/22/2028 (USD-SOFR + 0.93% on 7/22/2027) <sup>(i)</sup>  | 65                        | 65             |
| JPMorgan Chase & Co. 5.581% 4/22/2030 (USD-SOFR + 1.16% on 4/22/2029) <sup>(i)</sup>  | 50                        | 52             |
| JPMorgan Chase & Co. 4.995% 7/22/2030 (USD-SOFR + 1.125% on 7/22/2029) <sup>(i)</sup>   | 198                       | 201            |
| JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>(i)</sup>   | 20                        | 18             |
| JPMorgan Chase & Co. 2.545% 11/8/2032 (USD-SOFR + 1.18% on 11/8/2031) <sup>(i)</sup>  | 52                        | 46             |
| JPMorgan Chase & Co. 5.294% 7/22/2035 (USD-SOFR + 1.46% on 7/22/2034) <sup>(i)</sup>  | 328                       | 332            |
| JPMorgan Chase & Co. 5.572% 4/22/2036 (USD-SOFR + 1.68% on 4/22/2035) <sup>(i)</sup>  | 412                       | 425            |
| Marsh & McLennan Cos., Inc. 5.00% 3/15/2035   | 25                        | 25             |
| Marsh & McLennan Cos., Inc. 5.40% 3/15/2055   | 25                        | 24             |
| Mastercard, Inc. 4.875% 3/9/2028  | 31                        | 32             |
| Mitsubishi UFJ Financial Group, Inc., 4.505% 1/14/2032 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.80% on 1/14/2031) <sup>(i)</sup> | 590                       | 582            |
| Morgan Stanley 5.652% 4/13/2028 (USD-SOFR + 1.01% on 4/13/2027) <sup>(i)</sup>  | 25                        | 25             |
| Morgan Stanley 4.994% 4/12/2029 (USD-SOFR + 1.38% on 4/12/2028) <sup>(i)</sup>  | 10                        | 10             |
| Morgan Stanley 5.656% 4/18/2030 (USD-SOFR + 1.26% on 4/18/2029) <sup>(i)</sup>  | 140                       | 144            |
| Morgan Stanley 4.654% 10/18/2030 (USD-SOFR + 1.10% on 10/18/2029) <sup>(i)</sup>  | 488                       | 488            |
| Morgan Stanley 5.424% 7/21/2034 (USD-SOFR + 1.88% on 7/21/2033) <sup>(i)</sup>  | 35                        | 36             |
| Morgan Stanley 4.892% 10/22/2036 (USD-SOFR + 1.314% on 10/22/2035) <sup>(i)</sup>   | 129                       | 125            |
| Morgan Stanley 5.073% 1/30/2037 (USD-SOFR + 1.184% on 1/30/2036) <sup>(i)</sup>   | 51                        | 50             |
| Navient Corp. 5.00% 3/15/2027   | 150                       | 147            |
| Navient Corp. 5.625% 8/1/2033   | 360                       | 281            |
| New York Life Global Funding 3.00% 1/10/2028 <sup>(h)</sup>   | 150                       | 147            |
| OneMain Finance Corp. 6.625% 5/15/2029  | 540                       | 541            |
| Osaic Holdings, Inc. 6.75% 8/1/2032 <sup>(h)</sup>  | 25                        | 25             |
| PNC Financial Services Group, Inc. 5.582% 6/12/2029 (USD-SOFR + 1.841% on 6/12/2028) <sup>(i)</sup>   | 50                        | 51             |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Ryan Specialty, LLC 5.875% 8/1/2032 <sup>(h)</sup>  | USD100                    | \$ 99          |
| Sumisho Air Lease Corp. 4.40% 3/24/2028 <sup>(h)</sup>  | 15                        | 15             |
| Sumisho Air Lease Corp. 4.50% 3/24/2029 <sup>(h)</sup>  | 15                        | 15             |
| Sumisho Air Lease Corp. 4.85% 3/24/2031 <sup>(h)</sup>  | 55                        | 54             |
| Sumisho Air Lease Corp. 5.50% 3/24/2036 <sup>(h)</sup>  | 5                         | 5              |
| Sumitomo Mitsui Financial Group, Inc. 4.494% 1/15/2032 (USD-SOFR + 1.02% on 1/15/2031) <sup>(i)</sup> | 216                       | 213            |
| Truist Financial Corp. 5.435% 1/24/2030 (USD-SOFR + 1.62% on 1/24/2029) <sup>(i)</sup>                | 11                        | 11             |
| Truist Financial Corp. 5.153% 8/5/2032 (USD-SOFR + 1.571% on 8/5/2031) <sup>(i)</sup>                 | 50                        | 51             |
| Truist Financial Corp. 5.867% 6/8/2034 (USD-SOFR + 2.361% on 6/8/2033) <sup>(i)</sup>                 | 10                        | 10             |
| Truist Financial Corp. 5.711% 1/24/2035 (USD-SOFR + 1.922% on 1/24/2034) <sup>(i)</sup>               | 40                        | 41             |
| Truist Financial Corp. 4.964% 10/23/2036 (USD-SOFR + 1.395% on 10/23/2035) <sup>(i)</sup>             | 97                        | 94             |
| U.S. Bancorp 5.775% 6/12/2029 (USD-SOFR + 2.02% on 6/12/2028) <sup>(i)</sup>                          | 70                        | 72             |
| U.S. Bancorp 5.384% 1/23/2030 (USD-SOFR + 1.56% on 1/23/2029) <sup>(i)</sup>                          | 85                        | 87             |
| UBS Group AG 5.617% 9/13/2030 (1-year USD-ICE SOFR Swap + 1.34% on 9/13/2029) <sup>(h)(i)</sup>       | 200                       | 206            |
| UBS Group AG 4.194% 4/1/2031 (USD-SOFR + 3.73% on 4/1/2030) <sup>(h)(i)</sup>                         | 374                       | 366            |
| Wells Fargo & Co. 5.707% 4/22/2028 (USD-SOFR + 1.07% on 4/22/2027) <sup>(i)</sup>                     | 98                        | 99             |
| Wells Fargo & Co. 5.15% 4/23/2031 (USD-SOFR + 1.50% on 4/23/2030) <sup>(i)</sup>                      | 55                        | 56             |
| Wells Fargo & Co. 6.491% 10/23/2034 (USD-SOFR + 2.06% on 10/23/2033) <sup>(i)</sup>                   | 104                       | 113            |
| Wells Fargo & Co. 5.605% 4/23/2036 (USD-SOFR + 1.74% on 4/23/2035) <sup>(i)</sup>                     | 80                        | 82             |
|   |                           | <u>11,065</u>  |

## Communication services 0.53%

|  |          |       |
|--|----------|-------|
| Alphabet, Inc. 4.375% 11/15/2032                         | 22       | 22    |
| Alphabet, Inc. 4.40% 2/15/2033                           | 12       | 12    |
| Alphabet, Inc. 4.70% 11/15/2035                          | 28       | 28    |
| Alphabet, Inc. 4.80% 2/15/2036                           | 153      | 152   |
| Alphabet, Inc. 5.65% 2/15/2056                           | 14       | 14    |
| America Movil, SAB de CV, 8.46% 12/18/2036               | MXN1,300 | 65    |
| AT&T, Inc. 4.75% 4/30/2033                               | USD869   | 861   |
| AT&T, Inc. 5.40% 2/15/2034                               | 107      | 110   |
| AT&T, Inc. 3.50% 6/1/2041                                | 75       | 58    |
| CCO Holdings, LLC 4.75% 2/1/2032 <sup>(h)</sup>          | 25       | 23    |
| CCO Holdings, LLC 7.00% 2/1/2033 <sup>(h)</sup>          | 440      | 442   |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(h)</sup>         | 1,195    | 1,023 |
| CCO Holdings, LLC 7.375% 2/1/2036 <sup>(h)</sup>         | 470      | 469   |
| Charter Communications Operating, LLC 6.10% 6/1/2029     | 41       | 43    |
| Charter Communications Operating, LLC 6.55% 6/1/2034     | 37       | 39    |
| Charter Communications Operating, LLC 5.85% 12/1/2035    | 297      | 292   |
| Charter Communications Operating, LLC 4.80% 3/1/2050     | 56       | 41    |
| Charter Communications Operating, LLC 5.25% 4/1/2053     | 67       | 53    |
| Charter Communications Operating, LLC 6.70% 12/1/2055    | 59       | 56    |
| Discovery Communications, LLC 3.625% 5/15/2030           | 117      | 100   |
| EchoStar Corp. 10.75% 11/30/2029                         | 64       | 69    |
| EchoStar Corp. 6.75% Cash 11/30/2030 <sup>(k)</sup>      | 313      | 316   |
| Lindblad Expeditions, LLC 7.00% 9/15/2030 <sup>(h)</sup> | 195      | 199   |
| Meta Platforms, Inc. 4.30% 8/15/2029                     | 40       | 40    |
| Meta Platforms, Inc. 4.75% 8/15/2034                     | 53       | 53    |
| Meta Platforms, Inc. 4.875% 11/15/2035                   | 325      | 319   |
| Meta Platforms, Inc. 5.50% 11/15/2045                    | 134      | 127   |
| Meta Platforms, Inc. 5.40% 8/15/2054                     | 29       | 26    |
| Meta Platforms, Inc. 5.625% 11/15/2055                   | 287      | 269   |
| Meta Platforms, Inc. 5.55% 8/15/2064                     | 40       | 36    |
| Meta Platforms, Inc. 5.75% 11/15/2065                    | 138      | 128   |
| Nexstar Media, Inc. 6.50% 9/15/2033 <sup>(h)</sup>       | 287      | 289   |

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

## Corporate bonds and notes (continued)

## Communication services (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Nexstar Media, Inc. 7.25% 4/15/2034 <sup>(h)</sup>             | USD100                    | \$ 100         |
| SBA Tower Trust 1.631% 11/15/2026 <sup>(h)</sup>               | 253                       | 249            |
| Sirius XM Radio, LLC 4.00% 7/15/2028 <sup>(h)</sup>            | 780                       | 753            |
| Snap, Inc. 6.875% 3/1/2033 <sup>(h)</sup>                      | 200                       | 189            |
| T-Mobile USA, Inc. 3.875% 4/15/2030                            | 625                       | 609            |
| T-Mobile USA, Inc. 2.55% 2/15/2031                             | 203                       | 185            |
| T-Mobile USA, Inc. 6.00% 6/15/2054                             | 69                        | 68             |
| Univision Communications, Inc. 7.375% 6/30/2030 <sup>(h)</sup> | 340                       | 333            |
| Verizon Communications, Inc. 1.75% 1/20/2031                   | 142                       | 125            |
| WarnerMedia Holdings, Inc. 4.054% 3/15/2029                    | 300                       | 285            |
| WarnerMedia Holdings, Inc. 5.05% 3/15/2042                     | 293                       | 194            |
|  |                           | <u>8,864</u>   |

## Health care 0.43%

|  |     |     |
|--|-----|-----|
| AbbVie, Inc. 4.125% 3/15/2031                        | 14  | 14  |
| AbbVie, Inc. 4.40% 3/15/2033                         | 28  | 27  |
| AbbVie, Inc. 5.05% 3/15/2034                         | 175 | 178 |
| AbbVie, Inc. 4.75% 3/15/2036                         | 98  | 96  |
| AbbVie, Inc. 5.35% 3/15/2044                         | 25  | 24  |
| AbbVie, Inc. 5.40% 3/15/2054                         | 240 | 229 |
| AbbVie, Inc. 5.55% 3/15/2056                         | 26  | 25  |
| AbbVie, Inc. 5.50% 3/15/2064                         | 25  | 24  |
| Accendra Health, Inc. 4.50% 3/31/2029 <sup>(h)</sup> | 300 | 181 |
| Accendra Health, Inc. 6.625% 4/1/2030 <sup>(h)</sup> | 105 | 50  |
| Amgen, Inc. 5.15% 3/2/2028                           | 55  | 56  |
| Amgen, Inc. 4.05% 8/18/2029                          | 100 | 99  |
| Amgen, Inc. 5.25% 3/2/2030                           | 124 | 127 |
| Amgen, Inc. 4.20% 2/19/2031                          | 334 | 329 |
| Amgen, Inc. 4.20% 3/1/2033                           | 133 | 128 |
| Amgen, Inc. 5.25% 3/2/2033                           | 71  | 73  |
| Amgen, Inc. 4.85% 2/19/2036                          | 187 | 184 |
| Amgen, Inc. 5.60% 3/2/2043                           | 105 | 104 |
| Amgen, Inc. 4.20% 2/22/2052                          | 19  | 15  |
| Amgen, Inc. 4.875% 3/1/2053                          | 25  | 22  |
| Amgen, Inc. 5.65% 3/2/2053                           | 37  | 36  |
| Amgen, Inc. 5.75% 3/2/2063                           | 85  | 82  |
| AstraZeneca Finance, LLC 5.00% 2/26/2034             | 50  | 51  |
| Baxter International, Inc. 4.45% 2/15/2029           | 271 | 268 |
| Baxter International, Inc. 4.90% 12/15/2030          | 338 | 334 |
| Baxter International, Inc. 3.132% 12/1/2051          | 25  | 14  |
| Bristol-Myers Squibb Co. 5.10% 2/22/2031             | 260 | 267 |
| Bristol-Myers Squibb Co. 5.20% 2/22/2034             | 295 | 303 |
| Bristol-Myers Squibb Co. 5.50% 2/22/2044             | 25  | 25  |
| Bristol-Myers Squibb Co. 5.55% 2/22/2054             | 325 | 313 |
| Cencora, Inc. 4.60% 2/13/2033                        | 50  | 49  |
| Cencora, Inc. 4.90% 2/13/2036                        | 31  | 30  |
| Centene Corp. 4.625% 12/15/2029                      | 530 | 503 |
| Centene Corp. 2.625% 8/1/2031                        | 40  | 33  |
| CVS Health Corp. 5.125% 2/21/2030                    | 50  | 51  |
| CVS Health Corp. 5.25% 2/21/2033                     | 23  | 23  |
| CVS Health Corp. 5.70% 6/1/2034                      | 97  | 100 |
| CVS Health Corp. 6.00% 6/1/2044                      | 50  | 49  |
| CVS Health Corp. 6.05% 6/1/2054                      | 50  | 49  |
| CVS Health Corp. 6.20% 9/15/2055                     | 50  | 50  |

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

## Corporate bonds and notes (continued)

## Health care (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Elevance Health, Inc. 4.95% 11/1/2031                           | USD30                     | \$ 30          |
| Elevance Health, Inc. 5.20% 2/15/2035                           | 13                        | 13             |
| Gilead Sciences, Inc. 1.65% 10/1/2030                           | 8                         | 7              |
| HCA, Inc. 2.375% 7/15/2031                                      | 18                        | 16             |
| Humana, Inc. 3.70% 3/23/2029                                    | 12                        | 12             |
| Humana, Inc. 5.375% 4/15/2031                                   | 35                        | 35             |
| Medline Borrower, LP 6.25% 4/1/2029 <sup>(h)</sup>              | 380                       | 388            |
| Merck & Co., Inc. 1.70% 6/10/2027                               | 118                       | 115            |
| Merck & Co., Inc. 3.40% 3/7/2029                                | 110                       | 108            |
| Merck & Co., Inc. 4.50% 5/17/2033                               | 35                        | 35             |
| Merck & Co., Inc. 4.90% 5/17/2044                               | 35                        | 32             |
| Molina Healthcare, Inc. 4.375% 6/15/2028 <sup>(h)</sup>         | 290                       | 281            |
| Molina Healthcare, Inc. 3.875% 5/15/2032 <sup>(h)</sup>         | 230                       | 200            |
| Pfizer Investment Enterprises Pte., Ltd. 4.65% 5/19/2030        | 10                        | 10             |
| Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033        | 23                        | 23             |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053        | 17                        | 16             |
| Surgery Center Holdings, Inc. 7.25% 4/15/2032 <sup>(h)</sup>    | 119                       | 117            |
| Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029  | 362                       | 361            |
| Teva Pharmaceutical Finance Netherlands III BV 7.875% 9/15/2029 | 600                       | 643            |
| Teva Pharmaceutical Finance Netherlands III BV 4.10% 10/1/2046  | 89                        | 66             |
| Thermo Fisher Scientific, Inc. 4.55% 6/15/2033                  | 8                         | 8              |
| Thermo Fisher Scientific, Inc. 4.902% 2/12/2036                 | 14                        | 14             |
|   |                           | <u>7,145</u>   |

## Consumer discretionary 0.38%

|  |     |              |
|--|-----|--------------|
| Advance Auto Parts, Inc. 3.90% 4/15/2030                         | 8   | 7            |
| Advance Auto Parts, Inc. 3.50% 3/15/2032                         | 7   | 6            |
| Amazon.com, Inc. 4.65% 11/20/2035                                | 34  | 33           |
| Amazon.com, Inc. 4.875% 3/13/2036                                | 41  | 41           |
| Amazon.com, Inc. 5.45% 11/20/2055                                | 155 | 148          |
| Amazon.com, Inc. 5.55% 11/20/2065                                | 70  | 66           |
| BMW US Capital, LLC 4.15% 4/9/2030 <sup>(h)</sup>                | 290 | 284          |
| BMW US Capital, LLC 3.70% 4/1/2032 <sup>(h)</sup>                | 25  | 23           |
| Carnival Corp. 5.75% 3/15/2030 <sup>(h)</sup>                    | 310 | 313          |
| Carnival Corp. 6.125% 2/15/2033 <sup>(h)</sup>                   | 175 | 177          |
| Ford Motor Credit Co., LLC 2.70% 8/10/2026                       | 306 | 304          |
| Ford Motor Credit Co., LLC 4.95% 5/28/2027                       | 604 | 604          |
| Ford Motor Credit Co., LLC 5.918% 3/20/2028                      | 622 | 630          |
| Ford Motor Credit Co., LLC 6.798% 11/7/2028                      | 200 | 207          |
| Ford Motor Credit Co., LLC 4.97% 4/6/2029                        | 723 | 714          |
| Ford Motor Credit Co., LLC 4.00% 11/13/2030                      | 970 | 903          |
| General Motors Financial Co., Inc. 5.45% 9/6/2034                | 11  | 11           |
| General Motors Financial Co., Inc. 6.15% 7/15/2035               | 16  | 17           |
| General Motors Financial Co., Inc. 5.45% 1/8/2036                | 405 | 399          |
| Hyundai Capital America 5.275% 6/24/2027 <sup>(h)</sup>          | 55  | 56           |
| Hyundai Capital America 4.60% 4/6/2028 <sup>(h)</sup>            | 501 | 501          |
| McDonald's Corp. 5.15% 9/9/2052                                  | 10  | 9            |
| Newell Brands, Inc. 6.375% 5/15/2030                             | 160 | 154          |
| Newell Brands, Inc. 6.625% 5/15/2032                             | 180 | 172          |
| Nissan Motor Acceptance Co., LLC 6.125% 9/30/2030 <sup>(h)</sup> | 150 | 144          |
| Royal Caribbean Cruises, Ltd. 4.75% 5/15/2033                    | 177 | 171          |
| Royal Caribbean Cruises, Ltd. 5.25% 2/27/2038                    | 178 | 169          |
|  |     | <u>6,263</u> |

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

## Corporate bonds and notes (continued)

## Industrials 0.30%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| BAE Systems PLC 5.30% 3/26/2034 <sup>(h)</sup>             | USD200                    | \$ 205         |
| Boeing Co. (The) 6.259% 5/1/2027                           | 376                       | 383            |
| Boeing Co. (The) 6.298% 5/1/2029                           | 12                        | 13             |
| Boeing Co. (The) 3.625% 2/1/2031                           | 178                       | 169            |
| Boeing Co. (The) 6.388% 5/1/2031                           | 92                        | 98             |
| Boeing Co. (The) 6.528% 5/1/2034                           | 1,291                     | 1,407          |
| Boeing Co. (The) 5.805% 5/1/2050                           | 136                       | 132            |
| Canadian Pacific Railway Co. 3.00% 12/2/2041               | 25                        | 18             |
| Canadian Pacific Railway Co. 3.10% 12/2/2051               | 80                        | 52             |
| CSX Corp. 4.75% 11/15/2048                                 | 50                        | 43             |
| CSX Corp. 4.50% 11/15/2052                                 | 35                        | 29             |
| Eaton Corp. 4.20% 3/6/2031                                 | 400                       | 394            |
| EquipmentShare.com, Inc. 8.625% 5/15/2032 <sup>(h)</sup>   | 430                       | 449            |
| Herc Holdings, Inc. 7.25% 6/15/2033 <sup>(h)</sup>         | 90                        | 92             |
| Honeywell Aerospace, Inc. 4.95% 3/16/2036 <sup>(h)</sup>   | 138                       | 137            |
| Icahn Enterprises, LP 5.25% 5/15/2027                      | 440                       | 432            |
| L3Harris Technologies, Inc. 5.40% 7/31/2033                | 15                        | 15             |
| L3Harris Technologies, Inc. 5.60% 7/31/2053                | 13                        | 13             |
| LG Energy Solution, Ltd. 5.00% 4/2/2029 <sup>(h)</sup>     | 350                       | 351            |
| Moog, Inc. 4.25% 12/9/2027 <sup>(h)</sup>                  | 55                        | 55             |
| Norfolk Southern Corp. 5.35% 8/1/2054                      | 51                        | 48             |
| Northrop Grumman Corp. 4.95% 3/15/2053                     | 21                        | 19             |
| QXO Building Products, Inc. 6.75% 4/30/2032 <sup>(h)</sup> | 190                       | 194            |
| Republic Services, Inc. 5.00% 4/1/2034                     | 13                        | 13             |
| RTX Corp. 6.00% 3/15/2031                                  | 35                        | 37             |
| RTX Corp. 6.10% 3/15/2034                                  | 27                        | 29             |
| RTX Corp. 6.40% 3/15/2054                                  | 22                        | 24             |
| TransDigm, Inc. 6.125% 7/31/2034 <sup>(h)</sup>            | 67                        | 66             |
| Union Pacific Corp. 2.80% 2/14/2032                        | 17                        | 15             |
| Union Pacific Corp. 3.50% 2/14/2053                        | 20                        | 14             |
| Waste Management, Inc. 4.625% 2/15/2030                    | 60                        | 61             |
| Waste Management, Inc. 4.95% 3/15/2035                     | 16                        | 16             |
| Waste Management, Inc. 5.35% 10/15/2054                    | 25                        | 24             |
|  |                           | <u>5,047</u>   |

## Utilities 0.29%

|   |     |     |
|---|-----|-----|
| AEP Transmission Co., LLC 2.75% 8/15/2051   | 50  | 30  |
| DTE Electric Co. 4.85% 3/1/2036   | 275 | 270 |
| DTE Energy Co. 3.00% 3/1/2032   | 42  | 39  |
| Duke Energy Florida, LLC 5.95% 11/15/2052   | 25  | 25  |
| Edison International 4.125% 3/15/2028   | 132 | 130 |
| Edison International 5.45% 6/15/2029  | 100 | 101 |
| Edison International 4.80% 3/15/2031  | 100 | 98  |
| Electricite de France SA 9.125% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T<br>Note Constant Maturity + 5.411% on 6/15/2033) <sup>(h)(i)</sup> | 200 | 232 |
| FirstEnergy Corp. 2.65% 3/1/2030  | 393 | 364 |
| FirstEnergy Corp. 2.25% 9/1/2030  | 107 | 96  |
| Florida Power & Light Co. 5.10% 4/1/2033  | 35  | 36  |
| NiSource, Inc. 5.40% 6/30/2033  | 25  | 26  |
| Pacific Gas and Electric Co. 2.10% 8/1/2027   | 284 | 275 |
| Pacific Gas and Electric Co. 3.75% 7/1/2028   | 105 | 103 |
| Pacific Gas and Electric Co. 2.50% 2/1/2031   | 375 | 336 |
| Pacific Gas and Electric Co. 6.40% 6/15/2033  | 50  | 53  |
| Pacific Gas and Electric Co. 5.70% 3/1/2035   | 377 | 382 |

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

## Corporate bonds and notes (continued)

## Utilities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Pacific Gas and Electric Co. 4.95% 7/1/2050    | USD162                    | \$ 134         |
| Pacific Gas and Electric Co. 3.50% 8/1/2050    | 256                       | 169            |
| Pacific Gas and Electric Co. 5.90% 10/1/2054   | 25                        | 23             |
| PacifiCorp 5.10% 4/15/2031                     | 400                       | 401            |
| PacifiCorp 5.45% 4/15/2033                     | 500                       | 502            |
| PacifiCorp 5.80% 4/15/2036                     | 102                       | 103            |
| PacifiCorp 5.50% 5/15/2054                     | 95                        | 83             |
| PacifiCorp 5.80% 1/15/2055                     | 25                        | 23             |
| Southern California Edison Co. 5.15% 6/1/2029  | 105                       | 107            |
| Southern California Edison Co. 4.80% 3/15/2033 | 489                       | 481            |
| Southern California Edison Co. 5.20% 6/1/2034  | 40                        | 40             |
| Southern California Edison Co. 3.60% 2/1/2045  | 206                       | 147            |
| Union Electric Co. 3.90% 4/1/2052              | 25                        | 19             |
| WEC Energy Group, Inc. 5.15% 10/1/2027         | 25                        | 25             |
|  |                           | <u>4,853</u>   |

## Information technology 0.29%

|   |     |     |
|---|-----|-----|
| APLD ComputeCo 2, LLC 6.75% 3/15/2031 <sup>(h)</sup>      | 190 | 189 |
| Black Pearl Compute, LLC 6.125% 2/15/2031 <sup>(h)</sup>  | 145 | 148 |
| Broadcom, Inc. 5.05% 7/12/2027                            | 16  | 16  |
| Broadcom, Inc. 4.00% 4/15/2029 <sup>(h)</sup>             | 3   | 3   |
| Broadcom, Inc. 5.05% 7/12/2029                            | 45  | 46  |
| Broadcom, Inc. 5.15% 11/15/2031                           | 104 | 107 |
| Broadcom, Inc. 4.15% 4/15/2032 <sup>(h)</sup>             | 11  | 11  |
| Broadcom, Inc. 4.80% 10/15/2034                           | 12  | 12  |
| Broadcom, Inc. 3.137% 11/15/2035 <sup>(h)</sup>           | 2   | 2   |
| Cloud Software Group, Inc. 8.25% 6/30/2032 <sup>(h)</sup> | 200 | 190 |
| Diebold Nixdorf, Inc. 7.75% 3/31/2030 <sup>(h)</sup>      | 250 | 261 |
| Fair Isaac Corp. 6.00% 5/15/2033 <sup>(h)</sup>           | 100 | 98  |
| Hughes Satellite Systems Corp. 5.25% 8/1/2026             | 832 | 740 |
| Hughes Satellite Systems Corp. 6.625% 8/1/2026            | 58  | 44  |
| Intel Corp. 3.05% 8/12/2051                               | 10  | 6   |
| Intel Corp. 5.60% 2/21/2054                               | 42  | 39  |
| Intel Corp. 3.10% 2/15/2060                               | 110 | 61  |
| Oracle Corp. 4.55% 2/4/2029                               | 125 | 123 |
| Oracle Corp. 4.95% 2/4/2031                               | 80  | 78  |
| Oracle Corp. 4.80% 9/26/2032                              | 55  | 52  |
| Oracle Corp. 5.35% 5/4/2033                               | 62  | 60  |
| Oracle Corp. 5.50% 8/3/2035                               | 18  | 17  |
| Oracle Corp. 5.20% 9/26/2035                              | 465 | 436 |
| Oracle Corp. 5.70% 2/4/2036                               | 168 | 162 |
| Oracle Corp. 5.875% 9/26/2045                             | 40  | 35  |
| Oracle Corp. 6.55% 2/4/2046                               | 76  | 71  |
| Oracle Corp. 6.00% 8/3/2055                               | 110 | 92  |
| Oracle Corp. 5.95% 9/26/2055                              | 95  | 80  |
| Oracle Corp. 6.70% 2/4/2056                               | 132 | 123 |
| Oracle Corp. 6.10% 9/26/2065                              | 40  | 33  |
| Oracle Corp. 6.85% 2/4/2066                               | 70  | 64  |
| Synopsys, Inc. 4.65% 4/1/2028                             | 40  | 40  |
| Synopsys, Inc. 4.85% 4/1/2030                             | 40  | 40  |
| Synopsys, Inc. 5.00% 4/1/2032                             | 40  | 40  |
| Synopsys, Inc. 5.15% 4/1/2035                             | 780 | 782 |

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

## Corporate bonds and notes (continued)

## Information technology (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Synopsys, Inc. 5.70% 4/1/2055                     | USD380                    | \$ 364         |
| WULF Compute, LLC 7.75% 10/15/2030 <sup>(h)</sup> | 75                        | 79             |
|   |                           | <u>4,744</u>   |

## Energy 0.26%

|   |     |              |
|---|-----|--------------|
| APA Corp. 4.25% 1/15/2030   | 385 | 379          |
| Ascent Resources Utica Holdings, LLC 5.875% 6/30/2029 <sup>(h)</sup>                | 300 | 300          |
| Cenovus Energy, Inc. 5.40% 6/15/2047  | 44  | 40           |
| Columbia Pipelines Operating Co., LLC 5.927% 8/15/2030 <sup>(h)</sup>               | 9   | 10           |
| ConocoPhillips Co. 5.50% 1/15/2055  | 50  | 48           |
| Crescent Energy Finance, LLC 7.375% 1/15/2033 <sup>(h)</sup>                        | 270 | 270          |
| Energy Transfer, LP 6.10% 12/1/2028   | 41  | 43           |
| Energy Transfer, LP 5.25% 7/1/2029  | 23  | 24           |
| Energy Transfer, LP 6.40% 12/1/2030   | 34  | 36           |
| Enterprise Products Operating, LLC 4.95% 2/15/2035                                  | 6   | 6            |
| EOG Resources, Inc. 5.95% 7/15/2055   | 110 | 112          |
| Equinor ASA 2.375% 5/22/2030  | 365 | 337          |
| Exxon Mobil Corp. 3.452% 4/15/2051  | 210 | 150          |
| Hess Midstream Operations, LP 5.875% 3/1/2028 <sup>(h)</sup>                        | 35  | 35           |
| Hilcorp Energy I, LP 6.875% 5/15/2034 <sup>(h)</sup>                                | 400 | 392          |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(b)(k)(l)</sup> | 16  | 16           |
| NFE Financing, LLC 12.00% 11/15/2029 <sup>(h)(j)</sup>                              | 148 | 67           |
| Occidental Petroleum Corp. 5.55% 10/1/2034  | 124 | 126          |
| Petroleos Mexicanos 6.50% 1/23/2029   | 20  | 20           |
| Petroleos Mexicanos 8.75% 6/2/2029  | 177 | 186          |
| Petroleos Mexicanos 6.84% 1/23/2030   | 808 | 810          |
| Sunoco, LP 5.625% 3/15/2031 <sup>(h)</sup>  | 20  | 20           |
| Sunoco, LP 5.875% 3/15/2034 <sup>(h)</sup>  | 20  | 20           |
| TotalEnergies Capital SA 4.724% 9/10/2034   | 17  | 17           |
| Venture Global Calcasieu Pass, LLC 4.125% 8/15/2031 <sup>(h)</sup>                  | 595 | 552          |
| Venture Global Plaquemines LNG, LLC 6.50% 1/15/2034 <sup>(h)</sup>                  | 195 | 203          |
| Venture Global Plaquemines LNG, LLC 6.50% 6/15/2034 <sup>(h)</sup>                  | 100 | 104          |
| Venture Global Plaquemines LNG, LLC 7.75% 5/1/2035 <sup>(h)</sup>                   | 75  | 84           |
|   |     | <u>4,407</u> |

## Real estate 0.22%

|   |     |     |
|---|-----|-----|
| American Tower Corp. 4.05% 3/15/2032                                | 11  | 11  |
| Boston Properties, LP 2.45% 10/1/2033                               | 7   | 6   |
| Boston Properties, LP 6.50% 1/15/2034                               | 38  | 40  |
| Boston Properties, LP 5.75% 1/15/2035                               | 95  | 94  |
| Crown Castle, Inc. 5.00% 1/11/2028                                  | 54  | 54  |
| Howard Hughes Corp. (The) 5.875% 3/1/2032 <sup>(h)</sup>            | 70  | 67  |
| Howard Hughes Corp. (The) 6.125% 3/1/2034 <sup>(h)</sup>            | 75  | 72  |
| Iron Mountain, Inc. 4.50% 2/15/2031 <sup>(h)</sup>                  | 530 | 498 |
| Kennedy-Wilson, Inc. 5.00% 3/1/2031                                 | 550 | 551 |
| Ladder Capital Finance Holdings LLLP 7.00% 7/15/2031 <sup>(h)</sup> | 20  | 21  |
| MPT Operating Partnership, LP 5.00% 10/15/2027                      | 475 | 443 |
| MPT Operating Partnership, LP 8.50% 2/15/2032 <sup>(h)</sup>        | 410 | 416 |
| Piedmont Operating Partnership, LP 5.625% 1/15/2033                 | 99  | 96  |
| Prologis, LP 5.00% 3/15/2034  | 40  | 40  |
| Service Properties Trust 0% 9/30/2027 <sup>(h)</sup>                | 45  | 41  |

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

## Corporate bonds and notes (continued)

## Real estate (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Service Properties Trust 3.95% 1/15/2028                  | USD480                    | \$ 459         |
| Service Properties Trust 8.625% 11/15/2031 <sup>(h)</sup> | 700                       | 732            |
|   |                           | <u>3,641</u>   |

## Consumer staples 0.19%

|   |     |              |
|---|-----|--------------|
| Altria Group, Inc. 4.875% 2/4/2028                                  | 13  | 13           |
| Altria Group, Inc. 5.25% 8/6/2035                                   | 48  | 48           |
| B&G Foods, Inc. 8.00% 9/15/2028 <sup>(h)</sup>                      | 260 | 256          |
| BAT Capital Corp. 6.343% 8/2/2030                                   | 9   | 10           |
| BAT Capital Corp. 5.35% 8/15/2032                                   | 413 | 424          |
| BAT Capital Corp. 6.421% 8/2/2033                                   | 38  | 41           |
| BAT Capital Corp. 7.079% 8/2/2043                                   | 31  | 34           |
| BAT Capital Corp. 4.54% 8/15/2047                                   | 55  | 45           |
| BAT Capital Corp. 4.758% 9/6/2049                                   | 121 | 100          |
| BAT Capital Corp. 7.081% 8/2/2053                                   | 69  | 76           |
| BAT International Finance PLC 4.448% 3/16/2028                      | 150 | 150          |
| Coty, Inc. 5.60% 1/15/2031 <sup>(h)</sup>                           | 119 | 115          |
| H.J. Heinz Co. 4.875% 10/1/2049                                     | 235 | 192          |
| Industrial F&B Investments III, Inc. 7.75% 2/11/2033 <sup>(h)</sup> | 105 | 106          |
| Mars, Inc. 4.80% 3/1/2030 <sup>(h)</sup>                            | 25  | 25           |
| Mars, Inc. 5.20% 3/1/2035 <sup>(h)</sup>                            | 165 | 167          |
| Mars, Inc. 5.65% 5/1/2045 <sup>(h)</sup>                            | 71  | 70           |
| Mars, Inc. 5.70% 5/1/2055 <sup>(h)</sup>                            | 145 | 142          |
| Mars, Inc. 5.80% 5/1/2065 <sup>(h)</sup>                            | 24  | 24           |
| McCormick & Co., Inc. 4.15% 2/15/2029                               | 145 | 144          |
| Mondelez International, Inc. 4.75% 8/28/2034                        | 127 | 124          |
| Performance Food Group, Inc. 5.625% 3/1/2034 <sup>(h)</sup>         | 115 | 111          |
| Philip Morris International, Inc. 5.125% 11/17/2027                 | 43  | 44           |
| Philip Morris International, Inc. 5.625% 11/17/2029                 | 23  | 24           |
| Philip Morris International, Inc. 5.125% 2/15/2030                  | 56  | 57           |
| Philip Morris International, Inc. 5.50% 9/7/2030                    | 70  | 73           |
| Philip Morris International, Inc. 5.75% 11/17/2032                  | 16  | 17           |
| Philip Morris International, Inc. 5.375% 2/15/2033                  | 55  | 57           |
| Philip Morris International, Inc. 5.625% 9/7/2033                   | 30  | 31           |
| Philip Morris International, Inc. 4.90% 11/1/2034                   | 90  | 90           |
| Post Holdings, Inc. 6.375% 3/1/2033 <sup>(h)</sup>                  | 330 | 325          |
|   |     | <u>3,135</u> |

## Materials 0.15%

|   |     |     |
|---|-----|-----|
| BHP Billiton Finance (USA), Ltd. 4.75% 2/28/2028                | 35  | 35  |
| BHP Billiton Finance (USA), Ltd. 4.90% 2/28/2033                | 16  | 16  |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2033                 | 7   | 7   |
| BHP Billiton Finance (USA), Ltd. 5.75% 9/5/2055                 | 60  | 60  |
| Celanese US Holdings, LLC 6.85% 11/15/2028                      | 36  | 38  |
| Celanese US Holdings, LLC 7.05% 11/15/2030                      | 27  | 29  |
| Celanese US Holdings, LLC 7.379% 7/15/2032                      | 10  | 11  |
| Celanese US Holdings, LLC 7.20% 11/15/2033                      | 23  | 25  |
| Celanese US Holdings, LLC 7.375% 2/15/2034                      | 310 | 318 |
| Cleveland-Cliffs, Inc. 7.50% 9/15/2031 <sup>(h)</sup>           | 545 | 544 |
| Cleveland-Cliffs, Inc. 7.625% 1/15/2034 <sup>(h)</sup>          | 40  | 39  |
| Consolidated Energy Finance SA 5.625% 10/15/2028 <sup>(h)</sup> | 750 | 699 |
| Dow Chemical Co. (The) 5.35% 3/15/2035                          | 7   | 7   |
| Dow Chemical Co. (The) 5.65% 3/15/2036                          | 4   | 4   |
| Dow Chemical Co. (The) 5.55% 11/30/2048                         | 15  | 13  |

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

## Corporate bonds and notes (continued)

## Materials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Dow Chemical Co. (The) 3.60% 11/15/2050                      | USD75                     | \$ 48          |
| Dow Chemical Co. (The) 6.90% 5/15/2053                       | 6                         | 6              |
| Dow Chemical Co. (The) 5.60% 2/15/2054                       | 63                        | 54             |
| First Quantum Minerals, Ltd. 6.375% 2/15/2036 <sup>(h)</sup> | 75                        | 72             |
| LYB International Finance III, LLC 5.125% 1/15/2031          | 2                         | 2              |
| LYB International Finance III, LLC 5.50% 3/1/2034            | 5                         | 5              |
| LYB International Finance III, LLC 5.875% 1/15/2036          | 44                        | 44             |
| LYB International Finance III, LLC 3.625% 4/1/2051           | 102                       | 66             |
| NOVA Chemicals Corp. 8.50% 11/15/2028 <sup>(h)</sup>         | 10                        | 10             |
| NOVA Chemicals Corp. 4.25% 5/15/2029 <sup>(h)</sup>          | 325                       | 316            |
|  |                           | <u>2,468</u>   |
| <b>Total corporate bonds and notes</b>                       |                           | <u>61,632</u>  |

## Asset-backed obligations 0.64%

## Other asset-backed securities 0.35%

|   |     |              |
|---|-----|--------------|
| ACHD Trust, Series 2025-DS1, Class A, 5.978% 1/9/2034 <sup>(e)(h)</sup>                             | 63  | 63           |
| AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 5.19% 7/21/2031 <sup>(e)(h)</sup> | 243 | 246          |
| Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 <sup>(e)(h)</sup>           | 31  | 31           |
| Capteris Equipment Finance, Series 2024-1, Class A2, 5.58% 7/20/2032 <sup>(e)(h)</sup>              | 509 | 517          |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>(e)(h)</sup>                       | 344 | 291          |
| CF Hippolyta, LLC, Series 2020-1, Class A2, 1.99% 7/15/2060 <sup>(e)(h)</sup>                       | 85  | 70           |
| CF Hippolyta, LLC, Series 2020-1, Class B1, 2.28% 7/15/2060 <sup>(e)(h)</sup>                       | 90  | 56           |
| CF Hippolyta, LLC, Series 2020-1, Class B2, 2.60% 7/15/2060 <sup>(e)(h)</sup>                       | 90  | 58           |
| CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>(e)(h)</sup>                       | 310 | 251          |
| CF Hippolyta, LLC, Series 2022-1A, Class A1, 5.97% 8/15/2062 <sup>(e)(h)</sup>                      | 479 | 480          |
| Clarus Capital Funding, LLC, Series 2024-1A, Class A2, 4.71% 8/20/2032 <sup>(e)(h)</sup>            | 129 | 129          |
| EquipmentShare, Series 2024-2M, Class B, 6.43% 12/20/2032 <sup>(e)(h)</sup>                         | 127 | 128          |
| GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>(e)(h)</sup>                      | 310 | 292          |
| GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 <sup>(e)(h)</sup>                       | 57  | 53           |
| Global SC Finance V SRL, Series 2019-1A, Class B, 4.81% 8/17/2039 <sup>(e)(h)</sup>                 | 68  | 67           |
| Global SC Finance V SRL, Series 2020-1A, Class A, 2.17% 10/17/2040 <sup>(e)(h)</sup>                | 262 | 252          |
| Horizon Aircraft Finance, Series 2024-1, Class A, 5.375% 9/15/2049 <sup>(e)(h)</sup>                | 350 | 347          |
| Merchants Fleet Funding, LLC, Series 2024-1, Class A, 5.82% 4/20/2037 <sup>(e)(h)</sup>             | 121 | 121          |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>(e)(h)</sup> | 935 | 787          |
| NMEF Funding, LLC, Series 2024-A, Class A2, 5.15% 12/15/2031 <sup>(e)(h)</sup>                      | 254 | 255          |
| NMEF Funding, LLC, Series 2026-A, Class A2, 4.09% 2/15/2034 <sup>(e)(h)</sup>                       | 158 | 158          |
| OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class A, 6.27% 6/17/2031 <sup>(e)(h)</sup>   | 100 | 101          |
| OnDeck Asset Securitization Trust, LLC, Series 2024-2A, Class A, 4.98% 10/17/2031 <sup>(e)(h)</sup> | 127 | 127          |
| Oportun Funding, LLC, Series 2021-B, Class A, 1.47% 5/8/2031 <sup>(e)(h)</sup>                      | 14  | 14           |
| PEAC Solutions Receivables, LLC, Series 2024-2A, Class A2, 4.74% 4/20/2027 <sup>(e)(h)</sup>        | 55  | 56           |
| PEAC Solutions Receivables, LLC, Series 2024-1A, Class A2, 5.79% 6/21/2027 <sup>(e)(h)</sup>        | 102 | 103          |
| PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>(e)(h)</sup>                      | 175 | 175          |
| PK ALIFT Loan Funding 4, LP, Series 2024-2, Class A, 5.052% 10/15/2039 <sup>(e)(h)</sup>            | 164 | 164          |
| Post Road Equipment Finance, Series 2024-1, Class A2, 5.59% 11/15/2029 <sup>(e)(h)</sup>            | 25  | 25           |
| Reach Financial, LLC, Series 2024-2, Class A, 5.88% 7/15/2031 <sup>(e)(h)</sup>                     | 50  | 50           |
| SCF Equipment Leasing, LLC, Series 2024-1A, Class A2, 5.88% 11/20/2029 <sup>(e)(h)</sup>            | 20  | 20           |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>(e)(h)</sup>     | 69  | 67           |
| U.S. Bank NA, Series 2025-SUP1, Class B, 5.582% 2/25/2032 <sup>(e)(h)</sup>                         | 157 | 158          |
| Verdant Receivables, LLC, Series 2024-1, Class A2, 5.68% 12/12/2031 <sup>(e)(h)</sup>               | 61  | 62           |
|   |     | <u>5,774</u> |

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

## Asset-backed obligations (continued)

| Auto loan 0.23%  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>(e)(h)</sup>                            | USD339                    | \$ 350         |
| CPS Auto Receivables Trust, Series 2024-C, Class B, 5.68% 12/15/2028 <sup>(e)(h)</sup>   | 390                       | 392            |
| Enterprise Fleet Financing, LLC, Series 2024-3, Class A2, 5.31% 4/20/2027 <sup>(e)(h)</sup>  | 115                       | 115            |
| Enterprise Fleet Financing, LLC, Series 2024-4, Class A2, 4.69% 7/20/2027 <sup>(e)(h)</sup>  | 116                       | 117            |
| Enterprise Fleet Financing, LLC, Series 2024-1, Class A2, 5.23% 3/20/2030 <sup>(e)(h)</sup>  | 220                       | 221            |
| Ford Credit Auto Owner Trust, Series 2023-1, Class A, 4.85% 8/15/2035 <sup>(e)(h)</sup>  | 176                       | 178            |
| Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 <sup>(e)(h)</sup>  | 181                       | 185            |
| Ford Credit Floorplan Master Owner Trust, Series 2023-1, Class A1, 4.92% 5/15/2028 <sup>(e)(h)</sup>                               | 188                       | 188            |
| GLS Auto Select Receivables Trust, Series 2024-4A, Class A2, 4.43% 12/17/2029 <sup>(e)(h)</sup>                                    | 55                        | 55             |
| GM Financial Revolving Receivables Trust, Series 2023-1, Class A, 5.12% 4/11/2035 <sup>(e)(h)</sup>                                | 285                       | 290            |
| GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 <sup>(e)(h)</sup>                               | 184                       | 189            |
| GM Financial Securitized Term Auto Receivables Trust, Series 2023-2, Class A3, 4.47% 2/16/2028 <sup>(e)</sup>                      | 7                         | 7              |
| GM Financial Securitized Term Auto Receivables Trust, Series 2023-2, Class A4, 4.43% 10/16/2028 <sup>(e)</sup>                     | 48                        | 48             |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>(e)(h)</sup>  | 268                       | 264            |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class B, 2.12% 12/27/2027 <sup>(e)(h)</sup>  | 100                       | 99             |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class C, 2.52% 12/27/2027 <sup>(e)(h)</sup>  | 100                       | 99             |
| Hertz Vehicle Financing, LLC, Series 2024-1A, Class A, 5.44% 1/25/2029 <sup>(e)(h)</sup>   | 187                       | 190            |
| Hyundai Auto Receivables Trust, Series 2023-A, Class A3, 4.58% 4/15/2027 <sup>(e)</sup>  | 1                         | 1              |
| Hyundai Auto Receivables Trust, Series 2023-A, Class A4, 4.48% 7/17/2028 <sup>(e)</sup>  | 28                        | 28             |
| Securitized Term Auto Receivables Trust, Series 2026-A, Class B, 4.284% 3/25/2033 <sup>(e)(h)</sup>                                | 83                        | 82             |
| Securitized Term Auto Receivables Trust, Series 2026-A, Class C, 4.431% 3/25/2033 <sup>(e)(h)</sup>                                | 38                        | 38             |
| Securitized Term Auto Receivables Trust, Series 2026-A, Class D, 4.873% 3/25/2033 <sup>(e)(h)</sup>                                | 39                        | 39             |
| Wheels Fleet Lease Funding, LLC, Series 2024-2A, Class A1, 4.87% 6/21/2039 <sup>(e)(h)</sup>                                       | 559                       | 563            |
| Wheels Fleet Lease Funding, LLC, Series 2024-3A, Class A1, 4.80% 9/19/2039 <sup>(e)(h)</sup>                                       | 169                       | 170            |
|  |                           | <u>3,908</u>   |
| <b>Credit card 0.04%</b>   |                           |                |
| Avant Credit Card Master Trust, Series 2024-2A, Class A, 5.38% 5/15/2029 <sup>(e)(h)</sup>   | 400                       | 401            |
| Mission Lane Credit Card Master Trust, Series 2025-B, Class A, 5.06% 9/15/2031 <sup>(e)(h)</sup>                                   | 246                       | 247            |
|  |                           | <u>648</u>     |
| <b>Student loan 0.02%</b>  |                           |                |
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>(e)(h)</sup>  | 86                        | 82             |
| Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>(e)(h)</sup>   | 171                       | 162            |
| Nelnet Student Loan Trust, Series 2021-CA, Class AFL, (1-month USD CME Term SOFR + 0.854%) 4.53%<br>4/20/2062 <sup>(e)(f)(h)</sup> | 90                        | 89             |
| SMB Private Education Loan Trust, Series 2021-A, Class APT2, 1.07% 1/15/2053 <sup>(e)(h)</sup>                                     | 37                        | 34             |
|  |                           | <u>367</u>     |
| <b>Total asset-backed obligations</b>  |                           | <u>10,697</u>  |
| <b>Bonds &amp; notes of governments &amp; government agencies outside the U.S. 0.10%</b>   |                           |                |
| <b>Brazil 0.04%</b>  |                           |                |
| Brazil (Federative Republic of) 10.00% 1/1/2029  | BRL3,514                  | <u>626</u>     |
| <b>Mexico 0.03%</b>  |                           |                |
| United Mexican States 3.25% 4/16/2030  | USD200                    | 187            |
| United Mexican States 7.375% 5/13/2055   | 245                       | 258            |
|  |                           | <u>445</u>     |
| <b>Saudi Arabia 0.01%</b>  |                           |                |
| Saudi Arabia (Kingdom of) 3.625% 3/4/2028  | 200                       | <u>196</u>     |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|   | Principal amount<br>(000) | Value<br>(000)     |
|---|---------------------------|--------------------|
| <b>Peru 0.01%</b>   |                           |                    |
| Peru (Republic of) 2.783% 1/23/2031   | USD190                    | \$ 174             |
| <b>Japan 0.01%</b>  |                           |                    |
| Japan, Series 381, 2.10% 12/20/2035   | JPY28,100                 | 174                |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b>                              |                           | <u>1,615</u>       |
| <b>Loans 0.03%</b>  |                           |                    |
| <b>Industrials 0.02%</b>  |                           |                    |
| Peraton Corp., Term Loan B, (3-month USD CME Term SOFR + 3.85%) 7.517% 2/1/2028 <sup>(f)(m)</sup>                     | USD335                    | <u>286</u>         |
| <b>Financials 0.01%</b>   |                           |                    |
| Aero Capital Solutions, Inc., Term Loan, (1-month USD CME Term SOFR + 3.00%) 7.61% 11/17/2029 <sup>(b)(f)(h)(m)</sup> | 200                       | <u>200</u>         |
| <b>Total loans</b>  |                           | <u>486</u>         |
| <b>Municipals 0.02%</b>   |                           |                    |
| <b>Illinois 0.01%</b>   |                           |                    |
| GO Bonds, Pension Funding, Series 2003, 5.10% 6/1/2033  | 196                       | <u>200</u>         |
| <b>Massachusetts 0.01%</b>  |                           |                    |
| Educational Fncg. Auth., Education Loan Rev. Bonds, Series 2024-A, 6.352% 7/1/2049                                    | 135                       | <u>140</u>         |
| <b>Total municipals</b>   |                           | <u>340</u>         |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$283,414,000)  |                           | <u>281,094</u>     |
| <b>Investment funds 2.28%</b>   |                           |                    |
| Capital Group Central Corporate Bond Fund <sup>(n)</sup>  | 4,533,724                 | <u>37,992</u>      |
| <b>Total investment funds</b> (cost: \$41,290,000)  |                           | <u>37,992</u>      |
| <b>Short-term securities 5.09%</b>  |                           |                    |
| <b>Money market investments 4.06%</b>   |                           |                    |
|   | Shares                    |                    |
| Capital Group Central Cash Fund 3.71% <sup>(n)(o)</sup>   | 675,772                   | <u>67,571</u>      |
| <b>Money market investments purchased with collateral from securities on loan 1.03%</b>                               |                           |                    |
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(o)(p)</sup>     | 17,040,152                | <u>17,040</u>      |
| <b>Total short-term securities</b> (cost: \$84,604,000)   |                           | <u>84,611</u>      |
| <b>Total investment securities 101.57%</b> (cost: \$1,274,144,000)  |                           | <u>1,690,385</u>   |
| <b>Other assets less liabilities (1.57%)</b>  |                           | <u>(26,123)</u>    |
| <b>Net assets 100.00%</b>   |                           | <u>\$1,664,262</u> |

## Futures contracts

| Contracts                                | Type | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|------|---------------------|-----------------|-----------------------|---|
| 3 Month SOFR Futures                     | Long | 332                 | 3/17/2027       | USD79,983             | \$ 88   |
| 2 Year U.S. Treasury Note Futures        | Long | 385                 | 7/6/2026        | 79,867                | (470)   |
| 5 Year U.S. Treasury Note Futures        | Long | 277                 | 7/6/2026        | 29,966                | (310)   |
| 10 Year U.S. Treasury Note Futures       | Long | 30                  | 6/30/2026       | 3,331                 | (10)  |
| 10 Year Ultra U.S. Treasury Note Futures | Long | 26                  | 6/30/2026       | 2,951                 | 16  |
| 20 Year U.S. Treasury Bond Futures       | Long | 32                  | 6/30/2026       | 3,644                 | (118)   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long | 95                  | 6/30/2026       | 11,073                | (290)   |
|  |      |                     |                 |                       | <u><u>\$(1,094)</u></u>   |

## Forward currency contracts

| Contract amount          |                     | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------------------|-------------------------|-----------------|---|
| Currency purchased (000) | Currency sold (000) |                         |                 |   |
| EUR 135                  | USD 157             | Goldman Sachs           | 4/14/2026       | \$ (1)  |
| USD 175                  | JPY 27,530          | Standard Chartered Bank | 4/16/2026       | 2   |
| BRL 10                   | USD 2               | BNP Paribas             | 4/24/2026       | — <sup>(c)</sup>  |
| USD 620                  | BRL 3,320           | UBS AG                  | 4/24/2026       | (19)  |
|                          |                     |                         |                 | <u><u>\$(18)</u></u>                                      |

## Swap contracts

### Interest rate swaps

#### Centrally cleared interest rate swaps

| Receive        |                   | Pay            |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------------|-------------------|----------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate           | Payment frequency | Rate           | Payment frequency |                 |                       |                          |                                       |   |
| U.S. Urban CPI | At maturity       | 3.17%          | At maturity       | 6/23/2026       | USD338                | \$ 1                     | \$—                                   | \$ 1  |
| 3.16%          | At maturity       | U.S. Urban CPI | At maturity       | 6/23/2026       | 350                   | (1)                      | —                                     | (1)   |
| SOFR           | Annual            | 3.055%         | Annual            | 4/6/2031        | 6,700                 | 171                      | —                                     | 171   |
| SOFR           | Annual            | 4.1275%        | Annual            | 7/27/2050       | 310                   | 1                        | —                                     | 1   |
| SOFR           | Annual            | 2.91%          | Annual            | 9/18/2050       | 592                   | 114                      | —                                     | 114   |
|                |                   |                |                   |                 |                       | <u><u>\$286</u></u>      | <u><u>\$—</u></u>                     | <u><u>\$286</u></u>                                       |

### Credit default swaps

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

| Reference index | Financing rate received | Payment frequency | Expiration date | Notional amount <sup>(a)</sup> (000) | Value at 3/31/2026 <sup>(r)</sup> (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|-------------------------|-------------------|-----------------|--------------------------------------|---|---------------------------------------|---|
| CDX.NA.HY.46    | 5.00%                   | Quarterly         | 6/20/2031       | USD1,360                             | \$ 65                                   | \$ 54                                 | \$11  |
| CDX.NA.IG.46    | 1.00%                   | Quarterly         | 6/20/2031       | 12,678                               | 219                                     | 209                                   | 10  |
|                 |                         |                   |                 |                                      | <u><u>\$284</u></u>                     | <u><u>\$263</u></u>                   | <u><u>\$21</u></u>  |

Investments in affiliates <sup>(n)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Investment funds 2.28%</b>                        |                               |                    |                     |   |  |                                |  |
| Capital Group Central Corporate Bond Fund            | \$38,098                      | \$ 437             | \$ -                | \$ -                                    | \$(543)  | \$ 37,992                      | \$ 437                                     |
| <b>Short-term securities 4.06%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 4.06%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(o)</sup> | 81,415                        | 75,456             | 89,284              | (1)                                     | (15)   | 67,571                         | 706  |
| <b>Total 6.34%</b>                                   |                               |                    |                     | <u>\$(1)</u>                            | <u>\$(558)</u>   | <u>\$105,563</u>               | <u>\$1,143</u>                             |

Restricted securities <sup>(l)</sup>

|  | Acquisition<br>date(s) | Cost<br>(000) | Value<br>(000) | Percent<br>of net<br>assets |
|--|------------------------|---------------|----------------|-----------------------------|
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(b)(k)</sup> | 2/17/2026              | \$16          | \$16           | 0.00% <sup>(s)</sup>        |

- <sup>(a)</sup> All or a portion of this security was on loan.
- <sup>(b)</sup> Value determined using significant unobservable inputs.
- <sup>(c)</sup> Amount less than one thousand.
- <sup>(d)</sup> All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$2,574,000, which represented 0.15% of the net assets of the fund.
- <sup>(e)</sup> Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.
- <sup>(f)</sup> Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- <sup>(g)</sup> Represents securities transacted on a TBA basis.
- <sup>(h)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$47,217,000, which represented 2.84% of the net assets of the fund.
- <sup>(i)</sup> Step bond; coupon rate may change at a later date.
- <sup>(j)</sup> Scheduled interest and/or principal payment was not received.
- <sup>(k)</sup> Payment in kind; the issuer has the option of paying additional securities in lieu of cash. Payment methods and rates are as of the most recent payment when available.
- <sup>(l)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.
- <sup>(m)</sup> Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$486,000, which represented 0.03% of the net assets of the fund.
- <sup>(n)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- <sup>(o)</sup> Rate represents the seven-day yield at 3/31/2026.
- <sup>(p)</sup> Security purchased with cash collateral from securities on loan.
- <sup>(q)</sup> The maximum potential amount the fund may pay as a protection seller should a credit event occur.
- <sup>(r)</sup> The prices and resulting values for credit default swap indices serve as an indicator of the current status of the payment/performance risk. As the value of a sell protection credit default swap increases or decreases, when compared to the notional amount of the swap, the payment/performance risk may decrease or increase, respectively.
- <sup>(s)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

Assn. = Association

Auth. = Authority

BRL = Brazilian reais

CAD = Canadian dollars

CLO = Collateralized Loan Obligations

CME = CME Group

CPI = Consumer Price Index

EUR = Euros

Fncg. = Financing

GBP = British pounds

GO = General Obligation

ICE = Intercontinental Exchange, Inc.

JPY = Japanese yen

MXN = Mexican pesos

PIK = Payment In Kind

REIT = Real Estate Investment Trust

Rev. = Revenue

SOFR = Secured Overnight Financing Rate

TBA = To be announced

USD = U.S. dollars

UST = U.S. Treasury

ZAR = South African rand

## Asset Allocation Fund

Investment portfolio  
March 31, 2026

unaudited

### Common stocks 62.49%

#### Information technology 16.56%

|  | Shares    | Value<br>(000)   |
|--|-----------|------------------|
| Broadcom, Inc.   | 3,579,250 | \$1,107,814      |
| Taiwan Semiconductor Manufacturing Co., Ltd. (ADR)               | 1,952,165 | 659,734          |
| Taiwan Semiconductor Manufacturing Co., Ltd.                     | 2,384,000 | 134,399          |
| Microsoft Corp.  | 1,854,247 | 686,387          |
| Apple, Inc.  | 1,499,008 | 380,433          |
| NVIDIA Corp.   | 1,926,983 | 336,066          |
| Micron Technology, Inc.  | 655,382   | 221,414          |
| Intel Corp. <sup>(a)</sup>                                       | 4,553,952 | 200,966          |
| ASML Holding NV (ADR)  | 93,894    | 124,018          |
| KLA Corp.  | 77,592    | 114,247          |
| International Business Machines Corp.                            | 427,285   | 103,570          |
| Salesforce, Inc.   | 324,786   | 60,628           |
| Hewlett Packard Enterprise Co.                                   | 2,050,962 | 48,833           |
| Strategy, Inc., Class A <sup>(a)</sup>                           | 336,369   | 41,979           |
| Diebold Nixdorf, Inc. <sup>(a)</sup>                             | 532,940   | 40,205           |
| Shopify, Inc., Class A, subordinate voting shares <sup>(a)</sup> | 325,000   | 38,551           |
| Applied Materials, Inc.  | 79,781    | 27,268           |
| Adobe, Inc. <sup>(a)</sup>                                       | 62,600    | 15,217           |
| AppLovin Corp., Class A <sup>(a)</sup>                           | 20,196    | 8,038            |
| SK hynix, Inc.   | 13,239    | 7,201            |
| MACOM Technology Solutions Holdings, Inc. <sup>(a)</sup>         | 11,985    | 2,661            |
|  |           | <u>4,359,629</u> |

#### Industrials 9.94%

|                                  |           |         |
|----------------------------------|-----------|---------|
| ATI, Inc. <sup>(a)</sup>         | 2,230,462 | 324,443 |
| GE Vernova, Inc.                 | 302,426   | 263,988 |
| Boeing Co. (The) <sup>(a)</sup>  | 1,325,000 | 263,715 |
| Deere & Co.                      | 352,757   | 198,708 |
| TransDigm Group, Inc.            | 160,869   | 186,441 |
| Union Pacific Corp.              | 677,572   | 164,392 |
| L3Harris Technologies, Inc.      | 373,803   | 129,018 |
| General Electric Co.             | 446,366   | 126,665 |
| Northrop Grumman Corp.           | 173,106   | 118,100 |
| Parker-Hannifin Corp.            | 125,378   | 112,243 |
| Caterpillar, Inc.                | 150,000   | 106,269 |
| Safran SA                        | 312,100   | 102,070 |
| Ingersoll-Rand, Inc.             | 1,177,013 | 94,302  |
| United Rentals, Inc.             | 125,193   | 91,211  |
| Quanta Services, Inc.            | 152,260   | 83,594  |
| RTX Corp.                        | 317,002   | 61,150  |
| FTAI Aviation, Ltd.              | 238,568   | 58,449  |
| Trane Technologies PLC           | 137,366   | 57,246  |
| Airbus SE, non-registered shares | 230,632   | 43,319  |
| Carrier Global Corp.             | 283,011   | 15,936  |

## Common stocks (continued)

| <b>Industrials (continued)</b>                              | Shares    | Value<br>(000)   |
|---|-----------|------------------|
| BWX Technologies, Inc.                                      | 76,711    | \$ 15,687        |
| Axon Enterprise, Inc. <sup>(a)</sup>                        | 1,826     | 775              |
|   |           | <u>2,617,721</u> |
| <b>Financials 7.52%</b>                                     |           |                  |
| Arthur J. Gallagher & Co.                                   | 854,008   | 184,961          |
| Aon PLC, Class A  | 569,972   | 183,976          |
| Visa, Inc., Class A   | 560,819   | 169,502          |
| Apollo Asset Management, Inc.                               | 1,483,719 | 165,316          |
| Bank of America Corp.                                       | 3,142,147 | 153,180          |
| Synchrony Financial   | 1,990,754 | 135,411          |
| Capital One Financial Corp.                                 | 702,338   | 128,128          |
| Ares Management Corp., Class A                              | 966,346   | 105,428          |
| Fiserv, Inc. <sup>(a)</sup>                                 | 1,843,053 | 102,842          |
| JPMorgan Chase & Co.  | 295,492   | 86,922           |
| Mastercard, Inc., Class A                                   | 162,511   | 81,200           |
| Brookfield Corp., Class A                                   | 1,805,226 | 73,057           |
| Wells Fargo & Co.   | 897,830   | 71,476           |
| Brown & Brown, Inc.   | 964,468   | 62,893           |
| Citigroup, Inc.   | 550,000   | 62,376           |
| Progressive Corp.   | 280,641   | 55,634           |
| Blackstone, Inc.  | 320,000   | 36,797           |
| American Express Co.  | 104,981   | 31,755           |
| Kinsale Capital Group, Inc.                                 | 76,390    | 26,099           |
| Blue Owl Capital, Inc., Class A <sup>(b)</sup>              | 2,744,400 | 25,056           |
| Goldman Sachs Group, Inc.                                   | 24,707    | 20,902           |
| Intercontinental Exchange, Inc.                             | 110,132   | 17,322           |
| Sberbank of Russia PJSC <sup>(c)</sup>                      | 8,880,000 | — <sup>(d)</sup> |
|   |           | <u>1,980,233</u> |
| <b>Health care 6.23%</b>                                    |           |                  |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup>                 | 700,148   | 312,644          |
| Gilead Sciences, Inc.                                       | 1,754,140 | 244,475          |
| Eli Lilly and Co.   | 190,735   | 175,432          |
| Amgen, Inc.   | 441,538   | 155,355          |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>                | 405,917   | 134,306          |
| UnitedHealth Group, Inc.                                    | 421,617   | 114,085          |
| CVS Health Corp.  | 1,451,353 | 104,236          |
| Illumina, Inc. <sup>(a)</sup>                               | 699,527   | 86,224           |
| Thermo Fisher Scientific, Inc.                              | 166,440   | 81,810           |
| Johnson & Johnson   | 311,733   | 76,200           |
| Cooper Cos., Inc. <sup>(a)</sup>                            | 889,428   | 63,594           |
| Boston Scientific Corp. <sup>(a)</sup>                      | 562,879   | 35,321           |
| AbbVie, Inc.  | 129,914   | 28,255           |
| Rotech Healthcare, Inc. <sup>(a)(c)(e)</sup>                | 184,138   | 12,914           |
| Medline, Inc., Class A <sup>(a)</sup>                       | 272,900   | 12,144           |
| Keenova Therapeutics PLC <sup>(a)</sup>                     | 36,079    | 3,175            |
| Par Health, Inc. <sup>(a)(f)</sup>                          | 36,079    | 230              |
| Carbon Health Technologies, Inc., Class A <sup>(a)(c)</sup> | 4,955,500 | — <sup>(d)</sup> |
|   |           | <u>1,640,400</u> |
| <b>Consumer discretionary 5.77%</b>                         |           |                  |
| Booking Holdings, Inc.                                      | 65,551    | 275,991          |
| Amazon.com, Inc. <sup>(a)</sup>                             | 995,945   | 207,425          |
| Royal Caribbean Cruises, Ltd.                               | 613,815   | 168,910          |

## Common stocks (continued)

## Consumer discretionary (continued)

|   | Shares    | Value<br>(000)   |
|---|-----------|------------------|
| Starbucks Corp.                             | 1,513,090 | \$ 135,558       |
| D.R. Horton, Inc.                           | 645,917   | 88,633           |
| NIKE, Inc., Class B                         | 1,525,710 | 80,588           |
| Darden Restaurants, Inc.                    | 399,000   | 78,220           |
| Carnival Corp.                              | 2,758,206 | 71,382           |
| Texas Roadhouse, Inc.                       | 385,658   | 63,688           |
| Home Depot, Inc.                            | 191,765   | 63,070           |
| Compagnie Financiere Richemont SA, Class A  | 346,887   | 61,813           |
| Chipotle Mexican Grill, Inc. <sup>(a)</sup> | 1,692,984 | 54,192           |
| Hilton Worldwide Holdings, Inc.             | 122,663   | 37,299           |
| Tesla, Inc. <sup>(a)</sup>                  | 94,134    | 34,994           |
| Restaurant Brands International, Inc.       | 461,542   | 34,108           |
| Toll Brothers, Inc.                         | 246,730   | 33,671           |
| AutoZone, Inc. <sup>(a)</sup>               | 7,013     | 23,688           |
| DraftKings, Inc., Class A <sup>(a)</sup>    | 237,954   | 5,145            |
| Aimbridge Topco, LLC <sup>(a)(c)</sup>      | 10,722    | 767              |
|   |           | <u>1,519,142</u> |

## Materials 5.31%

|   |            |                        |
|---|------------|------------------------|
| Royal Gold, Inc.                            | 1,301,065  | 331,108                |
| Wheaton Precious Metals Corp.               | 2,388,702  | 312,944                |
| Franco-Nevada Corp. (CAD denominated)       | 1,035,799  | 256,474                |
| Lundin Mining Corp.                         | 6,992,673  | 174,377                |
| First Quantum Minerals, Ltd. <sup>(a)</sup> | 3,889,750  | 93,000                 |
| Glencore PLC                                | 11,007,963 | 83,881                 |
| Corteva, Inc.                               | 729,009    | 61,025                 |
| Southern Copper Corp.                       | 330,237    | 56,821                 |
| Agnico Eagle Mines, Ltd. (CAD denominated)  | 71,397     | 14,492                 |
| Air Products and Chemicals, Inc.            | 45,664     | 13,265                 |
| Venator Materials PLC <sup>(a)(c)</sup>     | 4,096      | <u>—<sup>(d)</sup></u> |
|   |            | <u>1,397,387</u>       |

## Communication services 4.71%

|                               |           |                  |
|-------------------------------|-----------|------------------|
| Alphabet, Inc., Class A       | 1,175,474 | 338,019          |
| Alphabet, Inc., Class C       | 1,147,684 | 329,225          |
| Meta Platforms, Inc., Class A | 553,906   | 316,906          |
| Comcast Corp., Class A        | 6,199,119 | 177,977          |
| Netflix, Inc. <sup>(a)</sup>  | 596,450   | 57,348           |
| Tencent Holdings, Ltd.        | 321,500   | 20,297           |
|                               |           | <u>1,239,772</u> |

## Consumer staples 3.57%

|  |           |                |
|--|-----------|----------------|
| Philip Morris International, Inc.      | 3,588,734 | 593,361        |
| Constellation Brands, Inc., Class A    | 599,955   | 89,993         |
| Costco Wholesale Corp.                 | 69,889    | 69,640         |
| Nestle SA                              | 617,055   | 61,205         |
| Keurig Dr Pepper, Inc.                 | 2,200,000 | 57,926         |
| US Foods Holding Corp. <sup>(a)</sup>  | 293,232   | 27,039         |
| Estee Lauder Cos., Inc. (The), Class A | 253,535   | 18,196         |
| Coca-Cola Co.                          | 160,431   | 12,201         |
| Procter & Gamble Co.                   | 75,358    | 10,885         |
|  |           | <u>940,446</u> |

## Common stocks (continued)

|  | Shares    | Value<br>(000)         |
|--|-----------|------------------------|
| <b>Utilities 1.42%</b>   |           |                        |
| Southern Co. (The)   | 2,207,483 | \$ 213,066             |
| DTE Energy Co.   | 848,144   | 124,016                |
| Vistra Corp.   | 144,910   | 21,784                 |
| FirstEnergy Corp.  | 323,684   | 16,398                 |
|  |           | <u>375,264</u>         |
| <b>Energy 1.33%</b>  |           |                        |
| Canadian Natural Resources, Ltd. (CAD denominated) <sup>(b)</sup>                            | 2,460,603 | 120,032                |
| ConocoPhillips   | 824,000   | 108,768                |
| EOG Resources, Inc.  | 655,520   | 94,768                 |
| SLB, Ltd.  | 286,500   | 14,723                 |
| Exxon Mobil Corp.  | 58,185    | 9,872                  |
| Altera Infrastructure, LP <sup>(c)</sup>   | 16,129    | 697                    |
| Expand Energy Corp.  | 2,101     | 231                    |
| New Fortress Energy, Inc., Class A <sup>(a)</sup>  | 150,315   | 89                     |
|  |           | <u>349,180</u>         |
| <b>Real estate 0.13%</b>   |           |                        |
| Simon Property Group, Inc. REIT  | 114,326   | 21,325                 |
| Crown Castle, Inc. REIT  | 134,329   | 10,923                 |
| Ventas, Inc. REIT  | 12,423    | 1,016                  |
|  |           | <u>33,264</u>          |
| <b>Total common stocks</b> (cost: \$9,480,940,000)   |           | <u>16,452,438</u>      |
| <b>Preferred securities 0.00%</b>  |           |                        |
| <b>Industrials 0.00%</b>   |           |                        |
| ACR III LSC Holdings, LLC, Series B, preferred shares <sup>(a)(c)(f)</sup>                   | 450       | 735                    |
| <b>Total preferred securities</b> (cost: \$465,000)  |           | <u>735</u>             |
| <b>Rights &amp; warrants 0.00%</b>   |           |                        |
| <b>Energy 0.00%</b>  |           |                        |
| Constellation Oil Services Holding SA, Class D, warrants, expire 6/10/2071 <sup>(a)(c)</sup> | 4         | <u>—<sup>(d)</sup></u> |
| <b>Total rights &amp; warrants</b> (cost: \$0)   |           | <u>—<sup>(d)</sup></u> |
| <b>Total equities</b> (cost: \$9,481,405,000)  |           | <u>16,453,173</u>      |
| <b>Convertible stocks 0.16%</b>  |           |                        |
| <b>Information technology 0.09%</b>  |           |                        |
| Strategy, Inc. 8.00% perpetual convertible preferred shares <sup>(b)</sup>                   | 289,834   | 20,491                 |
| Oracle Corp., Class D, cumulative convertible preferred shares, 6.50% 1/15/2029              | 39,600    | 1,783                  |
|  |           | <u>22,274</u>          |
| <b>Industrials 0.06%</b>   |           |                        |
| Boeing Co., Series A, convertible preferred depositary shares, 6.00% 10/15/2027              | 262,145   | 17,008                 |
| <b>Utilities 0.01%</b>   |           |                        |
| NextEra Energy, Inc., convertible preferred shares, 7.299% 6/1/2027                          | 31,700    | 1,774                  |
| <b>Total convertible stocks</b> (cost: \$41,507,000)   |           | <u>41,056</u>          |

## Convertible bonds &amp; notes 0.08%

## Information technology 0.03%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Lumentum Holdings, Inc., convertible notes, 0.375% 3/15/2032 <sup>(f)</sup> | USD314                    | \$ 1,210       |
| Terawulf, Inc., convertible notes, 1.00% 9/1/2031 <sup>(f)</sup>            | 1,739                     | 2,416          |
| Western Digital Corp., convertible notes, 3.00% 11/15/2028                  | 416                       | 2,979          |
|   |                           | <u>6,605</u>   |

## Communication services 0.02%

|  |       |              |
|--|-------|--------------|
| EchoStar Corp., convertible notes, 3.875% Cash 11/30/2030 <sup>(g)</sup> | 1,290 | 4,612        |
| Live Nation Entertainment, Inc., convertible notes, 2.875% 1/15/2030     | 1,578 | 1,704        |
|  |       | <u>6,316</u> |

## Real estate 0.01%

|  |       |              |
|--|-------|--------------|
| Welltower OP, LLC, convertible notes, 2.75% 5/15/2028 <sup>(f)</sup> | 1,422 | <u>2,953</u> |
|--|-------|--------------|

## Utilities 0.01%

|  |       |              |
|--|-------|--------------|
| CenterPoint Energy, Inc., convertible notes, 3.00% 8/1/2028 <sup>(f)</sup> | 2,785 | <u>2,944</u> |
|--|-------|--------------|

## Health care 0.01%

|  |       |              |
|--|-------|--------------|
| Halozyyme Therapeutics, Inc., convertible notes, 1.00% 8/15/2028 | 1,818 | <u>2,331</u> |
|--|-------|--------------|

**Total convertible bonds & notes** (cost: \$17,099,000)

21,149

## Bonds, notes &amp; other debt instruments 28.95%

## Corporate bonds and notes 9.29%

## Financials 2.07%

|   |       |       |
|---|-------|-------|
| AerCap Ireland Capital DAC 2.45% 10/29/2026   | 4,890 | 4,837 |
| Alliant Holdings Intermediate, LLC 5.875% 11/1/2029 <sup>(f)</sup>  | 2,295 | 2,222 |
| Ally Financial, Inc. 8.00% 11/1/2031  | 2,688 | 2,966 |
| American Express Co. 4.009% 2/9/2029 (USD-SOFR + 0.581% on 2/9/2028) <sup>(h)</sup>   | 1,520 | 1,511 |
| American Express Co. 6.489% 10/30/2031 (USD-SOFR + 1.94% on 10/30/2030) <sup>(h)</sup>  | 2,407 | 2,586 |
| American Express Co. 4.456% 2/10/2032 (USD-SOFR + 0.867% on 2/10/2031) <sup>(h)</sup>   | 411   | 407   |
| American Express Co. 5.442% 1/30/2036 (USD-SOFR + 1.32% on 1/30/2035) <sup>(h)</sup>  | 2,885 | 2,938 |
| American International Group, Inc. 5.125% 3/27/2033   | 1,882 | 1,902 |
| Aon North America, Inc. 5.45% 3/1/2034  | 600   | 613   |
| Apollo Debt Solutions BDC 5.70% 1/23/2031 <sup>(f)</sup>  | 1,691 | 1,651 |
| Ardonagh Finco, Ltd. 7.75% 2/15/2031 <sup>(f)</sup>   | 830   | 840   |
| Aretec Group, Inc. 7.50% 4/1/2029 <sup>(f)</sup>  | 1,250 | 1,239 |
| Asurion, LLC 8.00% 12/31/2032 <sup>(f)</sup>  | 2,075 | 2,154 |
| Asurion, LLC 8.375% 2/1/2034 <sup>(f)</sup>   | 1,670 | 1,622 |
| Athene Holding, Ltd. 6.625% 5/19/2055   | 770   | 743   |
| Bangkok Bank Public Co., Ltd. 3.733% 9/25/2034 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.90% on 9/25/2029) <sup>(h)</sup> | 2,176 | 2,055 |
| Bank of America Corp. 2.087% 6/14/2029 (USD-SOFR + 1.06% on 6/14/2028) <sup>(h)</sup>   | 485   | 461   |
| Bank of America Corp. 5.819% 9/15/2029 (USD-SOFR + 1.57% on 9/15/2028) <sup>(h)</sup>   | 5,533 | 5,708 |
| Bank of America Corp. 2.884% 10/22/2030 (3-month USD CME Term SOFR + 1.19% on 10/22/2029) <sup>(h)</sup>                                  | 2,040 | 1,930 |
| Bank of America Corp. 1.898% 7/23/2031 (USD-SOFR + 1.53% on 7/23/2030) <sup>(h)</sup>   | 4,206 | 3,747 |
| Bank of America Corp. 1.922% 10/24/2031 (USD-SOFR + 1.37% on 10/24/2030) <sup>(h)</sup>   | 896   | 794   |
| Bank of America Corp. 4.456% 2/6/2032 (USD-SOFR + 0.87% on 2/6/2031) <sup>(h)</sup>   | 6,500 | 6,420 |
| Bank of America Corp. 2.651% 3/11/2032 (USD-SOFR + 1.22% on 3/11/2031) <sup>(h)</sup>   | 5,025 | 4,559 |
| Bank of America Corp. 2.687% 4/22/2032 (USD-SOFR + 1.32% on 4/22/2031) <sup>(h)</sup>   | 325   | 295   |
| Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>(h)</sup>   | 621   | 548   |
| Bank of America Corp. 2.572% 10/20/2032 (USD-SOFR + 1.21% on 10/20/2031) <sup>(h)</sup>   | 3,768 | 3,354 |
| Bank of America Corp. 2.972% 2/4/2033 (USD-SOFR + 1.33% on 2/4/2032) <sup>(h)</sup>   | 947   | 857   |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Bank of America Corp. 4.571% 4/27/2033 (USD-SOFR + 1.83% on 4/27/2032) <sup>(h)</sup>  | USD125                    | \$ 123         |
| Bank of America Corp. 5.288% 4/25/2034 (USD-SOFR + 1.91% on 4/25/2033) <sup>(h)</sup>  | 4,064                     | 4,115          |
| Bank of America Corp. 5.045% 2/6/2037 (USD-SOFR + 1.13% on 2/6/2036) <sup>(h)</sup>  | 9,000                     | 8,884          |
| Bank of Montreal 4.10% 12/15/2027 (USD-SOFR + 0.525% on 12/15/2026) <sup>(h)</sup>   | 2,000                     | 1,996          |
| BBVA Bancomer SA 7.625% 2/11/2035 (5-year UST Yield Curve Rate T Note Constant Maturity + 3.375% on 2/11/2030) <sup>(f)(h)</sup> | 2,220                     | 2,298          |
| Blackstone Private Credit Fund 5.95% 7/16/2029   | 8,721                     | 8,596          |
| Blackstone Private Credit Fund 5.35% 3/12/2031   | 2,029                     | 1,929          |
| BNP Paribas SA 2.159% 9/15/2029 (USD-SOFR + 1.218% on 9/15/2028) <sup>(f)(h)</sup>   | 2,535                     | 2,389          |
| BPCE SA 4.76% 1/13/2032 (USD-SOFR + 1.267% on 1/13/2031) <sup>(f)(h)</sup>   | 8,155                     | 8,045          |
| BPCE SA 5.417% 1/13/2037 (USD-SOFR + 1.568% on 1/13/2036) <sup>(f)(h)</sup>  | 9,079                     | 8,856          |
| Brown & Brown, Inc. 4.60% 12/23/2026   | 1,250                     | 1,254          |
| Brown & Brown, Inc. 4.90% 6/23/2030  | 10,750                    | 10,743         |
| Brown & Brown, Inc. 5.25% 6/23/2032  | 358                       | 358            |
| Brown & Brown, Inc. 5.55% 6/23/2035  | 4,915                     | 4,911          |
| Brown & Brown, Inc. 6.25% 6/23/2055  | 2,202                     | 2,198          |
| Capital One Financial Corp. 5.399% 1/30/2037 (USD-SOFR + 1.508% on 1/30/2036) <sup>(h)</sup>                                     | 510                       | 500            |
| Chubb INA Holdings, LLC 3.35% 5/3/2026   | 880                       | 879            |
| Chubb INA Holdings, LLC 5.00% 3/15/2034  | 4,623                     | 4,651          |
| Chubb INA Holdings, LLC 4.90% 8/15/2035  | 600                       | 591            |
| Chubb INA Holdings, LLC 4.35% 11/3/2045  | 400                       | 337            |
| Cipher Compute, LLC 7.125% 11/15/2030 <sup>(f)</sup>   | 1,845                     | 1,914          |
| Citibank, NA 4.914% 5/29/2030  | 4,825                     | 4,901          |
| Citigroup, Inc. 4.786% 3/4/2029 (USD-SOFR + 0.87% on 3/4/2028) <sup>(h)</sup>  | 6,497                     | 6,532          |
| Citigroup, Inc. 5.174% 2/13/2030 (USD-SOFR + 1.364% on 2/13/2029) <sup>(h)</sup>   | 2,242                     | 2,277          |
| Citigroup, Inc. 4.542% 9/19/2030 (USD-SOFR + 1.338% on 9/19/2029) <sup>(h)</sup>   | 4,257                     | 4,243          |
| Citigroup, Inc. 4.503% 9/11/2031 (USD-SOFR + 1.171% on 9/11/2030) <sup>(h)</sup>   | 48                        | 47             |
| Citigroup, Inc. 2.52% 11/3/2032 (USD-SOFR + 1.177% on 11/3/2031) <sup>(h)</sup>  | 2,506                     | 2,211          |
| Citigroup, Inc. 6.02% 1/24/2036 (USD-SOFR + 1.83% on 1/24/2035) <sup>(h)</sup>   | 1,164                     | 1,189          |
| Citigroup, Inc. 5.333% 3/27/2036 (USD-SOFR + 1.465% on 3/27/2035) <sup>(h)</sup>   | 1,551                     | 1,556          |
| CME Group, Inc. 3.75% 6/15/2028  | 3,069                     | 3,049          |
| Coinbase Global, Inc. 3.375% 10/1/2028 <sup>(f)</sup>  | 6,514                     | 6,103          |
| Coinbase Global, Inc. 3.625% 10/1/2031 <sup>(f)</sup>  | 8,066                     | 6,825          |
| Corebridge Financial, Inc. 3.65% 4/5/2027  | 914                       | 906            |
| Corebridge Financial, Inc. 3.85% 4/5/2029  | 556                       | 543            |
| Corebridge Financial, Inc. 3.90% 4/5/2032  | 315                       | 296            |
| Corebridge Financial, Inc. 4.35% 4/5/2042  | 182                       | 150            |
| Corebridge Financial, Inc. 4.40% 4/5/2052  | 438                       | 342            |
| Deutsche Bank AG 2.552% 1/7/2028 (USD-SOFR + 1.318% on 1/7/2027) <sup>(h)</sup>  | 5,959                     | 5,867          |
| Deutsche Bank AG 5.706% 2/8/2028 (USD-SOFR + 1.594% on 2/8/2027) <sup>(h)</sup>  | 1,109                     | 1,118          |
| Deutsche Bank AG 6.72% 1/18/2029 (USD-SOFR + 3.18% on 1/18/2028) <sup>(h)</sup>  | 2,016                     | 2,089          |
| Deutsche Bank AG 6.819% 11/20/2029 (USD-SOFR + 2.51% on 11/20/2028) <sup>(h)</sup>   | 750                       | 788            |
| Deutsche Bank AG 3.547% 9/18/2031 (USD-SOFR + 3.043% on 9/18/2030) <sup>(h)</sup>  | 300                       | 282            |
| Deutsche Bank AG 4.725% 2/6/2032 (USD-SOFR + 1.135% on 2/6/2031) <sup>(h)</sup>  | 7,410                     | 7,299          |
| Freedom Mortgage Holdings, LLC 6.875% 5/1/2031 <sup>(f)</sup>  | 3,145                     | 2,943          |
| Goldman Sachs Group, Inc. 1.948% 10/21/2027 (USD-SOFR + 0.913% on 10/21/2026) <sup>(h)</sup>                                     | 1,970                     | 1,943          |
| Goldman Sachs Group, Inc. 4.148% 1/21/2029 (USD-SOFR + 0.71% on 1/21/2028) <sup>(h)</sup>  | 13,157                    | 13,079         |
| Goldman Sachs Group, Inc. 4.692% 10/23/2030 (USD-SOFR + 1.135% on 10/23/2029) <sup>(h)</sup>                                     | 2,184                     | 2,186          |
| Goldman Sachs Group, Inc. 4.369% 10/21/2031 (USD-SOFR + 1.06% on 10/21/2030) <sup>(h)</sup>                                      | 4,077                     | 3,998          |
| Goldman Sachs Group, Inc. 4.516% 1/21/2032 (USD-SOFR + 0.96% on 1/21/2031) <sup>(h)</sup>  | 5,349                     | 5,269          |
| Goldman Sachs Group, Inc. 1.992% 1/27/2032 (USD-SOFR + 1.09% on 1/27/2031) <sup>(h)</sup>  | 215                       | 189            |
| Goldman Sachs Group, Inc. 4.939% 10/21/2036 (USD-SOFR + 1.33% on 10/21/2035) <sup>(h)</sup>                                      | 4,994                     | 4,838          |
| Goldman Sachs Group, Inc. 5.065% 1/21/2037 (USD-SOFR + 1.19% on 1/21/2036) <sup>(h)</sup>  | 3,929                     | 3,843          |
| Goldman Sachs Group, Inc. 3.21% 4/22/2042 (USD-SOFR + 1.513% on 4/22/2041) <sup>(h)</sup>  | 1,792                     | 1,330          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Goldman Sachs Group, Inc. 5.541% 1/21/2047 (USD-SOFR + 1.32% on 1/21/2046) <sup>(h)</sup>   | USD9,000                  | \$ 8,583       |
| Goldman Sachs Private Credit Corp. 5.05% 2/23/2028 <sup>(f)</sup>   | 2,026                     | 1,996          |
| HSBC Holdings PLC 4.398% 3/10/2030 (USD-SOFR + 0.99% on 3/10/2029) <sup>(h)</sup>   | 8,825                     | 8,761          |
| HSBC Holdings PLC 4.675% 3/10/2032 (USD-SOFR + 1.21% on 3/10/2031) <sup>(h)</sup>   | 8,695                     | 8,582          |
| HSBC Holdings PLC 2.804% 5/24/2032 (USD-SOFR + 1.187% on 5/24/2031) <sup>(h)</sup>  | 937                       | 843            |
| HSBC Holdings PLC 2.871% 11/22/2032 (USD-SOFR + 1.41% on 11/22/2031) <sup>(h)</sup>   | 873                       | 781            |
| HSBC Holdings PLC 5.45% 3/3/2036 (USD-SOFR + 1.56% on 3/3/2035) <sup>(h)</sup>  | 15,084                    | 15,134         |
| HSBC Holdings PLC 5.79% 5/13/2036 (USD-SOFR + 1.88% on 5/13/2035) <sup>(h)</sup>  | 809                       | 832            |
| HSBC Holdings PLC 5.133% 11/6/2036 (USD-SOFR + 1.43% on 11/6/2035) <sup>(h)</sup>   | 480                       | 470            |
| HSBC Holdings PLC 6.332% 3/9/2044 (USD-SOFR + 2.65% on 3/9/2043) <sup>(h)</sup>   | 537                       | 566            |
| HUB International, Ltd. 7.375% 1/31/2032 <sup>(f)</sup>   | 390                       | 398            |
| Intercontinental Exchange, Inc. 5.25% 6/15/2031   | 2,020                     | 2,082          |
| Intesa Sanpaolo SpA 8.248% 11/21/2033 (1-year UST Yield Curve Rate T Note Constant Maturity + 4.40% on 11/21/2032) <sup>(f)(h)</sup>            | 11,122                    | 12,822         |
| ION Platform Finance US, Inc. 4.625% 5/1/2028 <sup>(f)</sup>  | 125                       | 117            |
| ION Platform Finance US, Inc. 8.75% 5/1/2029 <sup>(f)</sup>   | 474                       | 441            |
| ION Platform Finance US, Inc. 9.50% 5/30/2029 <sup>(f)</sup>  | 560                       | 528            |
| ION Platform Finance US, Inc. 9.00% 8/1/2029 <sup>(f)</sup>   | 230                       | 213            |
| ION Platform Finance US, Inc. 7.875% 9/30/2032 <sup>(f)</sup>   | 835                       | 647            |
| Jane Street Group, LLC 6.75% 5/1/2033 <sup>(f)</sup>  | 4,700                     | 4,772          |
| JPMorgan Chase & Co. 5.04% 1/23/2028 (USD-SOFR + 1.19% on 1/23/2027) <sup>(h)</sup>   | 1,066                     | 1,072          |
| JPMorgan Chase & Co. 4.323% 4/26/2028 (USD-SOFR + 1.56% on 4/26/2027) <sup>(h)</sup>  | 1,550                     | 1,550          |
| JPMorgan Chase & Co. 4.851% 7/25/2028 (USD-SOFR + 1.99% on 7/25/2027) <sup>(h)</sup>  | 3,351                     | 3,368          |
| JPMorgan Chase & Co. 4.505% 10/22/2028 (USD-SOFR + 0.86% on 10/22/2027) <sup>(h)</sup>  | 3,630                     | 3,630          |
| JPMorgan Chase & Co. 6.087% 10/23/2029 (USD-SOFR + 1.57% on 10/23/2028) <sup>(h)</sup>  | 4,250                     | 4,417          |
| JPMorgan Chase & Co. 5.581% 4/22/2030 (USD-SOFR + 1.16% on 4/22/2029) <sup>(h)</sup>  | 927                       | 956            |
| JPMorgan Chase & Co. 4.603% 10/22/2030 (USD-SOFR + 1.04% on 10/22/2029) <sup>(h)</sup>  | 4,261                     | 4,271          |
| JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>(h)</sup>   | 5,012                     | 4,414          |
| JPMorgan Chase & Co. 2.58% 4/22/2032 (3-month USD CME Term SOFR + 1.25% on 4/22/2031) <sup>(h)</sup>  | 1,400                     | 1,266          |
| JPMorgan Chase & Co. 5.294% 7/22/2035 (USD-SOFR + 1.46% on 7/22/2034) <sup>(h)</sup>  | 1,081                     | 1,095          |
| JPMorgan Chase & Co. 5.572% 4/22/2036 (USD-SOFR + 1.68% on 4/22/2035) <sup>(h)</sup>  | 2,931                     | 3,021          |
| JPMorgan Chase & Co. 4.81% 10/22/2036 (USD-SOFR + 1.19% on 10/22/2035) <sup>(h)</sup>   | 840                       | 816            |
| JPMorgan Chase & Co. 4.898% 1/22/2037 (USD-SOFR + 1.07% on 1/22/2036) <sup>(h)</sup>  | 10,125                    | 9,911          |
| Kasikornbank PCL (Hong Kong Branch) 3.343% 10/2/2031 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 10/2/2026) <sup>(h)</sup> | 1,222                     | 1,210          |
| Marsh & McLennan Cos., Inc. 4.375% 3/15/2029  | 1,705                     | 1,709          |
| Marsh & McLennan Cos., Inc. 4.85% 11/15/2031  | 7,000                     | 7,061          |
| Marsh & McLennan Cos., Inc. 5.00% 3/15/2035   | 2,250                     | 2,242          |
| Marsh & McLennan Cos., Inc. 4.95% 3/15/2036   | 1,000                     | 991            |
| Marsh & McLennan Cos., Inc. 4.90% 3/15/2049   | 719                       | 635            |
| Marsh & McLennan Cos., Inc. 2.90% 12/15/2051  | 920                       | 569            |
| Marsh & McLennan Cos., Inc. 5.40% 3/15/2055   | 2,000                     | 1,877          |
| Mastercard, Inc. 4.35% 1/15/2032  | 551                       | 547            |
| Mastercard, Inc. 4.85% 3/9/2033   | 258                       | 262            |
| Metropolitan Life Global Funding I 5.15% 3/28/2033 <sup>(f)</sup>   | 1,600                     | 1,618          |
| Morgan Stanley 3.125% 7/27/2026   | 325                       | 324            |
| Morgan Stanley 4.994% 4/12/2029 (USD-SOFR + 1.38% on 4/12/2028) <sup>(h)</sup>  | 2,013                     | 2,032          |
| Morgan Stanley 5.164% 4/20/2029 (USD-SOFR + 1.59% on 4/20/2028) <sup>(h)</sup>  | 2,525                     | 2,554          |
| Morgan Stanley 5.449% 7/20/2029 (USD-SOFR + 1.63% on 7/20/2028) <sup>(h)</sup>  | 1,547                     | 1,575          |
| Morgan Stanley 4.133% 10/18/2029 (USD-SOFR + 0.913% on 10/18/2028) <sup>(h)</sup>   | 3,775                     | 3,732          |
| Morgan Stanley 4.238% 1/9/2030 (USD-SOFR + 0.80% on 1/9/2029) <sup>(h)</sup>  | 7,200                     | 7,129          |
| Morgan Stanley 5.173% 1/16/2030 (USD-SOFR + 1.45% on 1/16/2029) <sup>(h)</sup>  | 1,541                     | 1,563          |
| Morgan Stanley 4.213% 2/8/2030 (USD-SOFR + 0.762% on 2/8/2029) <sup>(h)</sup>   | 8,175                     | 8,093          |
| Morgan Stanley 5.042% 7/19/2030 (USD-SOFR + 1.215% on 7/19/2029) <sup>(h)</sup>   | 4,246                     | 4,296          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Morgan Stanley 4.654% 10/18/2030 (USD-SOFR + 1.10% on 10/18/2029) <sup>(h)</sup>  | USD1,465                  | \$ 1,465       |
| Morgan Stanley 5.23% 1/15/2031 (USD-SOFR + 1.108% on 1/15/2030) <sup>(h)</sup>  | 875                       | 889            |
| Morgan Stanley 4.356% 10/22/2031 (USD-SOFR + 1.074% on 10/22/2030) <sup>(h)</sup>   | 7,929                     | 7,772          |
| Morgan Stanley 1.794% 2/13/2032 (USD-SOFR + 1.034% on 2/13/2031) <sup>(h)</sup>   | 3,952                     | 3,423          |
| Morgan Stanley 4.708% 3/12/2032 (USD-SOFR + 1.195% on 3/12/2031) <sup>(h)</sup>   | 1,146                     | 1,139          |
| Morgan Stanley 4.892% 10/22/2036 (USD-SOFR + 1.314% on 10/22/2035) <sup>(h)</sup>   | 6,735                     | 6,513          |
| Morgan Stanley 5.073% 1/30/2037 (USD-SOFR + 1.184% on 1/30/2036) <sup>(h)</sup>   | 11,813                    | 11,578         |
| Navient Corp. 5.50% 3/15/2029   | 11,105                    | 10,190         |
| Navient Corp. 11.50% 3/15/2031  | 4,410                     | 4,487          |
| Navient Corp. 7.875% 6/15/2032  | 1,095                     | 978            |
| New York Life Global Funding 2.35% 7/14/2026 <sup>(f)</sup>   | 529                       | 526            |
| New York Life Global Funding 4.55% 1/28/2033 <sup>(f)</sup>   | 1,132                     | 1,116          |
| Northwestern Mutual Global Funding 1.75% 1/11/2027 <sup>(f)</sup>   | 2,240                     | 2,201          |
| Osaic Holdings, Inc. 8.00% 8/1/2033 <sup>(f)</sup>  | 4,420                     | 4,367          |
| PayPal Holdings, Inc. 2.65% 10/1/2026   | 593                       | 588            |
| PayPal Holdings, Inc. 2.30% 6/1/2030  | 552                       | 505            |
| PNC Bank, NA 4.543% 5/13/2027 (USD-SOFR + 0.63% on 5/13/2026) <sup>(h)</sup>  | 1,720                     | 1,720          |
| PNC Bank, NA 5.373% 7/21/2036 (USD-SOFR + 1.417% on 7/21/2035) <sup>(h)</sup>   | 442                       | 444            |
| PNC Financial Services Group, Inc. 4.075% 1/26/2029 (USD-SOFR + 0.61% on 1/26/2028) <sup>(h)</sup>  | 855                       | 851            |
| PNC Financial Services Group, Inc. 5.575% 1/29/2036 (USD-SOFR + 1.394% on 1/29/2035) <sup>(h)</sup>   | 596                       | 609            |
| Power Finance Corp., Ltd. 5.25% 8/10/2028   | 383                       | 387            |
| Power Finance Corp., Ltd. 6.15% 12/6/2028   | 350                       | 363            |
| Power Finance Corp., Ltd. 4.50% 6/18/2029   | 554                       | 549            |
| Power Finance Corp., Ltd. 3.95% 4/23/2030   | 1,213                     | 1,173          |
| Progressive Corp. 4.60% 3/26/2031   | 845                       | 847            |
| Progressive Corp. 5.15% 3/26/2036   | 5,557                     | 5,567          |
| Prudential Financial, Inc. 4.35% 2/25/2050  | 1,976                     | 1,587          |
| Prudential Financial, Inc. 3.70% 3/13/2051  | 677                       | 487            |
| SLM Corp. 6.50% 1/31/2030   | 375                       | 368            |
| Starwood Property Trust, Inc. 4.375% 1/15/2027 <sup>(f)</sup>   | 3,580                     | 3,564          |
| Starwood Property Trust, Inc. 5.25% 10/15/2028 <sup>(f)</sup>   | 4,650                     | 4,600          |
| Sumisho Air Lease Corp. 4.40% 3/24/2028 <sup>(f)</sup>  | 3,840                     | 3,821          |
| Sumisho Air Lease Corp. 4.50% 3/24/2029 <sup>(f)</sup>  | 2,950                     | 2,932          |
| Sumisho Air Lease Corp. 4.85% 3/24/2031 <sup>(f)</sup>  | 3,465                     | 3,423          |
| Swiss Re Finance (Luxembourg) SA 5.00% 4/2/2049 (5-year UST Yield Curve Rate T Note Constant Maturity + 3.582% on 4/2/2029) <sup>(f)(h)</sup> | 1,000                     | 990            |
| Travelers Cos., Inc. 4.00% 5/30/2047  | 771                       | 608            |
| Truist Bank 4.671% 5/20/2027 (USD-SOFR + 0.59% on 5/20/2026) <sup>(h)</sup>   | 2,000                     | 2,000          |
| Truist Financial Corp. 7.161% 10/30/2029 (USD-SOFR + 2.446% on 10/30/2028) <sup>(h)</sup>   | 1,677                     | 1,783          |
| Truist Financial Corp. 5.071% 5/20/2031 (USD-SOFR + 1.309% on 5/20/2030) <sup>(h)</sup>   | 506                       | 512            |
| U.S. Bancorp 2.375% 7/22/2026   | 3,584                     | 3,566          |
| U.S. Bancorp 5.424% 2/12/2036 (USD-SOFR + 1.411% on 2/12/2035) <sup>(h)</sup>   | 3,808                     | 3,893          |
| UBS Group AG 3.869% 1/12/2029 (3-month USD CME Term SOFR + 1.672% on 1/12/2028) <sup>(f)(h)</sup>   | 800                       | 791            |
| UBS Group AG 5.428% 2/8/2030 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.52% on 2/8/2029) <sup>(f)(h)</sup>                     | 3,204                     | 3,274          |
| UniCredit SpA 4.625% 4/12/2027 <sup>(f)</sup>   | 625                       | 626            |
| Visa, Inc. 4.10% 2/12/2031  | 9,000                     | 8,996          |
| Voyager Parent, LLC 9.25% 7/1/2032 <sup>(f)</sup>   | 5,950                     | 6,181          |
| Wells Fargo & Co. 5.707% 4/22/2028 (USD-SOFR + 1.07% on 4/22/2027) <sup>(h)</sup>   | 6,295                     | 6,377          |
| Wells Fargo & Co. 2.393% 6/2/2028 (USD-SOFR + 2.10% on 6/2/2027) <sup>(h)</sup>   | 358                       | 349            |
| Wells Fargo & Co. 6.303% 10/23/2029 (USD-SOFR + 1.79% on 10/23/2028) <sup>(h)</sup>   | 6,474                     | 6,744          |
| Wells Fargo & Co. 4.182% 1/23/2030 (USD-SOFR + 0.74% on 1/23/2029) <sup>(h)</sup>   | 3,975                     | 3,940          |
| Wells Fargo & Co. 2.879% 10/30/2030 (3-month USD CME Term SOFR + 1.432% on 10/30/2029) <sup>(h)</sup>   | 4,616                     | 4,356          |
| Wells Fargo & Co. 6.491% 10/23/2034 (USD-SOFR + 2.06% on 10/23/2033) <sup>(h)</sup>   | 3,360                     | 3,639          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Wells Fargo & Co. 4.96% 1/23/2037 (USD-SOFR + 1.10% on 1/23/2036) <sup>(h)</sup>  | USD810                    | \$ 789         |
| Westpac Banking Corp. 2.668% 11/15/2035 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 11/15/2030) <sup>(h)</sup> | 2,980                     | 2,678          |
| Westpac Banking Corp. 2.963% 11/16/2040   | 1,344                     | 1,000          |
|   |                           | <u>545,252</u> |

## Consumer discretionary 1.20%

|  |        |        |
|--|--------|--------|
| Alibaba Group Holding, Ltd. 2.125% 2/9/2031                                | 501    | 453    |
| Alibaba Group Holding, Ltd. 4.50% 11/28/2034                               | 766    | 750    |
| Alibaba Group Holding, Ltd. 4.00% 12/6/2037                                | 200    | 182    |
| Allwyn Entertainment Financing (UK) PLC 7.875% 4/30/2029 <sup>(f)</sup>    | 1,725  | 1,765  |
| Amazon.com, Inc. 4.10% 11/20/2030  | 8,200  | 8,107  |
| Amazon.com, Inc. 4.55% 3/13/2033   | 5,654  | 5,601  |
| Amazon.com, Inc. 4.35% 3/20/2033   | 6,500  | 6,384  |
| Amazon.com, Inc. 4.65% 11/20/2035  | 10,460 | 10,260 |
| Amazon.com, Inc. 4.875% 3/13/2036  | 3,270  | 3,241  |
| Amazon.com, Inc. 5.45% 11/20/2055  | 9,382  | 8,969  |
| Beach Acquisition Bidco, LLC 10.75% PIK 7/15/2033 <sup>(f)(g)</sup>        | 6,510  | 6,938  |
| Brightstar Lottery PLC 5.75% 1/15/2033 <sup>(f)</sup>                      | 1,785  | 1,737  |
| Carnival Corp. 4.00% 8/1/2028 <sup>(f)</sup>                               | 2,375  | 2,320  |
| Carnival Corp. 5.125% 5/1/2029 <sup>(f)</sup>                              | 1,500  | 1,490  |
| Carnival Corp. 6.125% 2/15/2033 <sup>(f)</sup>                             | 1,270  | 1,283  |
| Daimler Trucks Finance North America, LLC 4.95% 1/13/2028 <sup>(f)</sup>   | 6,570  | 6,625  |
| Daimler Trucks Finance North America, LLC 5.125% 1/19/2028 <sup>(f)</sup>  | 604    | 610    |
| Daimler Trucks Finance North America, LLC 2.375% 12/14/2028 <sup>(f)</sup> | 1,350  | 1,277  |
| Daimler Trucks Finance North America, LLC 5.125% 9/25/2029 <sup>(f)</sup>  | 3,281  | 3,324  |
| Daimler Trucks Finance North America, LLC 5.25% 1/13/2030 <sup>(f)</sup>   | 8,140  | 8,269  |
| Flutter Treasury DAC 5.875% 6/4/2031 <sup>(f)</sup>                        | 5,937  | 5,887  |
| Ford Motor Credit Co., LLC 6.798% 11/7/2028                                | 2,111  | 2,186  |
| Ford Motor Credit Co., LLC 5.80% 3/8/2029                                  | 3,385  | 3,424  |
| Ford Motor Credit Co., LLC 4.97% 4/6/2029                                  | 715    | 706    |
| Ford Motor Credit Co., LLC 5.875% 11/7/2029                                | 6,830  | 6,918  |
| Ford Motor Credit Co., LLC 5.73% 9/5/2030                                  | 6,818  | 6,814  |
| Ford Motor Credit Co., LLC 5.42% 4/9/2031                                  | 2,207  | 2,168  |
| Ford Motor Credit Co., LLC 6.532% 3/19/2032                                | 4,600  | 4,723  |
| Ford Motor Credit Co., LLC 5.753% 4/6/2033                                 | 1,433  | 1,407  |
| Ford Motor Credit Co., LLC 7.122% 11/7/2033                                | 1,425  | 1,498  |
| Ford Motor Credit Co., LLC 6.125% 3/8/2034                                 | 10,930 | 10,831 |
| Ford Motor Credit Co., LLC 6.50% 2/7/2035                                  | 4,800  | 4,846  |
| Ford Motor Credit Co., LLC 5.869% 10/31/2035                               | 16,021 | 15,389 |
| General Motors Financial Co., Inc. 5.35% 1/7/2030                          | 10,705 | 10,903 |
| General Motors Financial Co., Inc. 5.90% 1/7/2035                          | 5,417  | 5,516  |
| General Motors Financial Co., Inc. 5.45% 1/8/2036                          | 11,250 | 11,087 |
| Great Canadian Gaming Corp. 8.75% 11/15/2029 <sup>(f)</sup>                | 5,090  | 4,969  |
| Hilton Domestic Operating Co., Inc. 4.00% 5/1/2031 <sup>(f)</sup>          | 1,885  | 1,771  |
| Hilton Grand Vacations Borrower, LLC 5.00% 6/1/2029 <sup>(f)</sup>         | 2,080  | 1,976  |
| Home Depot, Inc. 1.50% 9/15/2028   | 3,000  | 2,830  |
| Home Depot, Inc. 3.90% 12/6/2028   | 825    | 822    |
| Home Depot, Inc. 2.95% 6/15/2029   | 1,174  | 1,130  |
| Home Depot, Inc. 1.875% 9/15/2031  | 3,000  | 2,627  |
| Home Depot, Inc. 4.50% 12/6/2048   | 428    | 360    |
| Home Depot, Inc. 5.30% 6/25/2054   | 3,000  | 2,806  |
| Hyatt Hotels Corp. 5.05% 3/30/2028   | 3,726  | 3,759  |
| Hyatt Hotels Corp. 5.75% 3/30/2032   | 3,520  | 3,618  |

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

## Corporate bonds and notes (continued)

## Consumer discretionary (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Hyundai Capital America 1.50% 6/15/2026 <sup>(f)</sup>           | USD762                    | \$ 757         |
| Hyundai Capital America 5.45% 6/24/2026 <sup>(f)</sup>           | 3,905                     | 3,913          |
| Hyundai Capital America 4.875% 6/23/2027 <sup>(f)</sup>          | 1,334                     | 1,340          |
| Hyundai Capital America 5.275% 6/24/2027 <sup>(f)</sup>          | 6,273                     | 6,328          |
| Hyundai Capital America 2.375% 10/15/2027 <sup>(f)</sup>         | 2,311                     | 2,237          |
| Hyundai Capital America 4.60% 4/6/2028 <sup>(f)</sup>            | 3,668                     | 3,666          |
| Hyundai Capital America 4.90% 6/23/2028 <sup>(f)</sup>           | 4,992                     | 5,014          |
| Hyundai Capital America 2.10% 9/15/2028 <sup>(f)</sup>           | 2,756                     | 2,596          |
| Hyundai Capital America 4.25% 1/8/2029 <sup>(f)</sup>            | 2,780                     | 2,750          |
| Hyundai Capital America 5.30% 1/8/2030 <sup>(f)</sup>            | 10,081                    | 10,233         |
| Hyundai Capital America 5.10% 6/24/2030 <sup>(f)</sup>           | 4,980                     | 5,020          |
| Hyundai Capital America 5.40% 1/8/2031 <sup>(f)</sup>            | 991                       | 1,012          |
| International Game Technology PLC 5.25% 1/15/2029 <sup>(f)</sup> | 2,445                     | 2,427          |
| LCM Investments Holdings II, LLC 4.875% 5/1/2029 <sup>(f)</sup>  | 440                       | 428            |
| LCM Investments Holdings II, LLC 8.25% 8/1/2031 <sup>(f)</sup>   | 1,025                     | 1,068          |
| Marriott International, Inc. 4.90% 4/15/2029                     | 1,207                     | 1,221          |
| Marriott International, Inc. 4.50% 5/1/2033                      | 1,700                     | 1,643          |
| Marriott International, Inc. 2.75% 10/15/2033                    | 2,500                     | 2,163          |
| Marriott Ownership Resorts, Inc. 4.50% 6/15/2029 <sup>(f)</sup>  | 528                       | 501            |
| McDonalds Corp. 4.60% 9/9/2032                                   | 642                       | 643            |
| Newell Brands, Inc. 8.50% 6/1/2028 <sup>(f)</sup>                | 715                       | 738            |
| Newell Brands, Inc. 6.625% 9/15/2029                             | 1,850                     | 1,808          |
| Newell Brands, Inc. 6.375% 5/15/2030                             | 535                       | 514            |
| Newell Brands, Inc. 6.625% 5/15/2032                             | 385                       | 369            |
| Newell Brands, Inc. 7.375% 4/1/2036                              | 1,025                     | 945            |
| Newell Brands, Inc. 7.50% 4/1/2046                               | 475                       | 382            |
| Nissan Motor Acceptance Corp. 1.85% 9/16/2026 <sup>(f)</sup>     | 320                       | 315            |
| Nissan Motor Co., Ltd. 7.50% 7/17/2030 <sup>(f)</sup>            | 1,940                     | 1,957          |
| Nissan Motor Co., Ltd. 7.75% 7/17/2032 <sup>(f)</sup>            | 1,600                     | 1,622          |
| Nissan Motor Co., Ltd. 8.125% 7/17/2035 <sup>(f)</sup>           | 1,220                     | 1,256          |
| Party City Holdings, Inc. 0% 8/27/2030 <sup>(c)</sup>            | 1,355                     | 27             |
| RHP Hotel Properties, LP 5.75% 3/15/2034 <sup>(f)</sup>          | 2,080                     | 2,054          |
| Royal Caribbean Cruises, Ltd. 5.375% 7/15/2027 <sup>(f)</sup>    | 910                       | 914            |
| Royal Caribbean Cruises, Ltd. 6.00% 2/1/2033 <sup>(f)</sup>      | 1,030                     | 1,041          |
| Royal Caribbean Cruises, Ltd. 4.75% 5/15/2033                    | 979                       | 946            |
| Royal Caribbean Cruises, Ltd. 5.375% 1/15/2036                   | 6,767                     | 6,651          |
| Royal Caribbean Cruises, Ltd. 5.25% 2/27/2038                    | 11,542                    | 10,985         |
| Sally Holdings, LLC 6.75% 4/1/2032                               | 920                       | 942            |
| Sands China, Ltd. 2.30% 3/8/2027                                 | 1,859                     | 1,816          |
| Scientific Games Holdings, LP 6.625% 3/1/2030 <sup>(f)</sup>     | 775                       | 667            |
| Six Flags Entertainment Corp. 8.625% 1/15/2032 <sup>(f)</sup>    | 2,045                     | 2,050          |
| Starbucks Corp. 5.00% 2/15/2034                                  | 1,457                     | 1,466          |
| Starbucks Corp. 5.40% 5/15/2035                                  | 2,997                     | 3,065          |
| Toyota Motor Credit Corp. 1.90% 1/13/2027                        | 2,240                     | 2,202          |
| Toyota Motor Credit Corp. 4.05% 3/13/2029                        | 5,754                     | 5,721          |
| Toyota Motor Credit Corp. 4.60% 3/11/2033                        | 4,173                     | 4,110          |
| Travel + Leisure Co. 4.50% 12/1/2029 <sup>(f)</sup>              | 2,100                     | 2,009          |
| Universal Entertainment Corp. 9.875% 8/1/2029 <sup>(f)</sup>     | 1,475                     | 1,429          |
| Wyndham Hotels & Resorts, Inc. 5.625% 3/1/2033 <sup>(f)</sup>    | 1,915                     | 1,886          |
|  |                           | <u>315,403</u> |

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

## Corporate bonds and notes (continued)

## Communication services 1.18%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Alphabet, Inc. 4.10% 2/15/2031                                       | USD2,319                  | \$ 2,303       |
| Alphabet, Inc. 4.375% 11/15/2032                                     | 177                       | 176            |
| Alphabet, Inc. 4.40% 2/15/2033                                       | 1,548                     | 1,529          |
| Alphabet, Inc. 4.70% 11/15/2035                                      | 4,643                     | 4,589          |
| Alphabet, Inc. 4.80% 2/15/2036                                       | 2,109                     | 2,101          |
| Alphabet, Inc. 5.25% 5/15/2055                                       | 4,660                     | 4,404          |
| Alphabet, Inc. 5.45% 11/15/2055                                      | 6,955                     | 6,739          |
| Alphabet, Inc. 5.65% 2/15/2056                                       | 1,762                     | 1,758          |
| Alphabet, Inc. 5.30% 5/15/2065                                       | 1,654                     | 1,532          |
| Altice France 6.50% 4/15/2032 <sup>(f)</sup>                         | 3,405                     | 3,229          |
| AT&T, Inc. 4.75% 4/30/2033   | 11,075                    | 10,973         |
| AT&T, Inc. 5.40% 2/15/2034   | 1,369                     | 1,400          |
| AT&T, Inc. 3.50% 9/15/2053   | 5,140                     | 3,373          |
| Beignet Investor, LLC 6.581% 5/30/2049 <sup>(f)</sup>                | 2,225                     | 2,289          |
| CCO Holdings, LLC 5.125% 5/1/2027 <sup>(f)</sup>                     | 985                       | 985            |
| CCO Holdings, LLC 4.75% 3/1/2030 <sup>(f)</sup>                      | 1,350                     | 1,282          |
| CCO Holdings, LLC 4.75% 2/1/2032 <sup>(f)</sup>                      | 3,115                     | 2,819          |
| CCO Holdings, LLC 4.50% 5/1/2032                                     | 7,189                     | 6,428          |
| CCO Holdings, LLC 7.00% 2/1/2033 <sup>(f)</sup>                      | 8,980                     | 9,014          |
| CCO Holdings, LLC 4.50% 6/1/2033 <sup>(f)</sup>                      | 2,085                     | 1,817          |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(f)</sup>                     | 3,260                     | 2,792          |
| Charter Communications Operating, LLC 4.40% 4/1/2033                 | 1,000                     | 935            |
| Charter Communications Operating, LLC 4.80% 3/1/2050                 | 6,740                     | 4,987          |
| Charter Communications Operating, LLC 3.70% 4/1/2051                 | 5,493                     | 3,403          |
| Charter Communications Operating, LLC 3.90% 6/1/2052                 | 11,863                    | 7,559          |
| Charter Communications Operating, LLC 5.25% 4/1/2053                 | 6,027                     | 4,731          |
| Charter Communications Operating, LLC 6.70% 12/1/2055                | 775                       | 741            |
| Comcast Corp. 2.35% 1/15/2027  | 57                        | 56             |
| Connect Finco SARL 9.00% 9/15/2029 <sup>(f)</sup>                    | 8,125                     | 8,546          |
| CSC Holdings, LLC 5.50% 4/15/2027 <sup>(f)</sup>                     | 1,400                     | 1,216          |
| DIRECTV Financing, LLC 5.875% 8/15/2027 <sup>(f)</sup>               | 2,352                     | 2,351          |
| DIRECTV Financing, LLC 8.875% 2/1/2030 <sup>(f)</sup>                | 2,825                     | 2,822          |
| DIRECTV Financing, LLC 10.00% 2/15/2031 <sup>(f)</sup>               | 4,050                     | 4,138          |
| Discovery Communications, LLC 4.125% 5/15/2029                       | 1,100                     | 1,063          |
| DISH Network Corp. 11.75% 11/15/2027 <sup>(f)</sup>                  | 10,154                    | 10,467         |
| EchoStar Corp. 10.75% 11/30/2029                                     | 6,925                     | 7,485          |
| EchoStar Corp. 6.75% Cash 11/30/2030 <sup>(g)</sup>                  | 3,759                     | 3,800          |
| Embarq, LLC 7.995% 6/1/2036  | 8,084                     | 2,592          |
| Frontier Communications Holdings, LLC 6.75% 5/1/2029 <sup>(f)</sup>  | 6,550                     | 6,562          |
| Frontier Communications Holdings, LLC 5.875% 11/1/2029               | 5,591                     | 5,628          |
| Frontier Communications Holdings, LLC 6.00% 1/15/2030 <sup>(f)</sup> | 3,196                     | 3,217          |
| Frontier Communications Holdings, LLC 8.75% 5/15/2030 <sup>(f)</sup> | 1,100                     | 1,130          |
| Gray Media, Inc. 10.50% 7/15/2029 <sup>(f)</sup>                     | 6,574                     | 6,990          |
| Gray Media, Inc. 4.75% 10/15/2030 <sup>(f)</sup>                     | 1,656                     | 1,280          |
| Gray Media, Inc. 5.375% 11/15/2031 <sup>(f)</sup>                    | 4,790                     | 3,561          |
| Gray Media, Inc. 9.625% 7/15/2032 <sup>(f)</sup>                     | 495                       | 495            |
| Ligado Networks, LLC 17.50% PIK 11/1/2023 <sup>(f)(g)(i)</sup>       | 7,520                     | 2,444          |
| Lindblad Expeditions, LLC 7.00% 9/15/2030 <sup>(f)</sup>             | 815                       | 833            |
| Meta Platforms, Inc. 4.60% 11/15/2032                                | 9,741                     | 9,649          |
| Meta Platforms, Inc. 4.875% 11/15/2035                               | 10,997                    | 10,793         |
| Meta Platforms, Inc. 5.50% 11/15/2045                                | 3,092                     | 2,928          |
| Meta Platforms, Inc. 5.40% 8/15/2054                                 | 7,084                     | 6,421          |
| Meta Platforms, Inc. 5.625% 11/15/2055                               | 4,890                     | 4,587          |
| Meta Platforms, Inc. 5.75% 11/15/2065                                | 3,180                     | 2,956          |

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

## Corporate bonds and notes (continued)

## Communication services (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Nexstar Media, Inc. 6.50% 9/15/2033 <sup>(f)</sup>              | USD2,035                  | \$ 2,052       |
| Nexstar Media, Inc. 7.25% 4/15/2034 <sup>(f)</sup>              | 1,283                     | 1,288          |
| Orange 4.75% 1/13/2033 <sup>(f)</sup>                           | 5,923                     | 5,859          |
| Orange 5.00% 1/13/2036 <sup>(f)</sup>                           | 798                       | 784            |
| Orange 5.75% 1/13/2056 <sup>(f)</sup>                           | 325                       | 323            |
| SBA Tower Trust 1.631% 11/15/2026 <sup>(f)</sup>                | 7,802                     | 7,675          |
| Sinclair Television Group, Inc. 8.125% 2/15/2033 <sup>(f)</sup> | 1,375                     | 1,399          |
| Sirius XM Radio, LLC 4.00% 7/15/2028 <sup>(f)</sup>             | 6,650                     | 6,423          |
| Sirius XM Radio, LLC 4.125% 7/1/2030 <sup>(f)</sup>             | 10,357                    | 9,704          |
| Sirius XM Radio, LLC 3.875% 9/1/2031 <sup>(f)</sup>             | 7,547                     | 6,859          |
| Take-Two Interactive Software, Inc. 4.00% 4/14/2032             | 2,185                     | 2,085          |
| T-Mobile USA, Inc. 2.05% 2/15/2028                              | 34                        | 33             |
| T-Mobile USA, Inc. 4.95% 3/15/2028                              | 1,918                     | 1,939          |
| T-Mobile USA, Inc. 4.80% 7/15/2028                              | 416                       | 420            |
| T-Mobile USA, Inc. 5.30% 5/15/2035                              | 3,347                     | 3,376          |
| T-Mobile USA, Inc. 4.95% 11/15/2035                             | 833                       | 818            |
| Univision Communications, Inc. 8.00% 8/15/2028 <sup>(f)</sup>   | 300                       | 305            |
| Univision Communications, Inc. 4.50% 5/1/2029 <sup>(f)</sup>    | 6,234                     | 5,861          |
| Univision Communications, Inc. 7.375% 6/30/2030 <sup>(f)</sup>  | 1,216                     | 1,192          |
| Univision Communications, Inc. 9.375% 8/1/2032 <sup>(f)</sup>   | 1,375                     | 1,418          |
| Verizon Communications, Inc. 2.55% 3/21/2031                    | 410                       | 372            |
| Verizon Communications, Inc. 2.355% 3/15/2032                   | 4,078                     | 3,561          |
| Verizon Communications, Inc. 4.75% 1/15/2033                    | 3,196                     | 3,158          |
| Verizon Communications, Inc. 5.05% 5/9/2033                     | 1,946                     | 1,972          |
| Verizon Communications, Inc. 5.25% 4/2/2035                     | 5,810                     | 5,819          |
| Verizon Communications, Inc. 5.00% 1/15/2036                    | 6,873                     | 6,733          |
| Verizon Communications, Inc. 5.401% 7/2/2037                    | 181                       | 180            |
| Verizon Communications, Inc. 2.85% 9/3/2041                     | 238                       | 168            |
| Verizon Communications, Inc. 5.75% 11/30/2045                   | 1,493                     | 1,455          |
| Verizon Communications, Inc. 5.875% 11/30/2055                  | 2,781                     | 2,707          |
| Verizon Communications, Inc. 2.987% 10/30/2056                  | 1,537                     | 903            |
| Verizon Communications, Inc. 6.00% 11/30/2065                   | 1,681                     | 1,630          |
| Versant Media Group, Inc. 7.25% 1/30/2031 <sup>(f)</sup>        | 1,445                     | 1,480          |
| WarnerMedia Holdings, Inc. 3.755% 3/15/2027                     | 2,163                     | 2,138          |
| WarnerMedia Holdings, Inc. 4.054% 3/15/2029                     | 825                       | 799            |
| WarnerMedia Holdings, Inc. 4.279% 3/15/2032                     | 6,050                     | 5,362          |
| WarnerMedia Holdings, Inc. 5.05% 3/15/2042                      | 6,990                     | 4,623          |
| WarnerMedia Holdings, Inc. 5.141% 3/15/2052                     | 850                       | 517            |
|   |                           | <u>311,288</u> |

## Health care 1.11%

|  |        |        |
|--|--------|--------|
| 1261229 B.C., Ltd. 10.00% 4/15/2032 <sup>(f)</sup>   | 5,606  | 5,744  |
| Abbott Laboratories 4.30% 3/15/2033                  | 6,750  | 6,608  |
| Abbott Laboratories 4.65% 3/15/2036                  | 10,226 | 10,004 |
| Abbott Laboratories 5.50% 3/15/2056                  | 6,750  | 6,623  |
| AbbVie, Inc. 4.125% 3/15/2031                        | 1,537  | 1,515  |
| AbbVie, Inc. 4.95% 3/15/2031                         | 10,500 | 10,728 |
| AbbVie, Inc. 4.40% 3/15/2033                         | 3,068  | 3,013  |
| AbbVie, Inc. 5.20% 3/15/2035                         | 3,056  | 3,111  |
| AbbVie, Inc. 4.75% 3/15/2036                         | 966    | 948    |
| AbbVie, Inc. 5.40% 3/15/2054                         | 4,085  | 3,903  |
| AbbVie, Inc. 5.60% 3/15/2055                         | 2,261  | 2,229  |
| AbbVie, Inc. 5.55% 3/15/2056                         | 707    | 692    |
| Accendra Health, Inc. 4.50% 3/31/2029 <sup>(f)</sup> | 6,269  | 3,791  |

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

## Corporate bonds and notes (continued)

## Health care (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Accendra Health, Inc. 6.625% 4/1/2030 <sup>(f)</sup>                  | USD2,300                  | \$1,096        |
| AdaptHealth, LLC 4.625% 8/1/2029 <sup>(f)</sup>                       | 1,265                     | 1,206          |
| AdaptHealth, LLC 5.125% 3/1/2030 <sup>(f)</sup>                       | 270                       | 259            |
| Amgen, Inc. 5.25% 3/2/2030  | 129                       | 132            |
| Amgen, Inc. 4.20% 2/19/2031   | 4,389                     | 4,330          |
| Amgen, Inc. 5.25% 3/2/2033  | 9,300                     | 9,547          |
| Amgen, Inc. 4.85% 2/19/2036   | 5,467                     | 5,374          |
| Amgen, Inc. 5.60% 3/2/2043  | 1,500                     | 1,481          |
| Amgen, Inc. 5.50% 2/19/2046   | 6,029                     | 5,798          |
| Amgen, Inc. 5.65% 3/2/2053  | 2,464                     | 2,388          |
| Amgen, Inc. 5.65% 2/19/2056   | 5,222                     | 5,066          |
| Amgen, Inc. 4.40% 2/22/2062   | 1,521                     | 1,178          |
| Amgen, Inc. 5.75% 3/2/2063  | 231                       | 222            |
| AstraZeneca Finance, LLC 1.75% 5/28/2028                              | 1,677                     | 1,597          |
| AstraZeneca Finance, LLC 4.90% 2/26/2031                              | 1,658                     | 1,694          |
| AstraZeneca Finance, LLC 2.25% 5/28/2031                              | 665                       | 599            |
| AstraZeneca Finance, LLC 5.00% 2/26/2034                              | 3,181                     | 3,229          |
| Bausch Health Americas, Inc. 8.50% 1/31/2027 <sup>(f)</sup>           | 5,525                     | 5,478          |
| Bausch Health Cos., Inc. 4.875% 6/1/2028 <sup>(f)</sup>               | 4,311                     | 3,951          |
| Bausch Health Cos., Inc. 11.00% 9/30/2028 <sup>(f)</sup>              | 620                       | 633            |
| Bausch Health Cos., Inc. 7.25% 5/30/2029 <sup>(f)</sup>               | 1,200                     | 894            |
| Bausch Health Cos., Inc. 5.25% 2/15/2031 <sup>(f)</sup>               | 1,000                     | 610            |
| Baxter International, Inc. 1.915% 2/1/2027                            | 2,061                     | 2,013          |
| Baxter International, Inc. 2.272% 12/1/2028                           | 3,180                     | 2,964          |
| Baxter International, Inc. 4.45% 2/15/2029                            | 259                       | 256            |
| Baxter International, Inc. 4.90% 12/15/2030                           | 941                       | 929            |
| Baxter International, Inc. 5.65% 12/15/2035                           | 682                       | 666            |
| Bayer US Finance, LLC 6.125% 11/21/2026 <sup>(f)</sup>                | 5,419                     | 5,469          |
| Bayer US Finance, LLC 6.25% 1/21/2029 <sup>(f)</sup>                  | 3,092                     | 3,212          |
| BioMarin Pharmaceutical, Inc. 5.50% 2/15/2034 <sup>(f)</sup>          | 545                       | 537            |
| Bristol-Myers Squibb Co. 5.10% 2/22/2031                              | 187                       | 192            |
| Bristol-Myers Squibb Co. 5.20% 2/22/2034                              | 7,825                     | 8,025          |
| CHS / Community Health Systems, Inc. 6.00% 1/15/2029 <sup>(f)</sup>   | 1,750                     | 1,732          |
| CHS / Community Health Systems, Inc. 10.875% 1/15/2032 <sup>(f)</sup> | 228                       | 245            |
| Cigna Group (The) 5.25% 1/15/2036                                     | 7,390                     | 7,402          |
| Cigna Group (The) 6.00% 1/15/2056                                     | 4,957                     | 4,968          |
| CVS Health Corp. 5.00% 1/30/2029                                      | 3,831                     | 3,882          |
| CVS Health Corp. 5.40% 6/1/2029                                       | 4,144                     | 4,243          |
| CVS Health Corp. 5.55% 6/1/2031                                       | 3,039                     | 3,136          |
| CVS Health Corp. 5.70% 6/1/2034                                       | 4,053                     | 4,167          |
| CVS Health Corp. 6.20% 9/15/2055                                      | 4,630                     | 4,590          |
| DaVita, Inc. 3.75% 2/15/2031 <sup>(f)</sup>                           | 2,865                     | 2,629          |
| DaVita, Inc. 6.875% 9/1/2032 <sup>(f)</sup>                           | 810                       | 830            |
| Elevance Health, Inc. 5.20% 2/15/2035                                 | 610                       | 609            |
| Elevance Health, Inc. 5.125% 2/15/2053                                | 308                       | 271            |
| Elevance Health, Inc. 5.70% 9/15/2055                                 | 7,000                     | 6,661          |
| Eli Lilly and Co. 5.10% 2/12/2035                                     | 8,075                     | 8,242          |
| Endo Finance Holdings, LP 8.50% 4/15/2031 <sup>(f)</sup>              | 2,200                     | 2,305          |
| GE HealthCare Technologies, Inc. 4.80% 8/14/2029                      | 1,522                     | 1,536          |
| Gilead Sciences, Inc. 5.25% 10/15/2033                                | 2,642                     | 2,733          |
| Gilead Sciences, Inc. 5.10% 6/15/2035                                 | 500                       | 505            |
| Humana, Inc. 5.375% 4/15/2031   | 2,862                     | 2,894          |
| Humana, Inc. 5.55% 5/1/2035   | 6,289                     | 6,222          |
| Humana, Inc. 5.75% 4/15/2054  | 1,359                     | 1,223          |

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

## Corporate bonds and notes (continued)

## Health care (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Humana, Inc. 6.00% 5/1/2055                                     | USD370                    | \$ 343         |
| Insulet Corp. 6.50% 4/1/2033 <sup>(f)</sup>                     | 2,885                     | 2,947          |
| Medtronic Global Holdings S.C.A. 4.25% 3/30/2028                | 1,983                     | 1,988          |
| Novant Health, Inc. 3.168% 11/1/2051                            | 3,360                     | 2,206          |
| Novartis Capital Corp. 2.00% 2/14/2027                          | 570                       | 561            |
| Novartis Capital Corp. 4.90% 3/18/2036                          | 1,279                     | 1,276          |
| Novartis Capital Corp. 5.60% 3/18/2046                          | 272                       | 273            |
| Novartis Capital Corp. 5.70% 3/18/2056                          | 1,003                     | 1,011          |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053        | 1,000                     | 930            |
| Pfizer, Inc. 4.50% 11/15/2032                                   | 8,750                     | 8,681          |
| Radiology Partners, Inc. 8.50% 7/15/2032 <sup>(f)</sup>         | 4,445                     | 4,512          |
| Roche Holdings, Inc. 4.203% 9/9/2029 <sup>(f)</sup>             | 3,450                     | 3,446          |
| Roche Holdings, Inc. 4.592% 9/9/2034 <sup>(f)</sup>             | 2,244                     | 2,211          |
| Summa Health 3.511% 11/15/2051                                  | 1,483                     | 1,095          |
| Takeda U.S. Financing, Inc. 5.20% 7/7/2035                      | 8,987                     | 8,991          |
| Takeda U.S. Financing, Inc. 5.90% 7/7/2055                      | 656                       | 654            |
| Tenet Healthcare Corp. 4.625% 6/15/2028                         | 645                       | 640            |
| Tenet Healthcare Corp. 4.25% 6/1/2029                           | 1,975                     | 1,916          |
| Teva Pharmaceutical Finance Netherlands III BV 3.15% 10/1/2026  | 5,360                     | 5,310          |
| Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029  | 9,025                     | 9,002          |
| Teva Pharmaceutical Finance Netherlands III BV 8.125% 9/15/2031 | 2,000                     | 2,238          |
| Thermo Fisher Scientific, Inc. 4.215% 2/12/2031                 | 297                       | 294            |
| Thermo Fisher Scientific, Inc. 4.55% 6/15/2033                  | 112                       | 111            |
| Thermo Fisher Scientific, Inc. 4.902% 2/12/2036                 | 1,368                     | 1,359          |
| UnitedHealth Group, Inc. 4.95% 1/15/2032                        | 743                       | 752            |
| UnitedHealth Group, Inc. 5.15% 7/15/2034                        | 3,650                     | 3,683          |
| UnitedHealth Group, Inc. 5.30% 6/15/2035                        | 5,621                     | 5,737          |
| UnitedHealth Group, Inc. 5.625% 7/15/2054                       | 5,400                     | 5,150          |
| UnitedHealth Group, Inc. 5.95% 6/15/2055                        | 4,549                     | 4,586          |
|   |                           | <u>292,862</u> |

## Industrials 0.74%

|  |       |       |
|--|-------|-------|
| AAdvantage Loyalty IP, Ltd. 5.50% 4/20/2026 <sup>(f)</sup>     | 84    | 84    |
| ADT Security Corp. 5.875% 10/15/2033 <sup>(f)</sup>            | 2,310 | 2,240 |
| Advanced Drainage Systems, Inc. 5.375% 3/1/2034 <sup>(f)</sup> | 2,400 | 2,342 |
| Albion Financing 1 SARL 7.00% 5/21/2030 <sup>(f)</sup>         | 3,525 | 3,605 |
| Axon Enterprise, Inc. 6.125% 3/15/2030 <sup>(f)</sup>          | 5,175 | 5,274 |
| Axon Enterprise, Inc. 6.25% 3/15/2033 <sup>(f)</sup>           | 5,835 | 5,961 |
| BAE Systems PLC 5.125% 3/26/2029 <sup>(f)</sup>                | 3,403 | 3,473 |
| BAE Systems PLC 5.25% 3/26/2031 <sup>(f)</sup>                 | 2,663 | 2,735 |
| BAE Systems PLC 5.30% 3/26/2034 <sup>(f)</sup>                 | 2,772 | 2,840 |
| BAE Systems PLC 5.50% 3/26/2054 <sup>(f)</sup>                 | 599   | 592   |
| Boeing Co. (The) 3.10% 5/1/2026                                | 251   | 251   |
| Boeing Co. (The) 3.25% 2/1/2028                                | 2,000 | 1,961 |
| Boeing Co. (The) 5.15% 5/1/2030                                | 945   | 961   |
| Boeing Co. (The) 3.625% 2/1/2031                               | 178   | 169   |
| Boeing Co. (The) 6.388% 5/1/2031                               | 227   | 242   |
| Boeing Co. (The) 3.60% 5/1/2034                                | 2,500 | 2,239 |
| Boeing Co. (The) 6.528% 5/1/2034                               | 6,029 | 6,570 |
| Boeing Co. (The) 5.805% 5/1/2050                               | 3,605 | 3,487 |
| Boeing Co. (The) 6.858% 5/1/2054                               | 2,283 | 2,515 |
| Boeing Co. (The) 7.008% 5/1/2064                               | 1,149 | 1,271 |
| Brink's Co. (The) 4.625% 10/15/2027 <sup>(f)</sup>             | 2,385 | 2,355 |
| CACI International, Inc. 6.375% 6/15/2033 <sup>(f)</sup>       | 1,550 | 1,579 |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Canadian Pacific Railway Co. 1.75% 12/2/2026                             | USD1,385                  | \$1,364        |
| Canadian Pacific Railway Co. 4.00% 3/15/2029                             | 1,090                     | 1,078          |
| Canadian Pacific Railway Co. 5.20% 3/30/2035                             | 2,705                     | 2,755          |
| Canadian Pacific Railway Co. 3.00% 12/2/2041                             | 209                       | 154            |
| Canadian Pacific Railway Co. 3.10% 12/2/2051                             | 653                       | 428            |
| Carpenter Technology Corp. 5.625% 3/1/2034 <sup>(f)</sup>                | 1,795                     | 1,781          |
| Columbus McKinnon Corp. 7.125% 2/1/2033 <sup>(f)</sup>                   | 1,685                     | 1,686          |
| CSX Corp. 4.25% 3/15/2029  | 1,062                     | 1,061          |
| CSX Corp. 4.10% 11/15/2032   | 5,808                     | 5,625          |
| CSX Corp. 5.05% 6/15/2035  | 6,111                     | 6,136          |
| Eaton Corp. 4.50% 3/6/2033   | 3,095                     | 3,053          |
| Eaton Corp. 4.80% 3/6/2036   | 5,031                     | 4,969          |
| EquipmentShare.com, Inc. 9.00% 5/15/2028 <sup>(f)</sup>                  | 1,550                     | 1,603          |
| ESAB Corp. 5.625% 4/1/2031 <sup>(f)</sup>                                | 1,055                     | 1,065          |
| FTAI Aviation Investors, LLC 5.50% 5/1/2028 <sup>(f)</sup>               | 1,540                     | 1,541          |
| GE Vernova, Inc. 4.25% 2/4/2031  | 201                       | 199            |
| GE Vernova, Inc. 4.875% 2/4/2036   | 374                       | 371            |
| General Electric Co. 4.90% 1/29/2036                                     | 1,627                     | 1,629          |
| Herc Holdings, Inc. 7.00% 6/15/2030 <sup>(f)</sup>                       | 1,510                     | 1,549          |
| Herc Holdings, Inc. 7.25% 6/15/2033 <sup>(f)</sup>                       | 505                       | 518            |
| Honeywell Aerospace, Inc. 4.30% 3/16/2031 <sup>(f)</sup>                 | 7,698                     | 7,617          |
| Honeywell Aerospace, Inc. 4.60% 3/16/2033 <sup>(f)</sup>                 | 8,498                     | 8,403          |
| Honeywell Aerospace, Inc. 4.95% 3/16/2036 <sup>(f)</sup>                 | 720                       | 715            |
| L3Harris Technologies, Inc. 5.40% 7/31/2033                              | 4,059                     | 4,166          |
| Lockheed Martin Corp. 5.70% 11/15/2054                                   | 1,657                     | 1,656          |
| Moog, Inc. 5.50% 10/15/2034 <sup>(f)</sup>                               | 3,125                     | 3,143          |
| Norfolk Southern Corp. 4.45% 3/1/2033                                    | 1,515                     | 1,488          |
| Norfolk Southern Corp. 5.10% 5/1/2035                                    | 2,842                     | 2,852          |
| Norfolk Southern Corp. 3.05% 5/15/2050                                   | 2,746                     | 1,764          |
| Norfolk Southern Corp. 5.35% 8/1/2054                                    | 4,136                     | 3,859          |
| Northrop Grumman Corp. 3.25% 1/15/2028                                   | 3,132                     | 3,077          |
| Otis Worldwide Corp. 2.293% 4/5/2027                                     | 1,913                     | 1,877          |
| Paychex, Inc. 5.60% 4/15/2035  | 427                       | 429            |
| Pitney Bowes, Inc. 7.25% 3/15/2029 <sup>(f)</sup>                        | 2,600                     | 2,603          |
| RTX Corp. 5.15% 2/27/2033  | 2,669                     | 2,723          |
| RTX Corp. 5.375% 2/27/2053   | 3,950                     | 3,712          |
| Science Applications International Corp. 5.875% 11/1/2033 <sup>(f)</sup> | 1,160                     | 1,133          |
| Siemens Funding BV 4.90% 5/28/2032 <sup>(f)</sup>                        | 8,500                     | 8,670          |
| Siemens Funding BV 5.80% 5/28/2055 <sup>(f)</sup>                        | 6,288                     | 6,415          |
| Siemens Funding BV 5.90% 5/28/2065 <sup>(f)</sup>                        | 5,581                     | 5,705          |
| Standard Building Solutions, Inc. 6.25% 8/1/2033 <sup>(f)</sup>          | 955                       | 945            |
| Texas Combined Tirz I, LLC 0% 12/7/2062 <sup>(c)(f)</sup>                | 392                       | 393            |
| TransDigm, Inc. 6.625% 3/1/2032 <sup>(f)</sup>                           | 1,485                     | 1,516          |
| TransDigm, Inc. 6.25% 1/31/2034 <sup>(f)</sup>                           | 4,100                     | 4,149          |
| TransDigm, Inc. 6.75% 1/31/2034 <sup>(f)</sup>                           | 2,625                     | 2,661          |
| TransDigm, Inc. 6.125% 7/31/2034 <sup>(f)</sup>                          | 5,531                     | 5,447          |
| Union Pacific Corp. 2.40% 2/5/2030                                       | 2,163                     | 2,014          |
| Union Pacific Corp. 2.80% 2/14/2032                                      | 5,442                     | 4,951          |
| Union Pacific Corp. 5.10% 2/20/2035                                      | 2,865                     | 2,917          |
| Union Pacific Corp. 2.95% 3/10/2052                                      | 436                       | 272            |
| Union Pacific Corp. 3.50% 2/14/2053                                      | 42                        | 29             |
| Union Pacific Corp. 5.60% 12/1/2054                                      | 2,307                     | 2,263          |
| Union Pacific Corp. 3.839% 3/20/2060                                     | 546                       | 387            |
| Union Pacific Corp. 3.799% 4/6/2071                                      | 545                       | 368            |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Waste Connections, Inc. 4.80% 7/15/2036                 | USD592                    | \$ 580         |
| WESCO Distribution, Inc. 5.25% 4/15/2031 <sup>(f)</sup> | 1,190                     | 1,186          |
| WESCO Distribution, Inc. 5.50% 4/15/2034 <sup>(f)</sup> | 1,875                     | 1,851          |
|   |                           | <u>195,247</u> |

## Energy 0.72%

|   |       |       |
|---|-------|-------|
| Antero Midstream Partners, LP 5.375% 6/15/2029 <sup>(f)</sup>         | 2,390 | 2,384 |
| Antero Midstream Partners, LP 6.625% 2/1/2032 <sup>(f)</sup>          | 175   | 179   |
| Ascent Resources Utica Holdings, LLC 5.875% 6/30/2029 <sup>(f)</sup>  | 1,270 | 1,269 |
| Ascent Resources Utica Holdings, LLC 6.625% 10/15/2032 <sup>(f)</sup> | 510   | 518   |
| Ascent Resources Utica Holdings, LLC 6.625% 7/15/2033 <sup>(f)</sup>  | 430   | 438   |
| BIP-V Chinook Holdco, LLC 5.50% 6/15/2031 <sup>(f)</sup>              | 3,850 | 3,756 |
| Borr IHC, Ltd. 10.00% 11/15/2028 <sup>(f)</sup>                       | 2,961 | 3,038 |
| Borr IHC, Ltd. 10.375% 11/15/2030 <sup>(f)</sup>                      | 203   | 206   |
| Bristow Group, Inc. 6.75% 2/1/2033 <sup>(f)</sup>                     | 1,895 | 1,917 |
| Canadian Natural Resources, Ltd. 4.95% 6/1/2047                       | 1,397 | 1,224 |
| Caturus Energy, LLC 8.50% 2/15/2030 <sup>(f)</sup>                    | 735   | 763   |
| Chord Energy Corp. 6.75% 3/15/2033 <sup>(f)</sup>                     | 1,325 | 1,369 |
| CNX Midstream Partners, LP 4.75% 4/15/2030 <sup>(f)</sup>             | 1,055 | 1,004 |
| CNX Resources Corp. 5.875% 3/1/2034 <sup>(f)</sup>                    | 490   | 477   |
| Constellation Oil Services Holding SA 9.375% 11/7/2029 <sup>(f)</sup> | 2,320 | 2,415 |
| Crescent Energy Finance, LLC 7.625% 4/1/2032 <sup>(f)</sup>           | 1,510 | 1,533 |
| Crescent Energy Finance, LLC 7.375% 1/15/2033 <sup>(f)</sup>          | 1,210 | 1,211 |
| Devon Energy Corp. 5.20% 9/15/2034                                    | 1,933 | 1,939 |
| Devon Energy Corp. 5.75% 9/15/2054                                    | 7,476 | 7,031 |
| Diamondback Energy, Inc. 5.75% 4/18/2054                              | 2,481 | 2,348 |
| Enbridge, Inc. 3.70% 7/15/2027  | 56    | 55    |
| Enterprise Products Operating, LLC 5.20% 1/15/2036                    | 987   | 993   |
| Enterprise Products Operating, LLC 4.90% 5/15/2046                    | 448   | 401   |
| EOG Resources, Inc. 4.40% 7/15/2028                                   | 410   | 411   |
| EOG Resources, Inc. 5.65% 12/1/2054                                   | 3,079 | 3,001 |
| EQT Corp. 7.50% 6/1/2030  | 642   | 699   |
| EQT Corp. 4.75% 1/15/2031   | 1,635 | 1,627 |
| Equinor ASA 4.25% 11/23/2041  | 1,792 | 1,560 |
| Expand Energy Corp. 4.875% 4/15/2022 <sup>(i)</sup>                   | 7,225 | 1     |
| Expand Energy Corp. 5.875% 2/1/2029 <sup>(f)</sup>                    | 790   | 790   |
| Expand Energy Corp. 5.375% 3/15/2030                                  | 1,645 | 1,659 |
| Expand Energy Corp. 4.75% 2/1/2032                                    | 810   | 789   |
| Exxon Mobil Corp. 2.44% 8/16/2029                                     | 213   | 203   |
| Exxon Mobil Corp. 3.452% 4/15/2051                                    | 555   | 396   |
| Genesis Energy, LP 8.25% 1/15/2029                                    | 670   | 693   |
| Genesis Energy, LP 8.875% 4/15/2030                                   | 884   | 924   |
| Genesis Energy, LP 7.875% 5/15/2032                                   | 1,120 | 1,152 |
| Genesis Energy, LP 6.75% 3/15/2034                                    | 3,665 | 3,650 |
| Global Partners, LP 7.125% 7/1/2033 <sup>(f)</sup>                    | 1,550 | 1,564 |
| Harvest Midstream I, LP 7.50% 9/1/2028 <sup>(f)</sup>                 | 420   | 424   |
| Harvest Midstream I, LP 7.50% 5/15/2032 <sup>(f)</sup>                | 190   | 194   |
| Hess Midstream Operations, LP 5.875% 3/1/2028 <sup>(f)</sup>          | 750   | 755   |
| Hess Midstream Operations, LP 5.125% 6/15/2028 <sup>(f)</sup>         | 1,655 | 1,651 |
| Hess Midstream Operations, LP 4.25% 2/15/2030 <sup>(f)</sup>          | 960   | 923   |
| Hess Midstream Operations, LP 5.50% 10/15/2030 <sup>(f)</sup>         | 400   | 397   |
| Infinity Natural Resources, LLC 7.625% 4/1/2031 <sup>(f)</sup>        | 615   | 619   |
| Kodiak Gas Services, LLC 5.875% 4/1/2031 <sup>(f)</sup>               | 555   | 558   |
| Matador Resources Co. 6.50% 4/15/2032 <sup>(f)</sup>                  | 1,325 | 1,340 |

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

## Corporate bonds and notes (continued)

## Energy (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Matador Resources Co. 6.00% 4/15/2034 <sup>(f)</sup>   | USD945                    | \$ 940         |
| MPLX, LP 4.125% 3/1/2027   | 448                       | 447            |
| MPLX, LP 5.40% 9/15/2035   | 1,329                     | 1,324          |
| Nabors Industries, Inc. 9.125% 1/31/2030 <sup>(f)</sup>  | 1,745                     | 1,833          |
| New Fortress Energy, Inc. 6.50% 9/30/2026 <sup>(f)</sup>   | 1,375                     | 187            |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(c)(e)(g)</sup>  | 2,258                     | 2,258          |
| NFE Financing, LLC 12.00% 11/15/2029 <sup>(f)(i)</sup>   | 20,423                    | 9,253          |
| Northern Oil and Gas, Inc. 8.75% 6/15/2031 <sup>(f)</sup>  | 300                       | 312            |
| Northern Oil and Gas, Inc. 7.875% 10/15/2033 <sup>(f)</sup>  | 725                       | 751            |
| Occidental Petroleum Corp. 6.60% 3/15/2046   | 4,568                     | 4,735          |
| Occidental Petroleum Corp. 6.05% 10/1/2054   | 6,482                     | 6,308          |
| Permian Resources Operating, LLC 9.875% 7/15/2031 <sup>(f)</sup>   | 586                       | 622            |
| Permian Resources Operating, LLC 7.00% 1/15/2032 <sup>(f)</sup>  | 1,020                     | 1,057          |
| Permian Resources Operating, LLC 6.25% 2/1/2033 <sup>(f)</sup>   | 800                       | 815            |
| Petrobras Global Finance BV 5.125% 9/10/2030   | 7,100                     | 6,966          |
| Petroleos Mexicanos 6.84% 1/23/2030  | 4,225                     | 4,237          |
| Petroleos Mexicanos 5.95% 1/28/2031  | 1,925                     | 1,842          |
| Petroleos Mexicanos 6.50% 6/2/2041   | 41                        | 35             |
| Petroleos Mexicanos 6.375% 1/23/2045   | 16                        | 13             |
| Petroleos Mexicanos 6.75% 9/21/2047  | 139                       | 111            |
| Petroleos Mexicanos 6.35% 2/12/2048  | 23                        | 18             |
| Petroleos Mexicanos 7.69% 1/23/2050  | 2,548                     | 2,208          |
| Petroleos Mexicanos 6.95% 1/28/2060  | 163                       | 129            |
| Plains All American Pipeline, LP 3.80% 9/15/2030   | 101                       | 97             |
| Saudi Arabian Oil Co. 4.375% 2/2/2031 <sup>(f)</sup>   | 11,000                    | 10,701         |
| Seadrill Finance, Ltd. 8.375% 8/1/2030 <sup>(f)</sup>  | 625                       | 647            |
| SM Energy Co. 5.00% 10/15/2026 <sup>(f)</sup>  | 480                       | 479            |
| SM Energy Co. 8.375% 7/1/2028 <sup>(f)</sup>   | 2,780                     | 2,858          |
| SM Energy Co. 8.625% 11/1/2030 <sup>(f)</sup>  | 525                       | 554            |
| SM Energy Co. 8.75% 7/1/2031 <sup>(f)</sup>  | 735                       | 769            |
| South Bow USA Infrastructure Holdings, LLC 5.026% 10/1/2029  | 1,668                     | 1,679          |
| Sunoco, LP 5.875% 7/15/2027 <sup>(f)</sup>   | 1,550                     | 1,550          |
| Sunoco, LP 7.00% 9/15/2028 <sup>(f)</sup>  | 1,475                     | 1,510          |
| Sunoco, LP 4.50% 5/15/2029   | 925                       | 903            |
| Sunoco, LP 4.50% 4/30/2030   | 1,105                     | 1,066          |
| Sunoco, LP 4.625% 5/1/2030 <sup>(f)</sup>  | 510                       | 491            |
| Sunoco, LP 5.625% 3/15/2031 <sup>(f)</sup>   | 550                       | 548            |
| Sunoco, LP 5.375% 7/15/2031 <sup>(f)</sup>   | 1,355                     | 1,345          |
| Sunoco, LP 6.25% 7/1/2033 <sup>(f)</sup>   | 530                       | 533            |
| Sunoco, LP 5.875% 3/15/2034 <sup>(f)</sup>   | 580                       | 574            |
| Sunoco, LP 7.875% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity<br>+ 4.23% on 9/18/2030) <sup>(f)(h)</sup> | 1,470                     | 1,502          |
| Talos Production, Inc. 9.00% 2/1/2029 <sup>(f)</sup>   | 500                       | 521            |
| Talos Production, Inc. 9.375% 2/1/2031 <sup>(f)</sup>  | 85                        | 90             |
| TGS ASA 8.50% 1/15/2030 <sup>(f)</sup>   | 1,235                     | 1,295          |
| TotalEnergies Capital SA 5.275% 9/10/2054  | 3,750                     | 3,500          |
| TotalEnergies Capital USA, LLC 4.248% 1/13/2031  | 11,989                    | 11,882         |
| TransCanada Pipelines, Ltd. 4.25% 5/15/2028  | 977                       | 973            |
| TransCanada Pipelines, Ltd. 4.10% 4/15/2030  | 536                       | 526            |
| Transocean International, Ltd. 8.50% 5/15/2031 <sup>(f)</sup>  | 2,000                     | 2,099          |
| Transocean International, Ltd. 7.875% 10/15/2032 <sup>(f)</sup>  | 1,125                     | 1,203          |
| Valero Energy Corp. 4.00% 4/1/2029   | 3,584                     | 3,541          |
| Venture Global LNG, Inc. 8.125% 6/1/2028 <sup>(f)</sup>  | 3,625                     | 3,709          |
| Venture Global LNG, Inc. 8.375% 6/1/2031 <sup>(f)</sup>  | 5,205                     | 5,416          |

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

## Corporate bonds and notes (continued)

## Energy (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Venture Global LNG, Inc. 9.00% junior subordinated perpetual preferred bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 5.44% on 9/30/2029) <sup>(f)(h)</sup> | USD2,000                  | \$ 1,994       |
| Venture Global Plaquemines LNG, LLC 6.125% 12/15/2030 <sup>(f)</sup>   | 925                       | 952            |
| Venture Global Plaquemines LNG, LLC 6.50% 1/15/2034 <sup>(f)</sup>   | 5,730                     | 5,977          |
| Venture Global Plaquemines LNG, LLC 6.75% 1/15/2036 <sup>(f)</sup>   | 2,035                     | 2,157          |
| Weatherford International, Ltd. 8.625% 4/30/2030 <sup>(f)</sup>  | 3,298                     | 3,363          |
| Weatherford International, Ltd. 6.75% 10/15/2033 <sup>(f)</sup>  | 3,030                     | 3,098          |
|  |                           | <u>188,951</u> |

## Information technology 0.70%

|   |        |        |
|---|--------|--------|
| Accenture Capital, Inc. 4.25% 10/4/2031                     | 4,734  | 4,680  |
| Accenture Capital, Inc. 4.50% 10/4/2034                     | 4,453  | 4,307  |
| Amphenol Corp. 3.90% 11/15/2028                             | 1,500  | 1,489  |
| Amphenol Corp. 4.40% 2/15/2033                              | 743    | 725    |
| Amphenol Corp. 4.625% 2/15/2036                             | 12,046 | 11,654 |
| Amphenol Corp. 5.30% 11/15/2055                             | 5,758  | 5,412  |
| ams-OSRAM AG 12.25% 3/30/2029 <sup>(f)</sup>                | 4,110  | 4,375  |
| Analog Devices, Inc. 5.05% 4/1/2034                         | 1,148  | 1,172  |
| Analog Devices, Inc. 5.30% 4/1/2054                         | 1,579  | 1,500  |
| Black Pearl Compute, LLC 6.125% 2/15/2031 <sup>(f)</sup>    | 460    | 469    |
| Broadcom, Inc. 5.20% 7/15/2035                              | 190    | 192    |
| Broadcom, Inc. 3.137% 11/15/2035 <sup>(f)</sup>             | 600    | 510    |
| Broadcom, Inc. 4.90% 2/15/2038                              | 6,167  | 5,955  |
| Cisco Systems, Inc. 5.10% 2/24/2035                         | 8,669  | 8,790  |
| Cloud Software Group, Inc. 9.00% 9/30/2029 <sup>(f)</sup>   | 1,450  | 1,400  |
| Cloud Software Group, Inc. 8.25% 6/30/2032 <sup>(f)</sup>   | 2,975  | 2,824  |
| CoreWeave, Inc. 9.25% 6/1/2030 <sup>(f)</sup>               | 1,200  | 1,167  |
| Diebold Nixdorf, Inc. 7.75% 3/31/2030 <sup>(f)</sup>        | 7,575  | 7,896  |
| Fair Isaac Corp. 4.00% 6/15/2028 <sup>(f)</sup>             | 1,050  | 1,020  |
| Fair Isaac Corp. 6.00% 5/15/2033 <sup>(f)</sup>             | 3,925  | 3,854  |
| Flash Compute, LLC 7.25% 12/31/2030 <sup>(f)</sup>          | 3,800  | 3,831  |
| Hughes Satellite Systems Corp. 5.25% 8/1/2026               | 12,971 | 11,545 |
| Hughes Satellite Systems Corp. 6.625% 8/1/2026              | 9,228  | 6,952  |
| Intel Corp. 3.05% 8/12/2051                                 | 3,212  | 1,951  |
| Intel Corp. 5.60% 2/21/2054                                 | 6,636  | 6,093  |
| Microchip Technology, Inc. 5.05% 3/15/2029                  | 2,688  | 2,727  |
| NCR Atleos Corp. 9.50% 4/1/2029 <sup>(f)</sup>              | 4,144  | 4,438  |
| Oracle Corp. 4.55% 2/4/2029                                 | 1,205  | 1,190  |
| Oracle Corp. 4.95% 2/4/2031                                 | 2,423  | 2,372  |
| Oracle Corp. 5.25% 2/3/2032                                 | 493    | 484    |
| Oracle Corp. 5.35% 5/4/2033                                 | 297    | 289    |
| Oracle Corp. 5.50% 8/3/2035                                 | 647    | 618    |
| Oracle Corp. 5.20% 9/26/2035                                | 8,356  | 7,842  |
| Oracle Corp. 5.70% 2/4/2036                                 | 12,110 | 11,649 |
| Oracle Corp. 5.875% 9/26/2045                               | 280    | 242    |
| Oracle Corp. 6.00% 8/3/2055                                 | 4,451  | 3,735  |
| Oracle Corp. 5.95% 9/26/2055                                | 4,112  | 3,462  |
| Oracle Corp. 6.70% 2/4/2056                                 | 14,207 | 13,196 |
| Oracle Corp. 6.10% 9/26/2065                                | 3,733  | 3,098  |
| Roper Technologies, Inc. 5.10% 9/15/2035                    | 357    | 347    |
| SV RNO Property Owner 1, LLC 5.875% 3/1/2031 <sup>(f)</sup> | 1,510  | 1,493  |
| Synopsys, Inc. 4.85% 4/1/2030                               | 3,889  | 3,919  |
| Synopsys, Inc. 5.15% 4/1/2035                               | 4,181  | 4,190  |
| Synopsys, Inc. 5.70% 4/1/2055                               | 2,171  | 2,077  |

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

## Corporate bonds and notes (continued)

## Information technology (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Texas Instruments, Inc. 4.60% 2/8/2029                                | USD 2,222                 | \$ 2,252       |
| Texas Instruments, Inc. 4.85% 2/8/2034                                | 1,203                     | 1,214          |
| Texas Instruments, Inc. 5.10% 5/23/2035                               | 4,500                     | 4,560          |
| Texas Instruments, Inc. 5.15% 2/8/2054                                | 4,750                     | 4,404          |
| Unisys Corp. 10.625% 1/15/2031 <sup>(f)</sup>                         | 1,228                     | 1,057          |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(e)(g)</sup> | 548                       | 601            |
| WULF Compute, LLC 7.75% 10/15/2030 <sup>(f)</sup>                     | 2,770                     | 2,929          |
|   |                           | <u>184,148</u> |

## Consumer staples 0.49%

|   |        |        |
|---|--------|--------|
| Albertsons Cos., Inc. 4.875% 2/15/2030 <sup>(f)</sup>               | 1,750  | 1,714  |
| Albertsons Cos., Inc. 5.50% 3/31/2031 <sup>(f)</sup>                | 3,735  | 3,697  |
| Albertsons Cos., Inc. 5.625% 3/31/2032 <sup>(f)</sup>               | 1,455  | 1,434  |
| Albertsons Cos., Inc. 5.75% 3/31/2034 <sup>(f)</sup>                | 9,810  | 9,610  |
| B&G Foods, Inc. 5.25% 9/15/2027                                     | 2,090  | 2,016  |
| B&G Foods, Inc. 8.00% 9/15/2028 <sup>(f)</sup>                      | 3,010  | 2,968  |
| BAT Capital Corp. 6.343% 8/2/2030                                   | 124    | 132    |
| BAT Capital Corp. 5.35% 8/15/2032                                   | 10,500 | 10,784 |
| BAT Capital Corp. 4.625% 3/22/2033                                  | 2,026  | 1,984  |
| BAT Capital Corp. 6.421% 8/2/2033                                   | 134    | 145    |
| BAT Capital Corp. 5.625% 8/15/2035                                  | 631    | 649    |
| BAT Capital Corp. 4.54% 8/15/2047                                   | 627    | 510    |
| BAT Capital Corp. 6.25% 8/15/2055                                   | 6,250  | 6,328  |
| Campbell's Co. (The) 4.75% 3/23/2035                                | 952    | 877    |
| Coca-Cola Co. 1.00% 3/15/2028                                       | 842    | 796    |
| Constellation Brands, Inc. 3.60% 2/15/2028                          | 560    | 552    |
| Constellation Brands, Inc. 2.25% 8/1/2031                           | 1,333  | 1,176  |
| Coty, Inc. 5.60% 1/15/2031 <sup>(f)</sup>                           | 507    | 491    |
| Fiesta Purchaser, Inc. 7.875% 3/1/2031 <sup>(f)</sup>               | 445    | 453    |
| Fiesta Purchaser, Inc. 9.625% 9/15/2032 <sup>(f)</sup>              | 1,175  | 1,200  |
| Imperial Brands Finance PLC 4.50% 6/30/2028 <sup>(f)</sup>          | 1,400  | 1,401  |
| Imperial Brands Finance PLC 5.625% 7/1/2035 <sup>(f)</sup>          | 2,250  | 2,270  |
| Imperial Brands Finance PLC 6.375% 7/1/2055 <sup>(f)</sup>          | 2,101  | 2,095  |
| Industrial F&B Investments III, Inc. 7.75% 2/11/2033 <sup>(f)</sup> | 3,065  | 3,100  |
| J. M. Smucker Co. (The) 5.90% 11/15/2028                            | 2,385  | 2,467  |
| J. M. Smucker Co. (The) 6.20% 11/15/2033                            | 1,554  | 1,647  |
| J. M. Smucker Co. (The) 6.50% 11/15/2043                            | 229    | 239    |
| J. M. Smucker Co. (The) 6.50% 11/15/2053                            | 806    | 838    |
| Mars, Inc. 4.80% 3/1/2030 <sup>(f)</sup>                            | 3,408  | 3,445  |
| Mars, Inc. 5.00% 3/1/2032 <sup>(f)</sup>                            | 1,855  | 1,878  |
| Mars, Inc. 5.20% 3/1/2035 <sup>(f)</sup>                            | 385    | 389    |
| Mars, Inc. 5.70% 5/1/2055 <sup>(f)</sup>                            | 6,678  | 6,516  |
| Mondelez International, Inc. 5.125% 5/6/2035                        | 2,176  | 2,181  |
| Philip Morris International, Inc. 5.125% 11/17/2027                 | 319    | 323    |
| Philip Morris International, Inc. 4.875% 2/15/2028                  | 623    | 630    |
| Philip Morris International, Inc. 4.625% 11/1/2029                  | 703    | 710    |
| Philip Morris International, Inc. 5.625% 11/17/2029                 | 154    | 160    |
| Philip Morris International, Inc. 5.125% 2/15/2030                  | 433    | 442    |
| Philip Morris International, Inc. 5.125% 2/13/2031                  | 2,275  | 2,329  |
| Philip Morris International, Inc. 4.75% 11/1/2031                   | 6,194  | 6,225  |
| Philip Morris International, Inc. 4.25% 10/29/2032                  | 770    | 746    |
| Philip Morris International, Inc. 4.90% 11/1/2034                   | 6,755  | 6,722  |
| Philip Morris International, Inc. 4.875% 4/30/2035                  | 6,407  | 6,310  |
| Philip Morris International, Inc. 4.625% 10/29/2035                 | 5,859  | 5,638  |

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

## Corporate bonds and notes (continued)

## Consumer staples (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Post Holdings, Inc. 4.625% 4/15/2030 <sup>(f)</sup> | USD5,186                  | \$ 4,982       |
| Post Holdings, Inc. 6.25% 2/15/2032 <sup>(f)</sup>  | 13,279                    | 13,433         |
| Post Holdings, Inc. 6.25% 10/15/2034 <sup>(f)</sup> | 890                       | 872            |
| Prestige Brands, Inc. 3.75% 4/1/2031 <sup>(f)</sup> | 1,115                     | 1,023          |
| Reynolds American, Inc. 5.85% 8/15/2045             | 2,030                     | 1,967          |
|   |                           | <u>128,494</u> |

## Utilities 0.46%

|  |       |       |
|--|-------|-------|
| CenterPoint Energy Houston Electric, LLC 4.85% 4/1/2036  | 425   | 416   |
| CMS Energy Corp., junior subordinated, 6.50% 6/1/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.961% on 6/1/2035) <sup>(h)</sup>                   | 1,375 | 1,400 |
| Commonwealth Edison Co. 4.35% 11/15/2045   | 972   | 806   |
| Commonwealth Edison Co. 3.85% 3/15/2052  | 2,330 | 1,723 |
| Connecticut Light and Power Co. (The) 4.95% 8/15/2034  | 1,837 | 1,822 |
| Consumers Energy Co. 4.50% 1/15/2031   | 2,450 | 2,455 |
| Consumers Energy Co. 5.05% 5/15/2035   | 525   | 527   |
| Duke Energy Florida, LLC 4.85% 12/1/2035   | 2,725 | 2,676 |
| Duke Energy Indiana, LLC 3.25% 10/1/2049   | 850   | 574   |
| Duke Energy Progress, LLC 3.70% 10/15/2046   | 457   | 340   |
| Duke Energy Progress, LLC 2.50% 8/15/2050  | 202   | 117   |
| Duke Energy Progress, LLC 2.90% 8/15/2051  | 91    | 56    |
| Edison International 4.125% 3/15/2028  | 1,225 | 1,205 |
| Edison International 5.25% 11/15/2028  | 1,466 | 1,478 |
| Edison International 5.45% 6/15/2029   | 917   | 926   |
| Edison International 6.95% 11/15/2029  | 2,280 | 2,407 |
| Edison International 6.25% 3/15/2030   | 3,493 | 3,621 |
| Edison International 5.25% 3/15/2032   | 6,672 | 6,610 |
| Electricite de France SA 6.25% 5/23/2033 <sup>(f)</sup>  | 1,075 | 1,151 |
| Electricite de France SA 9.125% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>(f)(h)</sup> | 1,475 | 1,709 |
| Emera US Finance, LP 3.55% 6/15/2026   | 287   | 286   |
| Enel Finance International NV 5.00% 9/30/2035 <sup>(f)</sup>   | 1,280 | 1,242 |
| Exelon Corp., junior subordinated, 6.50% 3/15/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.975% on 3/15/2035) <sup>(h)</sup>                     | 1,000 | 1,020 |
| FirstEnergy Transmission, LLC 2.866% 9/15/2028 <sup>(f)</sup>  | 605   | 582   |
| Florida Power & Light Co. 4.70% 2/15/2036  | 1,700 | 1,658 |
| Ithaca Energy (North Sea) PLC 8.125% 10/15/2029 <sup>(f)</sup>   | 245   | 251   |
| MidAmerican Energy Co. 5.30% 2/1/2055  | 650   | 603   |
| MidAmerican Energy Co. 5.50% 11/15/2056  | 225   | 216   |
| NextEra Energy Capital Holdings, Inc. 4.685% 9/1/2027  | 700   | 704   |
| Northern States Power Co. 5.05% 5/15/2035  | 50    | 50    |
| Northern States Power Co. 4.85% 5/15/2036  | 600   | 593   |
| Northern States Power Co. 5.40% 3/15/2054  | 175   | 167   |
| Pacific Gas and Electric Co. 2.10% 8/1/2027  | 125   | 121   |
| Pacific Gas and Electric Co. 3.00% 6/15/2028   | 450   | 436   |
| Pacific Gas and Electric Co. 6.40% 6/15/2033   | 192   | 204   |
| Pacific Gas and Electric Co. 6.95% 3/15/2034   | 4,025 | 4,410 |
| Pacific Gas and Electric Co. 5.80% 5/15/2034   | 603   | 618   |
| Pacific Gas and Electric Co. 5.70% 3/1/2035  | 5,894 | 5,977 |
| Pacific Gas and Electric Co. 6.00% 8/15/2035   | 5,349 | 5,529 |
| Pacific Gas and Electric Co. 5.20% 5/1/2036  | 3,750 | 3,656 |
| Pacific Gas and Electric Co. 3.30% 8/1/2040  | 90    | 67    |
| Pacific Gas and Electric Co. 4.95% 7/1/2050  | 5,548 | 4,599 |
| Pacific Gas and Electric Co. 3.50% 8/1/2050  | 206   | 136   |

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

## Corporate bonds and notes (continued)

## Utilities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| PacifiCorp 4.25% 3/15/2029   | USD900                    | \$ 890         |
| PacifiCorp 2.70% 9/15/2030   | 1,600                     | 1,459          |
| PacifiCorp 5.30% 2/15/2031   | 1,258                     | 1,276          |
| PacifiCorp 5.10% 4/15/2031   | 5,275                     | 5,290          |
| PacifiCorp 5.45% 4/15/2033   | 7,605                     | 7,632          |
| PacifiCorp 5.45% 2/15/2034   | 713                       | 711            |
| PacifiCorp 5.80% 4/15/2036   | 1,422                     | 1,434          |
| PacifiCorp 4.15% 2/15/2050   | 1,475                     | 1,078          |
| PacifiCorp 5.35% 12/1/2053   | 3,298                     | 2,831          |
| PacifiCorp 5.50% 5/15/2054   | 2,568                     | 2,254          |
| PacifiCorp 5.80% 1/15/2055   | 556                       | 508            |
| Public Service Electric and Gas Co. 4.20% 1/1/2031                         | 4,030                     | 3,979          |
| Public Service Electric and Gas Co. 1.90% 8/15/2031                        | 875                       | 767            |
| Public Service Electric and Gas Co. 3.60% 12/1/2047                        | 548                       | 405            |
| Public Service Electric and Gas Co. 5.625% 1/1/2056                        | 3,725                     | 3,668          |
| Rockies Express Pipeline, LLC 4.95% 7/15/2029 <sup>(f)</sup>               | 2,689                     | 2,624          |
| Southern California Edison Co. 2.85% 8/1/2029                              | 3,988                     | 3,763          |
| Southern California Edison Co. 2.50% 6/1/2031                              | 335                       | 299            |
| Southern California Edison Co. 5.45% 6/1/2031                              | 2,315                     | 2,369          |
| Southern California Edison Co. 5.20% 6/1/2034                              | 2,335                     | 2,319          |
| Southern California Edison Co. 5.75% 4/1/2035                              | 605                       | 616            |
| Southern California Edison Co. 5.35% 7/15/2035                             | 2,688                     | 2,664          |
| Southern California Edison Co. 4.50% 9/1/2040                              | 452                       | 389            |
| Southern California Edison Co. 3.65% 2/1/2050                              | 693                       | 476            |
| Talen Energy Supply, LLC 8.625% 6/1/2030 <sup>(f)</sup>                    | 400                       | 420            |
| Virginia Electric & Power 2.40% 3/30/2032                                  | 2,307                     | 2,038          |
| Wisconsin Electric Power Co. 4.15% 10/15/2030                              | 2,000                     | 1,974          |
| Xcel Energy, Inc. 5.60% 4/15/2035  | 23                        | 23             |
| XPLR Infrastructure Operating Partners, LP 8.375% 1/15/2031 <sup>(f)</sup> | 1,150                     | 1,211          |
|  |                           | <u>120,511</u> |

## Real estate 0.31%

|  |       |       |
|--|-------|-------|
| Alexandria Real Estate Equities, Inc. 3.80% 4/15/2026      | 282   | 282   |
| Alexandria Real Estate Equities, Inc. 3.95% 1/15/2028      | 1,093 | 1,082 |
| Alexandria Real Estate Equities, Inc. 2.75% 12/15/2029     | 1,738 | 1,622 |
| Alexandria Real Estate Equities, Inc. 3.375% 8/15/2031     | 1,183 | 1,092 |
| Alexandria Real Estate Equities, Inc. 1.875% 2/1/2033      | 3,670 | 2,975 |
| Alexandria Real Estate Equities, Inc. 4.85% 4/15/2049      | 367   | 308   |
| American Tower Corp. 1.45% 9/15/2026                       | 246   | 243   |
| American Tower Corp. 3.55% 7/15/2027                       | 1,277 | 1,264 |
| American Tower Corp. 3.60% 1/15/2028                       | 896   | 883   |
| American Tower Corp. 1.50% 1/31/2028                       | 2,240 | 2,123 |
| American Tower Corp. 2.30% 9/15/2031                       | 1,344 | 1,184 |
| American Tower Corp. 2.95% 1/15/2051                       | 1,792 | 1,107 |
| Boston Properties, LP 6.50% 1/15/2034                      | 2,223 | 2,331 |
| Boston Properties, LP 5.75% 1/15/2035                      | 3,143 | 3,127 |
| Extra Space Storage, LP 2.35% 3/15/2032                    | 1,241 | 1,065 |
| Howard Hughes Corp. (The) 4.125% 2/1/2029 <sup>(f)</sup>   | 2,855 | 2,703 |
| Howard Hughes Corp. (The) 4.375% 2/1/2031 <sup>(f)</sup>   | 3,900 | 3,584 |
| Howard Hughes Corp. (The) 5.875% 3/1/2032 <sup>(f)</sup>   | 825   | 795   |
| Howard Hughes Corp. (The) 6.125% 3/1/2034 <sup>(f)</sup>   | 1,100 | 1,057 |
| Invitation Homes Operating Partnership, LP 2.00% 8/15/2031 | 2,152 | 1,843 |
| Iron Mountain, Inc. 5.25% 7/15/2030 <sup>(f)</sup>         | 3,785 | 3,679 |
| Iron Mountain, Inc. 4.50% 2/15/2031 <sup>(f)</sup>         | 2,650 | 2,490 |

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

## Corporate bonds and notes (continued)

## Real estate (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Ladder Capital Finance Holdings LLLP 5.50% 8/1/2030             | USD1,884                  | \$ 1,889       |
| MPT Operating Partnership, LP 5.00% 10/15/2027                  | 2,137                     | 1,991          |
| MPT Operating Partnership, LP 8.50% 2/15/2032 <sup>(f)</sup>    | 3,968                     | 4,026          |
| Park Intermediate Holdings, LLC 4.875% 5/15/2029 <sup>(f)</sup> | 3,745                     | 3,597          |
| Park Intermediate Holdings, LLC 7.00% 2/1/2030 <sup>(f)</sup>   | 1,000                     | 1,013          |
| Piedmont Operating Partnership, LP 5.625% 1/15/2033             | 101                       | 98             |
| Prologis, LP 4.875% 6/15/2028                                   | 1,357                     | 1,374          |
| Prologis, LP 4.75% 6/15/2033                                    | 2,359                     | 2,341          |
| Prologis, LP 5.00% 3/15/2034                                    | 1,850                     | 1,855          |
| Prologis, LP 5.00% 1/31/2035                                    | 1,033                     | 1,032          |
| Public Storage Operating Co. 1.85% 5/1/2028                     | 2,231                     | 2,126          |
| Public Storage Operating Co. 1.95% 11/9/2028                    | 1,816                     | 1,715          |
| Public Storage Operating Co. 2.30% 5/1/2031                     | 644                       | 578            |
| Scentre Group Trust 1 3.75% 3/23/2027 <sup>(f)</sup>            | 2,178                     | 2,164          |
| Service Properties Trust 0% 9/30/2027 <sup>(f)</sup>            | 1,000                     | 911            |
| Service Properties Trust 5.50% 12/15/2027                       | 655                       | 656            |
| Service Properties Trust 3.95% 1/15/2028                        | 1,640                     | 1,570          |
| Service Properties Trust 4.95% 10/1/2029                        | 2,325                     | 2,108          |
| Service Properties Trust 4.375% 2/15/2030                       | 451                       | 401            |
| Service Properties Trust 8.625% 11/15/2031 <sup>(f)</sup>       | 6,775                     | 7,080          |
| Service Properties Trust 8.875% 6/15/2032                       | 4,628                     | 4,592          |
| Sun Communities Operating, LP 2.30% 11/1/2028                   | 1,653                     | 1,566          |
| Sun Communities Operating, LP 2.70% 7/15/2031                   | 785                       | 702            |
| UDR, Inc. 2.95% 9/1/2026  | 681                       | 676            |
|   |                           | <u>82,900</u>  |

## Materials 0.31%

|  |       |       |
|--|-------|-------|
| BHP Billiton Finance (USA), Ltd. 5.75% 9/5/2055                                      | 2,648 | 2,652 |
| Celanese US Holdings, LLC 7.165% 7/15/2027   | 1,996 | 2,038 |
| Celanese US Holdings, LLC 7.05% 11/15/2030   | 2,501 | 2,646 |
| Celanese US Holdings, LLC 7.20% 11/15/2033   | 1,618 | 1,727 |
| Century Aluminum Co. 6.875% 8/1/2032 <sup>(f)</sup>                                  | 1,300 | 1,343 |
| Cleveland-Cliffs, Inc. 4.625% 3/1/2029 <sup>(f)</sup>                                | 3,625 | 3,462 |
| Cleveland-Cliffs, Inc. 6.875% 11/1/2029 <sup>(f)</sup>                               | 1,650 | 1,651 |
| Cleveland-Cliffs, Inc. 6.75% 4/15/2030 <sup>(f)</sup>                                | 2,275 | 2,221 |
| Cleveland-Cliffs, Inc. 4.875% 3/1/2031 <sup>(f)</sup>                                | 775   | 697   |
| Cleveland-Cliffs, Inc. 7.50% 9/15/2031 <sup>(f)</sup>                                | 2,000 | 1,997 |
| Cleveland-Cliffs, Inc. 7.00% 3/15/2032 <sup>(f)</sup>                                | 2,695 | 2,611 |
| Cleveland-Cliffs, Inc. 7.625% 1/15/2034 <sup>(f)</sup>                               | 2,450 | 2,396 |
| Consolidated Energy Finance SA 12.00% 2/15/2031 <sup>(f)</sup>                       | 1,480 | 1,460 |
| Dow Chemical Co. (The) 4.80% 1/15/2031   | 1,040 | 1,028 |
| Dow Chemical Co. (The) 5.35% 3/15/2035   | 1,735 | 1,711 |
| Dow Chemical Co. (The) 5.65% 3/15/2036   | 206   | 204   |
| Dow Chemical Co. (The) 4.375% 11/15/2042   | 138   | 108   |
| Dow Chemical Co. (The) 4.625% 10/1/2044  | 66    | 52    |
| Dow Chemical Co. (The) 4.80% 5/15/2049   | 435   | 338   |
| Dow Chemical Co. (The) 3.60% 11/15/2050  | 1,057 | 680   |
| First Quantum Minerals, Ltd. 6.375% 2/15/2036 <sup>(f)</sup>                         | 485   | 467   |
| FXI Holdings, Inc. 16.00% PIK 11/15/2029 (14.00% on 11/15/2028) <sup>(f)(g)(h)</sup> | 2,659 | 1,396 |
| FXI Holdings, Inc. 11.00% 11/15/2030 <sup>(f)</sup>                                  | 4,548 | 4,048 |
| International Flavors & Fragrances, Inc. 1.832% 10/15/2027 <sup>(f)</sup>            | 1,406 | 1,349 |
| JH North America Holdings, Inc. 5.875% 1/31/2031 <sup>(f)</sup>                      | 850   | 844   |
| JH North America Holdings, Inc. 6.125% 7/31/2032 <sup>(f)</sup>                      | 660   | 658   |
| Linde, Inc. 1.10% 8/10/2030  | 2,633 | 2,306 |

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

## Corporate bonds and notes (continued)

## Materials (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| LYB International Finance III, LLC 5.50% 3/1/2034                    | USD778                    | \$ 774           |
| LYB International Finance III, LLC 6.15% 5/15/2035                   | 560                       | 577              |
| LYB International Finance III, LLC 5.875% 1/15/2036                  | 6,008                     | 6,031            |
| LYB International Finance III, LLC 3.375% 10/1/2040                  | 1,785                     | 1,293            |
| Ma'aden Sukuk, Ltd. 5.25% 1/29/2036 <sup>(f)</sup>                   | 8,448                     | 8,222            |
| Minera Mexico, SA de CV, 5.625% 2/12/2032 <sup>(f)</sup>             | 6,734                     | 6,819            |
| Mineral Resources, Ltd. 9.25% 10/1/2028 <sup>(f)</sup>               | 945                       | 980              |
| Mineral Resources, Ltd. 8.50% 5/1/2030 <sup>(f)</sup>                | 1,525                     | 1,569            |
| Mosaic Co. 4.05% 11/15/2027  | 941                       | 935              |
| NOVA Chemicals Corp. 9.00% 2/15/2030 <sup>(f)</sup>                  | 3,775                     | 3,990            |
| Rio Tinto Finance (USA) PLC 5.25% 3/14/2035                          | 1,339                     | 1,361            |
| Rio Tinto Finance (USA) PLC 5.75% 3/14/2055                          | 3,244                     | 3,239            |
| Solstice Advanced Materials, Inc. 5.625% 9/30/2033 <sup>(f)</sup>    | 1,290                     | 1,273            |
| Synergy Infrastructure Holdings, LLC 7.875% 12/1/2030 <sup>(f)</sup> | 1,110                     | 1,134            |
| Westlake Corp. 4.375% 11/15/2047                                     | 448                       | 346              |
|  |                           | <u>80,633</u>    |
| <b>Total corporate bonds and notes</b>                               |                           | <u>2,445,689</u> |

## U.S. Treasury bonds &amp; notes 9.27%

## U.S. Treasury 9.19%

|   |         |         |
|---|---------|---------|
| U.S. Treasury 3.625% 5/15/2026                | 1,071   | 1,071   |
| U.S. Treasury 4.625% 6/30/2026                | 17,210  | 17,250  |
| U.S. Treasury 4.125% 2/15/2027                | 1,258   | 1,262   |
| U.S. Treasury 2.625% 5/31/2027                | 96,250  | 94,966  |
| U.S. Treasury 0.50% 6/30/2027                 | 28,098  | 26,978  |
| U.S. Treasury 3.75% 6/30/2027                 | 18,100  | 18,088  |
| U.S. Treasury 4.125% 9/30/2027                | 90,000  | 90,390  |
| U.S. Treasury 3.375% 11/30/2027               | 118     | 117     |
| U.S. Treasury 3.375% 2/29/2028 <sup>(b)</sup> | 143,369 | 142,257 |
| U.S. Treasury 4.00% 2/29/2028                 | 46,200  | 46,362  |
| U.S. Treasury 3.625% 3/31/2028                | 9       | 9       |
| U.S. Treasury 3.875% 3/31/2028                | 474,314 | 475,055 |
| U.S. Treasury 3.50% 4/30/2028                 | 5,600   | 5,565   |
| U.S. Treasury 4.00% 1/31/2029                 | 8,844   | 8,886   |
| U.S. Treasury 3.50% 3/15/2029                 | 16,912  | 16,766  |
| U.S. Treasury 2.875% 4/30/2029                | 50,000  | 48,617  |
| U.S. Treasury 4.25% 6/30/2029                 | 28,885  | 29,246  |
| U.S. Treasury 4.00% 3/31/2030                 | 83,865  | 84,186  |
| U.S. Treasury 0.625% 5/15/2030                | 9,358   | 8,198   |
| U.S. Treasury 3.875% 6/30/2030                | 21,920  | 21,891  |
| U.S. Treasury 4.00% 7/31/2030                 | 8,160   | 8,188   |
| U.S. Treasury 4.875% 10/31/2030               | 10,491  | 10,901  |
| U.S. Treasury 3.50% 11/30/2030                | 7,890   | 7,746   |
| U.S. Treasury 3.50% 2/28/2031 <sup>(b)</sup>  | 239,258 | 234,641 |
| U.S. Treasury 3.875% 3/31/2031                | 191,538 | 190,947 |
| U.S. Treasury 4.25% 6/30/2031                 | 17,165  | 17,384  |
| U.S. Treasury 2.875% 5/15/2032                | 50,000  | 46,772  |
| U.S. Treasury 4.00% 6/30/2032                 | 17,325  | 17,251  |
| U.S. Treasury 4.125% 11/15/2032               | 648     | 648     |
| U.S. Treasury 3.50% 2/15/2033                 | 27,034  | 26,017  |
| U.S. Treasury 4.25% 3/31/2033                 | 58,930  | 59,340  |
| U.S. Treasury 3.875% 8/15/2033 <sup>(i)</sup> | 114,911 | 112,819 |
| U.S. Treasury 4.375% 5/15/2034                | 14,285  | 14,437  |

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

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

| U.S. Treasury (continued)                     | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| U.S. Treasury 4.25% 11/15/2034                | USD2,075                  | \$ 2,075         |
| U.S. Treasury 4.00% 11/15/2035                | 55,230                    | 53,884           |
| U.S. Treasury 4.125% 2/15/2036                | 6,950                     | 6,842            |
| U.S. Treasury 1.375% 11/15/2040               | 51,338                    | 33,057           |
| U.S. Treasury 1.75% 8/15/2041                 | 24,960                    | 16,686           |
| U.S. Treasury 2.00% 11/15/2041                | 1,058                     | 731              |
| U.S. Treasury 4.625% 5/15/2044                | 14,928                    | 14,475           |
| U.S. Treasury 5.00% 5/15/2045                 | 3,325                     | 3,367            |
| U.S. Treasury 2.50% 2/15/2046                 | 3,365                     | 2,321            |
| U.S. Treasury 4.625% 2/15/2046                | 128,694                   | 124,059          |
| U.S. Treasury 3.00% 5/15/2047                 | 8,383                     | 6,234            |
| U.S. Treasury 3.00% 2/15/2048                 | 301                       | 222              |
| U.S. Treasury 2.25% 2/15/2052                 | 72,025                    | 43,395           |
| U.S. Treasury 4.00% 11/15/2052                | 5,700                     | 4,897            |
| U.S. Treasury 3.625% 2/15/2053 <sup>(i)</sup> | 121,025                   | 97,094           |
| U.S. Treasury 3.625% 5/15/2053                | 18,989                    | 15,221           |
| U.S. Treasury 4.25% 2/15/2054                 | 17,191                    | 15,395           |
| U.S. Treasury 4.25% 8/15/2054                 | 37,315                    | 33,412           |
| U.S. Treasury 4.625% 2/15/2055                | 6,175                     | 5,888            |
| U.S. Treasury 4.625% 11/15/2055               | 58,784                    | 56,139           |
|   |                           | <u>2,419,645</u> |

## U.S. Treasury inflation-protected securities 0.08%

|  |        |                  |
|--|--------|------------------|
| U.S. Treasury Inflation-Protected Security 1.25% 4/15/2028 <sup>(k)</sup>  | 9,758  | 9,799            |
| U.S. Treasury Inflation-Protected Security 0.125% 1/15/2030 <sup>(k)</sup> | 12,640 | 12,099           |
|  |        | <u>21,898</u>    |
| <b>Total U.S. Treasury bonds &amp; notes</b>                               |        | <u>2,441,543</u> |

## Mortgage-backed obligations 8.03%

## Federal agency mortgage-backed obligations 6.99%

|  |       |       |
|--|-------|-------|
| Fannie Mae Pool #890329 4.00% 4/1/2026 <sup>(l)</sup>  | _(d)  | _(d)  |
| Fannie Mae Pool #MA1109 4.00% 5/1/2027 <sup>(l)</sup>  | _(d)  | _(d)  |
| Fannie Mae Pool #MA3653 3.00% 3/1/2029 <sup>(l)</sup>  | 5     | 5     |
| Fannie Mae Pool #AL8347 4.00% 3/1/2029 <sup>(l)</sup>  | 1     | 1     |
| Fannie Mae Pool #254767 5.50% 6/1/2033 <sup>(l)</sup>  | 113   | 116   |
| Fannie Mae Pool #555956 5.50% 12/1/2033 <sup>(l)</sup> | 72    | 73    |
| Fannie Mae Pool #BN1085 4.00% 1/1/2034 <sup>(l)</sup>  | 201   | 200   |
| Fannie Mae Pool #FM2499 2.50% 2/1/2035 <sup>(l)</sup>  | 211   | 199   |
| Fannie Mae Pool #929185 5.50% 1/1/2036 <sup>(l)</sup>  | 197   | 199   |
| Fannie Mae Pool #893641 6.00% 9/1/2036 <sup>(l)</sup>  | 464   | 487   |
| Fannie Mae Pool #893688 6.00% 10/1/2036 <sup>(l)</sup> | 118   | 124   |
| Fannie Mae Pool #AS8554 3.00% 12/1/2036 <sup>(l)</sup> | 3,623 | 3,435 |
| Fannie Mae Pool #907239 6.00% 12/1/2036 <sup>(l)</sup> | 11    | 11    |
| Fannie Mae Pool #928031 6.00% 1/1/2037 <sup>(l)</sup>  | 39    | 41    |
| Fannie Mae Pool #888292 6.00% 3/1/2037 <sup>(l)</sup>  | 317   | 333   |
| Fannie Mae Pool #AD0249 5.50% 4/1/2037 <sup>(l)</sup>  | 58    | 60    |
| Fannie Mae Pool #CB3701 2.50% 5/1/2037 <sup>(l)</sup>  | 111   | 105   |
| Fannie Mae Pool #190379 5.50% 5/1/2037 <sup>(l)</sup>  | 35    | 36    |
| Fannie Mae Pool #924952 6.00% 8/1/2037 <sup>(l)</sup>  | 556   | 583   |
| Fannie Mae Pool #888637 6.00% 9/1/2037 <sup>(l)</sup>  | 6     | 7     |
| Fannie Mae Pool #995674 6.00% 5/1/2038 <sup>(l)</sup>  | 204   | 215   |
| Fannie Mae Pool #AD0119 6.00% 7/1/2038 <sup>(l)</sup>  | 613   | 644   |
| Fannie Mae Pool #995224 6.00% 9/1/2038 <sup>(l)</sup>  | 6     | 6     |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #AE0021 6.00% 10/1/2038 <sup>(1)</sup> | USD197                    | \$ 207         |
| Fannie Mae Pool #AL7164 6.00% 10/1/2038 <sup>(1)</sup> | 132                       | 138            |
| Fannie Mae Pool #889983 6.00% 10/1/2038 <sup>(1)</sup> | 12                        | 12             |
| Fannie Mae Pool #AD0095 6.00% 11/1/2038 <sup>(1)</sup> | 450                       | 472            |
| Fannie Mae Pool #AB0538 6.00% 11/1/2038 <sup>(1)</sup> | 63                        | 64             |
| Fannie Mae Pool #995391 6.00% 11/1/2038 <sup>(1)</sup> | 10                        | 10             |
| Fannie Mae Pool #AD0833 6.00% 1/1/2039 <sup>(1)</sup>  | _(d)                      | _(d)           |
| Fannie Mae Pool #AL0309 6.00% 1/1/2040 <sup>(1)</sup>  | 42                        | 44             |
| Fannie Mae Pool #AL0013 6.00% 4/1/2040 <sup>(1)</sup>  | 125                       | 131            |
| Fannie Mae Pool #AL7228 6.00% 4/1/2041 <sup>(1)</sup>  | 149                       | 155            |
| Fannie Mae Pool #AB4536 6.00% 6/1/2041 <sup>(1)</sup>  | 304                       | 318            |
| Fannie Mae Pool #MA4387 2.00% 7/1/2041 <sup>(1)</sup>  | 5,143                     | 4,498          |
| Fannie Mae Pool #FS0305 1.50% 1/1/2042 <sup>(1)</sup>  | 15,670                    | 13,217         |
| Fannie Mae Pool #AP2131 3.50% 8/1/2042 <sup>(1)</sup>  | 2,260                     | 2,136          |
| Fannie Mae Pool #AU8813 4.00% 11/1/2043 <sup>(1)</sup> | 1,264                     | 1,225          |
| Fannie Mae Pool #AU9348 4.00% 11/1/2043 <sup>(1)</sup> | 678                       | 657            |
| Fannie Mae Pool #AU9350 4.00% 11/1/2043 <sup>(1)</sup> | 660                       | 637            |
| Fannie Mae Pool #AL8773 3.50% 2/1/2045 <sup>(1)</sup>  | 3,966                     | 3,741          |
| Fannie Mae Pool #FM9416 3.50% 7/1/2045 <sup>(1)</sup>  | 6,477                     | 6,085          |
| Fannie Mae Pool #AL8354 3.50% 10/1/2045 <sup>(1)</sup> | 900                       | 848            |
| Fannie Mae Pool #AL8522 3.50% 5/1/2046 <sup>(1)</sup>  | 2,035                     | 1,914          |
| Fannie Mae Pool #BC7611 4.00% 5/1/2046 <sup>(1)</sup>  | 79                        | 75             |
| Fannie Mae Pool #AS8310 3.00% 11/1/2046 <sup>(1)</sup> | 266                       | 242            |
| Fannie Mae Pool #BD9307 4.00% 11/1/2046 <sup>(1)</sup> | 944                       | 905            |
| Fannie Mae Pool #BD9699 3.50% 12/1/2046 <sup>(1)</sup> | 1,197                     | 1,117          |
| Fannie Mae Pool #BE1290 3.50% 2/1/2047 <sup>(1)</sup>  | 1,762                     | 1,646          |
| Fannie Mae Pool #BM1179 3.00% 4/1/2047 <sup>(1)</sup>  | 345                       | 314            |
| Fannie Mae Pool #256975 7.00% 10/1/2047 <sup>(1)</sup> | 2                         | 2              |
| Fannie Mae Pool #CA0770 3.50% 11/1/2047 <sup>(1)</sup> | 120                       | 111            |
| Fannie Mae Pool #BK5255 4.00% 5/1/2048 <sup>(1)</sup>  | 8                         | 7              |
| Fannie Mae Pool #FM3278 3.50% 11/1/2048 <sup>(1)</sup> | 1,285                     | 1,199          |
| Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>(1)</sup>  | 1,672                     | 1,571          |
| Fannie Mae Pool #CA4756 3.00% 12/1/2049 <sup>(1)</sup> | 1,310                     | 1,179          |
| Fannie Mae Pool #CA5968 2.50% 6/1/2050 <sup>(1)</sup>  | 4,192                     | 3,603          |
| Fannie Mae Pool #BP5576 2.50% 6/1/2050 <sup>(1)</sup>  | 411                       | 347            |
| Fannie Mae Pool #CA6168 2.50% 6/1/2050 <sup>(1)</sup>  | 295                       | 249            |
| Fannie Mae Pool #CA6593 2.50% 8/1/2050 <sup>(1)</sup>  | 9,533                     | 8,190          |
| Fannie Mae Pool #CA6987 2.00% 9/1/2050 <sup>(1)</sup>  | 508                       | 411            |
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>(1)</sup>  | 279                       | 247            |
| Fannie Mae Pool #CA7529 2.50% 10/1/2050 <sup>(1)</sup> | 1,113                     | 938            |
| Fannie Mae Pool #BQ7589 2.00% 11/1/2050 <sup>(1)</sup> | 2,273                     | 1,835          |
| Fannie Mae Pool #CA7737 2.50% 11/1/2050 <sup>(1)</sup> | 7,648                     | 6,535          |
| Fannie Mae Pool #CA7599 2.50% 11/1/2050 <sup>(1)</sup> | 1,223                     | 1,053          |
| Fannie Mae Pool #CA7743 2.50% 11/1/2050 <sup>(1)</sup> | 674                       | 569            |
| Fannie Mae Pool #FM5309 2.50% 11/1/2050 <sup>(1)</sup> | 37                        | 32             |
| Fannie Mae Pool #FM4897 3.00% 11/1/2050 <sup>(1)</sup> | 10,575                    | 9,504          |
| Fannie Mae Pool #FM5218 2.00% 12/1/2050 <sup>(1)</sup> | 3,659                     | 2,961          |
| Fannie Mae Pool #BQ7646 2.00% 12/1/2050 <sup>(1)</sup> | 1,908                     | 1,540          |
| Fannie Mae Pool #BQ8497 2.00% 12/1/2050 <sup>(1)</sup> | 1,572                     | 1,272          |
| Fannie Mae Pool #FS9792 4.50% 12/1/2050 <sup>(1)</sup> | 890                       | 875            |
| Fannie Mae Pool #MA4237 2.00% 1/1/2051 <sup>(1)</sup>  | 4,890                     | 3,984          |
| Fannie Mae Pool #BR1283 2.00% 1/1/2051 <sup>(1)</sup>  | 195                       | 158            |
| Fannie Mae Pool #CA8513 2.50% 1/1/2051 <sup>(1)</sup>  | 1,061                     | 897            |
| Fannie Mae Pool #FS5929 2.50% 1/1/2051 <sup>(1)</sup>  | 737                       | 622            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FM5944 2.50% 1/1/2051 <sup>(1)</sup>  | USD71                     | \$ 59          |
| Fannie Mae Pool #FS3550 2.50% 1/1/2051 <sup>(1)</sup>  | 27                        | 23             |
| Fannie Mae Pool #BR3255 2.00% 2/1/2051 <sup>(1)</sup>  | 5,800                     | 4,697          |
| Fannie Mae Pool #BR2689 2.00% 2/1/2051 <sup>(1)</sup>  | 1,845                     | 1,489          |
| Fannie Mae Pool #FM5963 2.00% 2/1/2051 <sup>(1)</sup>  | 1,792                     | 1,451          |
| Fannie Mae Pool #FM6332 2.00% 2/1/2051 <sup>(1)</sup>  | 325                       | 262            |
| Fannie Mae Pool #CA8828 2.50% 2/1/2051 <sup>(1)</sup>  | 3,033                     | 2,600          |
| Fannie Mae Pool #CA9289 2.50% 2/1/2051 <sup>(1)</sup>  | 364                       | 307            |
| Fannie Mae Pool #CA8962 2.50% 2/1/2051 <sup>(1)</sup>  | 59                        | 50             |
| Fannie Mae Pool #CB0290 2.00% 4/1/2051 <sup>(1)</sup>  | 3,926                     | 3,194          |
| Fannie Mae Pool #FS1086 2.00% 4/1/2051 <sup>(1)</sup>  | 1,687                     | 1,361          |
| Fannie Mae Pool #CA9494 2.50% 4/1/2051 <sup>(1)</sup>  | 91                        | 77             |
| Fannie Mae Pool #FM7407 2.50% 4/1/2051 <sup>(1)</sup>  | 39                        | 33             |
| Fannie Mae Pool #FM6810 3.00% 4/1/2051 <sup>(1)</sup>  | 5,379                     | 4,732          |
| Fannie Mae Pool #CB0191 3.00% 4/1/2051 <sup>(1)</sup>  | 4,301                     | 3,815          |
| Fannie Mae Pool #CB0193 3.00% 4/1/2051 <sup>(1)</sup>  | 511                       | 455            |
| Fannie Mae Pool #FM7751 2.00% 5/1/2051 <sup>(1)</sup>  | 1,918                     | 1,547          |
| Fannie Mae Pool #FM7411 2.00% 5/1/2051 <sup>(1)</sup>  | 1,906                     | 1,537          |
| Fannie Mae Pool #FM7222 2.50% 5/1/2051 <sup>(1)</sup>  | 4,650                     | 3,916          |
| Fannie Mae Pool #BR0999 2.50% 5/1/2051 <sup>(1)</sup>  | 1,321                     | 1,112          |
| Fannie Mae Pool #FM7304 2.50% 5/1/2051 <sup>(1)</sup>  | 363                       | 305            |
| Fannie Mae Pool #FM7408 2.50% 5/1/2051 <sup>(1)</sup>  | 135                       | 114            |
| Fannie Mae Pool #FM8114 2.00% 6/1/2051 <sup>(1)</sup>  | 2,056                     | 1,658          |
| Fannie Mae Pool #CB0910 2.50% 6/1/2051 <sup>(1)</sup>  | 33,219                    | 27,979         |
| Fannie Mae Pool #FM7740 2.50% 6/1/2051 <sup>(1)</sup>  | 8,905                     | 7,500          |
| Fannie Mae Pool #FM7909 3.00% 6/1/2051 <sup>(1)</sup>  | 388                       | 343            |
| Fannie Mae Pool #MA4378 2.00% 7/1/2051 <sup>(1)</sup>  | 147                       | 119            |
| Fannie Mae Pool #FM9530 2.50% 7/1/2051 <sup>(1)</sup>  | 1,955                     | 1,647          |
| Fannie Mae Pool #CB1134 2.50% 7/1/2051 <sup>(1)</sup>  | 1,210                     | 1,019          |
| Fannie Mae Pool #FM8203 2.50% 7/1/2051 <sup>(1)</sup>  | 924                       | 779            |
| Fannie Mae Pool #FM8453 3.00% 8/1/2051 <sup>(1)</sup>  | 3,665                     | 3,298          |
| Fannie Mae Pool #CB1304 3.00% 8/1/2051 <sup>(1)</sup>  | 66                        | 58             |
| Fannie Mae Pool #BT7309 2.00% 9/1/2051 <sup>(1)</sup>  | 1,783                     | 1,438          |
| Fannie Mae Pool #FM8745 2.50% 9/1/2051 <sup>(1)</sup>  | 3,907                     | 3,294          |
| Fannie Mae Pool #FS1630 2.50% 9/1/2051 <sup>(1)</sup>  | 1,485                     | 1,251          |
| Fannie Mae Pool #BT7263 2.50% 9/1/2051 <sup>(1)</sup>  | 645                       | 545            |
| Fannie Mae Pool #BT4725 2.50% 9/1/2051 <sup>(1)</sup>  | 298                       | 251            |
| Fannie Mae Pool #BT9289 2.50% 9/1/2051 <sup>(1)</sup>  | 33                        | 28             |
| Fannie Mae Pool #FA1591 2.00% 10/1/2051 <sup>(1)</sup> | 996                       | 804            |
| Fannie Mae Pool #FS5125 2.50% 10/1/2051 <sup>(1)</sup> | 1,440                     | 1,213          |
| Fannie Mae Pool #CB1868 2.50% 10/1/2051 <sup>(1)</sup> | 754                       | 635            |
| Fannie Mae Pool #FS3298 2.50% 10/1/2051 <sup>(1)</sup> | 505                       | 426            |
| Fannie Mae Pool #BU2530 2.50% 10/1/2051 <sup>(1)</sup> | 128                       | 108            |
| Fannie Mae Pool #FM9335 2.50% 10/1/2051 <sup>(1)</sup> | 85                        | 72             |
| Fannie Mae Pool #BU0968 2.00% 11/1/2051 <sup>(1)</sup> | 11,114                    | 8,966          |
| Fannie Mae Pool #MA4465 2.00% 11/1/2051 <sup>(1)</sup> | 7,334                     | 5,947          |
| Fannie Mae Pool #BU1027 2.00% 11/1/2051 <sup>(1)</sup> | 4,448                     | 3,588          |
| Fannie Mae Pool #CB2092 2.50% 11/1/2051 <sup>(1)</sup> | 2,889                     | 2,434          |
| Fannie Mae Pool #CB2078 3.00% 11/1/2051 <sup>(1)</sup> | 7,458                     | 6,614          |
| Fannie Mae Pool #MA4492 2.00% 12/1/2051 <sup>(1)</sup> | 2,317                     | 1,878          |
| Fannie Mae Pool #CB2361 2.00% 12/1/2051 <sup>(1)</sup> | 169                       | 136            |
| Fannie Mae Pool #FS2824 2.50% 12/1/2051 <sup>(1)</sup> | 40,532                    | 34,139         |
| Fannie Mae Pool #CB2286 2.50% 12/1/2051 <sup>(1)</sup> | 13,415                    | 11,515         |
| Fannie Mae Pool #CB2375 2.50% 12/1/2051 <sup>(1)</sup> | 6,246                     | 5,364          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CB2319 2.50% 12/1/2051 <sup>(1)</sup> | USD152                    | \$ 130         |
| Fannie Mae Pool #CB2372 2.50% 12/1/2051 <sup>(1)</sup> | 72                        | 62             |
| Fannie Mae Pool #BT9510 2.50% 12/1/2051 <sup>(1)</sup> | 72                        | 62             |
| Fannie Mae Pool #BT9483 2.50% 12/1/2051 <sup>(1)</sup> | 72                        | 62             |
| Fannie Mae Pool #BQ7006 2.00% 1/1/2052 <sup>(1)</sup>  | 2,828                     | 2,292          |
| Fannie Mae Pool #BU1450 2.00% 1/1/2052 <sup>(1)</sup>  | 1,172                     | 950            |
| Fannie Mae Pool #FS0235 2.50% 1/1/2052 <sup>(1)</sup>  | 6,938                     | 5,843          |
| Fannie Mae Pool #CB2555 2.50% 1/1/2052 <sup>(1)</sup>  | 971                       | 818            |
| Fannie Mae Pool #FP0038 2.50% 1/1/2052 <sup>(1)</sup>  | 704                       | 597            |
| Fannie Mae Pool #FS0392 2.50% 1/1/2052 <sup>(1)</sup>  | 683                       | 575            |
| Fannie Mae Pool #FS0174 2.50% 1/1/2052 <sup>(1)</sup>  | 394                       | 332            |
| Fannie Mae Pool #MA4512 2.50% 1/1/2052 <sup>(1)</sup>  | 116                       | 99             |
| Fannie Mae Pool #FS3549 2.50% 1/1/2052 <sup>(1)</sup>  | 61                        | 52             |
| Fannie Mae Pool #FS2534 2.50% 1/1/2052 <sup>(1)</sup>  | 23                        | 19             |
| Fannie Mae Pool #FS5613 2.50% 1/1/2052 <sup>(1)</sup>  | 21                        | 18             |
| Fannie Mae Pool #FS0182 3.00% 1/1/2052 <sup>(1)</sup>  | 9,065                     | 8,041          |
| Fannie Mae Pool #BV3076 2.00% 2/1/2052 <sup>(1)</sup>  | 6,261                     | 5,057          |
| Fannie Mae Pool #MA4547 2.00% 2/1/2052 <sup>(1)</sup>  | 4,457                     | 3,611          |
| Fannie Mae Pool #BT1968 2.00% 2/1/2052 <sup>(1)</sup>  | 1,652                     | 1,335          |
| Fannie Mae Pool #BV3083 2.00% 2/1/2052 <sup>(1)</sup>  | 937                       | 757            |
| Fannie Mae Pool #FS2660 2.50% 2/1/2052 <sup>(1)</sup>  | 7,894                     | 6,656          |
| Fannie Mae Pool #FS1080 2.50% 2/1/2052 <sup>(1)</sup>  | 1,864                     | 1,571          |
| Fannie Mae Pool #BV3674 2.50% 2/1/2052 <sup>(1)</sup>  | 669                       | 567            |
| Fannie Mae Pool #FS1885 2.50% 2/1/2052 <sup>(1)</sup>  | 645                       | 544            |
| Fannie Mae Pool #FS6380 2.50% 2/1/2052 <sup>(1)</sup>  | 540                       | 455            |
| Fannie Mae Pool #BV2784 2.50% 2/1/2052 <sup>(1)</sup>  | 138                       | 117            |
| Fannie Mae Pool #FS0647 3.00% 2/1/2052 <sup>(1)</sup>  | 50,230                    | 45,113         |
| Fannie Mae Pool #CB2912 3.50% 2/1/2052 <sup>(1)</sup>  | 37                        | 34             |
| Fannie Mae Pool #BV3101 2.00% 3/1/2052 <sup>(1)</sup>  | 2,802                     | 2,264          |
| Fannie Mae Pool #CB3040 2.00% 3/1/2052 <sup>(1)</sup>  | 2,550                     | 2,065          |
| Fannie Mae Pool #FS1742 2.00% 3/1/2052 <sup>(1)</sup>  | 2,347                     | 1,900          |
| Fannie Mae Pool #MA4562 2.00% 3/1/2052 <sup>(1)</sup>  | 1,557                     | 1,261          |
| Fannie Mae Pool #BV4172 2.00% 3/1/2052 <sup>(1)</sup>  | 1,249                     | 1,009          |
| Fannie Mae Pool #BV4169 2.00% 3/1/2052 <sup>(1)</sup>  | 1,247                     | 1,007          |
| Fannie Mae Pool #FS1978 2.50% 3/1/2052 <sup>(1)</sup>  | 4,235                     | 3,567          |
| Fannie Mae Pool #BV4173 2.50% 3/1/2052 <sup>(1)</sup>  | 770                       | 652            |
| Fannie Mae Pool #CB3063 2.50% 3/1/2052 <sup>(1)</sup>  | 747                       | 631            |
| Fannie Mae Pool #CB3031 2.50% 3/1/2052 <sup>(1)</sup>  | 600                       | 508            |
| Fannie Mae Pool #BV4119 2.50% 3/1/2052 <sup>(1)</sup>  | 156                       | 132            |
| Fannie Mae Pool #CB3744 2.50% 3/1/2052 <sup>(1)</sup>  | 24                        | 20             |
| Fannie Mae Pool #BV3799 3.50% 3/1/2052 <sup>(1)</sup>  | 40                        | 37             |
| Fannie Mae Pool #MA4577 2.00% 4/1/2052 <sup>(1)</sup>  | 5,636                     | 4,564          |
| Fannie Mae Pool #FS1598 2.00% 4/1/2052 <sup>(1)</sup>  | 2,865                     | 2,320          |
| Fannie Mae Pool #CB3346 2.00% 4/1/2052 <sup>(1)</sup>  | 2,053                     | 1,656          |
| Fannie Mae Pool #BV4182 2.50% 4/1/2052 <sup>(1)</sup>  | 862                       | 730            |
| Fannie Mae Pool #FS1749 2.50% 4/1/2052 <sup>(1)</sup>  | 844                       | 715            |
| Fannie Mae Pool #BV5332 2.50% 4/1/2052 <sup>(1)</sup>  | 843                       | 714            |
| Fannie Mae Pool #BU9507 2.50% 4/1/2052 <sup>(1)</sup>  | 156                       | 132            |
| Fannie Mae Pool #BV5370 2.50% 4/1/2052 <sup>(1)</sup>  | 133                       | 112            |
| Fannie Mae Pool #CB3379 4.00% 4/1/2052 <sup>(1)</sup>  | 604                       | 574            |
| Fannie Mae Pool #FS9189 2.00% 5/1/2052 <sup>(1)</sup>  | 9,219                     | 7,485          |
| Fannie Mae Pool #BT2353 2.00% 5/1/2052 <sup>(1)</sup>  | 991                       | 800            |
| Fannie Mae Pool #BV9644 2.50% 5/1/2052 <sup>(1)</sup>  | 891                       | 755            |
| Fannie Mae Pool #MA4598 2.50% 5/1/2052 <sup>(1)</sup>  | 822                       | 696            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #BW2204 2.50% 5/1/2052 <sup>(1)</sup>  | USD150                    | \$ 127         |
| Fannie Mae Pool #BW0462 2.50% 5/1/2052 <sup>(1)</sup>  | 150                       | 127            |
| Fannie Mae Pool #BV8592 2.50% 5/1/2052 <sup>(1)</sup>  | 109                       | 92             |
| Fannie Mae Pool #FS5033 2.50% 5/1/2052 <sup>(1)</sup>  | 40                        | 34             |
| Fannie Mae Pool #CB3597 3.50% 5/1/2052 <sup>(1)</sup>  | 44                        | 40             |
| Fannie Mae Pool #FS7329 2.00% 6/1/2052 <sup>(1)</sup>  | 2,300                     | 1,860          |
| Fannie Mae Pool #FS9860 2.00% 6/1/2052 <sup>(1)</sup>  | 1,911                     | 1,544          |
| Fannie Mae Pool #FS6605 2.00% 6/1/2052 <sup>(1)</sup>  | 725                       | 585            |
| Fannie Mae Pool #MA4623 2.50% 6/1/2052 <sup>(1)</sup>  | 1,382                     | 1,170          |
| Fannie Mae Pool #FS3546 3.50% 6/1/2052 <sup>(1)</sup>  | 38                        | 35             |
| Fannie Mae Pool #CB4021 4.00% 6/1/2052 <sup>(1)</sup>  | 1,250                     | 1,183          |
| Fannie Mae Pool #FS6986 2.00% 7/1/2052 <sup>(1)</sup>  | 4,236                     | 3,425          |
| Fannie Mae Pool #FA2839 2.50% 7/1/2052 <sup>(1)</sup>  | 58,974                    | 49,744         |
| Fannie Mae Pool #FS7879 2.50% 7/1/2052 <sup>(1)</sup>  | 13,970                    | 11,769         |
| Fannie Mae Pool #FS6631 2.50% 7/1/2052 <sup>(1)</sup>  | 160                       | 135            |
| Fannie Mae Pool #CB4315 3.00% 7/1/2052 <sup>(1)</sup>  | 99                        | 87             |
| Fannie Mae Pool #CB4123 4.00% 7/1/2052 <sup>(1)</sup>  | 21                        | 20             |
| Fannie Mae Pool #BV7912 2.50% 8/1/2052 <sup>(1)</sup>  | 153                       | 130            |
| Fannie Mae Pool #BV8015 2.50% 8/1/2052 <sup>(1)</sup>  | 92                        | 78             |
| Fannie Mae Pool #FA2841 3.00% 8/1/2052 <sup>(1)</sup>  | 2,253                     | 1,983          |
| Fannie Mae Pool #FS3056 2.00% 10/1/2052 <sup>(1)</sup> | 15,705                    | 12,731         |
| Fannie Mae Pool #BX0097 4.50% 10/1/2052 <sup>(1)</sup> | 828                       | 805            |
| Fannie Mae Pool #MA4785 5.00% 10/1/2052 <sup>(1)</sup> | 7                         | 7              |
| Fannie Mae Pool #MA4805 4.50% 11/1/2052 <sup>(1)</sup> | 5,949                     | 5,768          |
| Fannie Mae Pool #CB5764 2.50% 12/1/2052 <sup>(1)</sup> | 867                       | 731            |
| Fannie Mae Pool #MA4842 5.50% 12/1/2052 <sup>(1)</sup> | 2,133                     | 2,155          |
| Fannie Mae Pool #BW5062 4.00% 1/1/2053 <sup>(1)</sup>  | 21                        | 20             |
| Fannie Mae Pool #FS5520 4.50% 1/1/2053 <sup>(1)</sup>  | 2,504                     | 2,428          |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>(1)</sup>  | 856                       | 864            |
| Fannie Mae Pool #FS8509 3.50% 3/1/2053 <sup>(1)</sup>  | 276                       | 253            |
| Fannie Mae Pool #FS4191 5.50% 3/1/2053 <sup>(1)</sup>  | 2,034                     | 2,063          |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>(1)</sup>  | 643                       | 639            |
| Fannie Mae Pool #FS4840 5.50% 5/1/2053 <sup>(1)</sup>  | 852                       | 859            |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(1)</sup>  | 149                       | 150            |
| Fannie Mae Pool #FS4736 6.50% 5/1/2053 <sup>(1)</sup>  | 195                       | 202            |
| Fannie Mae Pool #MA5063 2.50% 6/1/2053 <sup>(1)</sup>  | 288                       | 243            |
| Fannie Mae Pool #MA5038 5.00% 6/1/2053 <sup>(1)</sup>  | 547                       | 542            |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>(1)</sup>  | 536                       | 541            |
| Fannie Mae Pool #CB6491 6.50% 6/1/2053 <sup>(1)</sup>  | 1,041                     | 1,086          |
| Fannie Mae Pool #CB6490 6.50% 6/1/2053 <sup>(1)</sup>  | 383                       | 397            |
| Fannie Mae Pool #CB6468 6.50% 6/1/2053 <sup>(1)</sup>  | 297                       | 309            |
| Fannie Mae Pool #FS7823 2.00% 7/1/2053 <sup>(1)</sup>  | 10,971                    | 8,879          |
| Fannie Mae Pool #FS9167 2.50% 7/1/2053 <sup>(1)</sup>  | 798                       | 674            |
| Fannie Mae Pool #FS6632 2.50% 7/1/2053 <sup>(1)</sup>  | 746                       | 630            |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(1)</sup>  | 2,034                     | 2,051          |
| Fannie Mae Pool #MA5107 5.50% 8/1/2053 <sup>(1)</sup>  | 88                        | 89             |
| Fannie Mae Pool #CB7104 5.50% 9/1/2053 <sup>(1)</sup>  | 4,939                     | 5,015          |
| Fannie Mae Pool #MA5139 6.00% 9/1/2053 <sup>(1)</sup>  | 15,772                    | 16,126         |
| Fannie Mae Pool #MA5165 5.50% 10/1/2053 <sup>(1)</sup> | 1,526                     | 1,538          |
| Fannie Mae Pool #MA5166 6.00% 10/1/2053 <sup>(1)</sup> | 3,563                     | 3,646          |
| Fannie Mae Pool #FS6838 5.50% 11/1/2053 <sup>(1)</sup> | 3,619                     | 3,646          |
| Fannie Mae Pool #MA5191 6.00% 11/1/2053 <sup>(1)</sup> | 5,600                     | 5,741          |
| Fannie Mae Pool #MA5192 6.50% 11/1/2053 <sup>(1)</sup> | 23                        | 24             |
| Fannie Mae Pool #MA5262 3.50% 12/1/2053 <sup>(1)</sup> | 33                        | 30             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS6668 5.50% 12/1/2053 <sup>(1)</sup> | USD252                    | \$ 254         |
| Fannie Mae Pool #MA5247 6.00% 1/1/2054 <sup>(1)</sup>  | 129                       | 131            |
| Fannie Mae Pool #FS6873 6.50% 1/1/2054 <sup>(1)</sup>  | 5,502                     | 5,695          |
| Fannie Mae Pool #FS6767 6.50% 1/1/2054 <sup>(1)</sup>  | 1,619                     | 1,697          |
| Fannie Mae Pool #FS7990 4.00% 2/1/2054 <sup>(1)</sup>  | 1,855                     | 1,752          |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>(1)</sup>  | 545                       | 548            |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>(1)</sup>  | 476                       | 480            |
| Fannie Mae Pool #CB7932 6.00% 2/1/2054 <sup>(1)</sup>  | 2,832                     | 2,900          |
| Fannie Mae Pool #CB7933 6.50% 2/1/2054 <sup>(1)</sup>  | 1,480                     | 1,531          |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>(1)</sup>  | 4,350                     | 4,377          |
| Fannie Mae Pool #CB8151 5.50% 3/1/2054 <sup>(1)</sup>  | 4,165                     | 4,197          |
| Fannie Mae Pool #CB8163 6.00% 3/1/2054 <sup>(1)</sup>  | 735                       | 754            |
| Fannie Mae Pool #MA5295 6.00% 3/1/2054 <sup>(1)</sup>  | 694                       | 707            |
| Fannie Mae Pool #CB8168 6.00% 3/1/2054 <sup>(1)</sup>  | 7                         | 8              |
| Fannie Mae Pool #CB8337 5.50% 4/1/2054 <sup>(1)</sup>  | 6,571                     | 6,625          |
| Fannie Mae Pool #DB2762 6.00% 4/1/2054 <sup>(1)</sup>  | 546                       | 558            |
| Fannie Mae Pool #MA5329 6.50% 4/1/2054 <sup>(1)</sup>  | 16                        | 17             |
| Fannie Mae Pool #MA5388 5.50% 6/1/2054 <sup>(1)</sup>  | 956                       | 962            |
| Fannie Mae Pool #DB6878 6.00% 6/1/2054 <sup>(1)</sup>  | 1,595                     | 1,628          |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(1)</sup>  | 876                       | 906            |
| Fannie Mae Pool #CB8755 6.00% 6/1/2054 <sup>(1)</sup>  | 873                       | 896            |
| Fannie Mae Pool #FS8223 6.00% 6/1/2054 <sup>(1)</sup>  | 784                       | 802            |
| Fannie Mae Pool #FS8219 6.00% 6/1/2054 <sup>(1)</sup>  | 712                       | 729            |
| Fannie Mae Pool #FP0128 6.50% 6/1/2054 <sup>(1)</sup>  | 1,591                     | 1,646          |
| Fannie Mae Pool #CB8725 6.50% 6/1/2054 <sup>(1)</sup>  | 834                       | 869            |
| Fannie Mae Pool #DB5480 6.50% 6/1/2054 <sup>(1)</sup>  | 46                        | 48             |
| Fannie Mae Pool #DB5213 5.50% 7/1/2054 <sup>(1)</sup>  | 4,731                     | 4,763          |
| Fannie Mae Pool #CB8842 5.50% 7/1/2054 <sup>(1)</sup>  | 2,256                     | 2,283          |
| Fannie Mae Pool #BU4699 5.50% 7/1/2054 <sup>(1)</sup>  | 1,315                     | 1,331          |
| Fannie Mae Pool #MA5421 6.00% 7/1/2054 <sup>(1)</sup>  | 9,116                     | 9,298          |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(1)</sup>  | 961                       | 981            |
| Fannie Mae Pool #DB7039 6.00% 7/1/2054 <sup>(1)</sup>  | 566                       | 580            |
| Fannie Mae Pool #BU4791 6.00% 7/1/2054 <sup>(1)</sup>  | 101                       | 103            |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(1)</sup>  | 13                        | 13             |
| Fannie Mae Pool #FS8619 6.50% 7/1/2054 <sup>(1)</sup>  | 3,820                     | 3,994          |
| Fannie Mae Pool #FS8607 6.50% 7/1/2054 <sup>(1)</sup>  | 2,896                     | 3,019          |
| Fannie Mae Pool #CB8872 6.50% 7/1/2054 <sup>(1)</sup>  | 1,265                     | 1,317          |
| Fannie Mae Pool #CB8876 6.50% 7/1/2054 <sup>(1)</sup>  | 353                       | 367            |
| Fannie Mae Pool #FS8317 6.50% 7/1/2054 <sup>(1)</sup>  | 213                       | 223            |
| Fannie Mae Pool #MA5422 6.50% 7/1/2054 <sup>(1)</sup>  | 23                        | 23             |
| Fannie Mae Pool #CB8977 5.00% 8/1/2054 <sup>(1)</sup>  | 7                         | 7              |
| Fannie Mae Pool #DB7783 5.50% 8/1/2054 <sup>(1)</sup>  | 1,304                     | 1,314          |
| Fannie Mae Pool #MA5445 6.00% 8/1/2054 <sup>(1)</sup>  | 6,926                     | 7,069          |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(1)</sup>  | 2,575                     | 2,648          |
| Fannie Mae Pool #FS8758 6.00% 8/1/2054 <sup>(1)</sup>  | 1,262                     | 1,292          |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(1)</sup>  | 1,091                     | 1,116          |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(1)</sup>  | 1,065                     | 1,094          |
| Fannie Mae Pool #FS8795 6.00% 8/1/2054 <sup>(1)</sup>  | 952                       | 971            |
| Fannie Mae Pool #BU4968 6.00% 8/1/2054 <sup>(1)</sup>  | 577                       | 589            |
| Fannie Mae Pool #DB7687 6.00% 8/1/2054 <sup>(1)</sup>  | 285                       | 293            |
| Fannie Mae Pool #DB7690 6.00% 8/1/2054 <sup>(1)</sup>  | 259                       | 268            |
| Fannie Mae Pool #DC0296 6.00% 8/1/2054 <sup>(1)</sup>  | 233                       | 241            |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(1)</sup>  | 3,331                     | 3,446          |
| Fannie Mae Pool #CB9071 6.50% 8/1/2054 <sup>(1)</sup>  | 1,311                     | 1,365          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS8783 6.50% 8/1/2054 <sup>(1)</sup>  | USD1,148                  | \$ 1,196       |
| Fannie Mae Pool #CB9210 5.50% 9/1/2054 <sup>(1)</sup>  | 3,473                     | 3,495          |
| Fannie Mae Pool #FS9025 5.50% 9/1/2054 <sup>(1)</sup>  | 2,229                     | 2,267          |
| Fannie Mae Pool #CB9146 5.50% 9/1/2054 <sup>(1)</sup>  | 1,998                     | 2,021          |
| Fannie Mae Pool #BU4946 5.50% 9/1/2054 <sup>(1)</sup>  | 948                       | 953            |
| Fannie Mae Pool #FS8866 6.00% 9/1/2054 <sup>(1)</sup>  | 2,548                     | 2,616          |
| Fannie Mae Pool #DC3262 6.00% 9/1/2054 <sup>(1)</sup>  | 77                        | 79             |
| Fannie Mae Pool #DC3459 6.00% 9/1/2054 <sup>(1)</sup>  | 38                        | 39             |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(1)</sup>  | 10,403                    | 10,762         |
| Fannie Mae Pool #DC3877 6.00% 10/1/2054 <sup>(1)</sup> | 454                       | 463            |
| Fannie Mae Pool #MA5498 6.00% 10/1/2054 <sup>(1)</sup> | 103                       | 105            |
| Fannie Mae Pool #FS9439 3.50% 11/1/2054 <sup>(1)</sup> | 888                       | 816            |
| Fannie Mae Pool #DC5642 4.00% 11/1/2054 <sup>(1)</sup> | 1,651                     | 1,563          |
| Fannie Mae Pool #BU5165 5.50% 11/1/2054 <sup>(1)</sup> | 1,755                     | 1,774          |
| Fannie Mae Pool #DC6894 5.50% 11/1/2054 <sup>(1)</sup> | 496                       | 499            |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(1)</sup> | 269                       | 271            |
| Fannie Mae Pool #MA5552 5.00% 12/1/2054 <sup>(1)</sup> | 81                        | 80             |
| Fannie Mae Pool #BU5361 5.00% 12/1/2054 <sup>(1)</sup> | 25                        | 25             |
| Fannie Mae Pool #CB9616 5.50% 12/1/2054 <sup>(1)</sup> | 1,387                     | 1,402          |
| Fannie Mae Pool #FA0287 6.00% 12/1/2054 <sup>(1)</sup> | 20,788                    | 21,202         |
| Fannie Mae Pool #DC7035 6.00% 12/1/2054 <sup>(1)</sup> | 2,481                     | 2,531          |
| Fannie Mae Pool #DC7823 6.00% 12/1/2054 <sup>(1)</sup> | 229                       | 233            |
| Fannie Mae Pool #CB9736 4.50% 1/1/2055 <sup>(1)</sup>  | 12,386                    | 11,995         |
| Fannie Mae Pool #CB9737 5.00% 1/1/2055 <sup>(1)</sup>  | 44                        | 44             |
| Fannie Mae Pool #MA5587 6.00% 1/1/2055 <sup>(1)</sup>  | 3,772                     | 3,847          |
| Fannie Mae Pool #DD0835 6.00% 1/1/2055 <sup>(1)</sup>  | 2,392                     | 2,439          |
| Fannie Mae Pool #MA5612 4.50% 2/1/2055 <sup>(1)</sup>  | 212                       | 205            |
| Fannie Mae Pool #FA0608 5.50% 2/1/2055 <sup>(1)</sup>  | 1,557                     | 1,566          |
| Fannie Mae Pool #MA5615 6.00% 2/1/2055 <sup>(1)</sup>  | 328                       | 334            |
| Fannie Mae Pool #MA5644 4.50% 3/1/2055 <sup>(1)</sup>  | 9,757                     | 9,426          |
| Fannie Mae Pool #MA5647 6.00% 3/1/2055 <sup>(1)</sup>  | 5,739                     | 5,853          |
| Fannie Mae Pool #190445 6.50% 3/1/2055 <sup>(1)</sup>  | 34,525                    | 35,717         |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(1)</sup>  | 26,352                    | 27,282         |
| Fannie Mae Pool #MA5671 4.50% 4/1/2055 <sup>(1)</sup>  | 10,361                    | 10,009         |
| Fannie Mae Pool #DD6453 5.50% 4/1/2055 <sup>(1)</sup>  | 189                       | 192            |
| Fannie Mae Pool #MA5674 6.00% 4/1/2055 <sup>(1)</sup>  | 7,417                     | 7,565          |
| Fannie Mae Pool #FA1162 6.00% 4/1/2055 <sup>(1)</sup>  | 263                       | 268            |
| Fannie Mae Pool #DD4459 6.00% 4/1/2055 <sup>(1)</sup>  | 261                       | 267            |
| Fannie Mae Pool #DD6390 6.00% 4/1/2055 <sup>(1)</sup>  | 161                       | 165            |
| Fannie Mae Pool #MA5701 6.00% 5/1/2055 <sup>(1)</sup>  | 15,120                    | 15,421         |
| Fannie Mae Pool #DD8500 6.00% 5/1/2055 <sup>(1)</sup>  | 147                       | 150            |
| Fannie Mae Pool #MA5702 6.50% 5/1/2055 <sup>(1)</sup>  | 19                        | 19             |
| Fannie Mae Pool #MA5735 5.50% 6/1/2055 <sup>(1)</sup>  | 5,311                     | 5,340          |
| Fannie Mae Pool #MA5761 6.00% 7/1/2055 <sup>(1)</sup>  | 2,126                     | 2,168          |
| Fannie Mae Pool #DE2192 6.00% 7/1/2055 <sup>(1)</sup>  | 1,087                     | 1,109          |
| Fannie Mae Pool #DD9889 6.00% 7/1/2055 <sup>(1)</sup>  | 946                       | 965            |
| Fannie Mae Pool #MA5762 6.50% 7/1/2055 <sup>(1)</sup>  | 12,722                    | 13,161         |
| Fannie Mae Pool #FA2842 6.50% 7/1/2055 <sup>(1)</sup>  | 8,637                     | 8,941          |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(1)</sup>  | 1,653                     | 1,663          |
| Fannie Mae Pool #MA5793 6.00% 8/1/2055 <sup>(1)</sup>  | 1,832                     | 1,868          |
| Fannie Mae Pool #CC0879 6.00% 8/1/2055 <sup>(1)</sup>  | 1,143                     | 1,177          |
| Fannie Mae Pool #MA5794 6.50% 8/1/2055 <sup>(1)</sup>  | 123                       | 127            |
| Fannie Mae Pool #BV6044 3.50% 9/1/2055 <sup>(1)</sup>  | 1,990                     | 1,827          |
| Fannie Mae Pool #MA5822 5.50% 9/1/2055 <sup>(1)</sup>  | 4,256                     | 4,279          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Fannie Mae Pool #BF0133 4.00% 8/1/2056 <sup>(1)</sup>                             | USD5,154                  | \$ 4,883       |
| Fannie Mae Pool #BM6736 4.50% 11/1/2059 <sup>(1)</sup>                            | 8,807                     | 8,593          |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>(1)</sup>                             | 3,148                     | 2,725          |
| Fannie Mae Pool #BF0546 2.50% 7/1/2061 <sup>(1)</sup>                             | 8,786                     | 7,238          |
| Fannie Mae Pool #BF0762 3.00% 9/1/2063 <sup>(1)</sup>                             | 712                       | 615            |
| Fannie Mae Pool #BF0784 3.50% 12/1/2063 <sup>(1)</sup>                            | 3,023                     | 2,728          |
| Fannie Mae Pool #BF0786 4.00% 12/1/2063 <sup>(1)</sup>                            | 3,209                     | 2,995          |
| Fannie Mae, Series 2002-W3, Class A5, 7.50% 11/25/2041 <sup>(1)</sup>             | 18                        | 19             |
| Fannie Mae, Series 2001-T10, Class A1, 7.00% 12/25/2041 <sup>(1)</sup>            | 49                        | 50             |
| Fannie Mae, Series 2006-43, Class JO, principal only, 0% 6/25/2036 <sup>(1)</sup> | 22                        | 19             |
| Freddie Mac Pool #C91912 3.00% 2/1/2037 <sup>(1)</sup>                            | 6,526                     | 6,192          |
| Freddie Mac Pool #SB0649 2.50% 4/1/2037 <sup>(1)</sup>                            | 165                       | 156            |
| Freddie Mac Pool #SB1388 2.50% 1/1/2038 <sup>(1)</sup>                            | 47                        | 44             |
| Freddie Mac Pool #G03978 5.00% 3/1/2038 <sup>(1)</sup>                            | 277                       | 280            |
| Freddie Mac Pool #G04553 6.50% 9/1/2038 <sup>(1)</sup>                            | 34                        | 36             |
| Freddie Mac Pool #G08347 4.50% 6/1/2039 <sup>(1)</sup>                            | 40                        | 40             |
| Freddie Mac Pool #RB5071 2.00% 9/1/2040 <sup>(1)</sup>                            | 16,964                    | 14,998         |
| Freddie Mac Pool #C03518 5.00% 9/1/2040 <sup>(1)</sup>                            | 378                       | 383            |
| Freddie Mac Pool #Q05807 4.00% 1/1/2042 <sup>(1)</sup>                            | 1,128                     | 1,091          |
| Freddie Mac Pool #Q23185 4.00% 11/1/2043 <sup>(1)</sup>                           | 765                       | 743            |
| Freddie Mac Pool #Q23190 4.00% 11/1/2043 <sup>(1)</sup>                           | 485                       | 469            |
| Freddie Mac Pool #760014 4.613% 8/1/2045 <sup>(1)(Xm)</sup>                       | 131                       | 131            |
| Freddie Mac Pool #Q37988 4.00% 12/1/2045 <sup>(1)</sup>                           | 3,353                     | 3,235          |
| Freddie Mac Pool #G60344 4.00% 12/1/2045 <sup>(1)</sup>                           | 3,126                     | 3,024          |
| Freddie Mac Pool #Z40130 3.00% 1/1/2046 <sup>(1)</sup>                            | 3,032                     | 2,794          |
| Freddie Mac Pool #Q41090 4.50% 6/1/2046 <sup>(1)</sup>                            | 167                       | 165            |
| Freddie Mac Pool #Q41909 4.50% 7/1/2046 <sup>(1)</sup>                            | 147                       | 145            |
| Freddie Mac Pool #760015 4.152% 1/1/2047 <sup>(1)(Xm)</sup>                       | 309                       | 302            |
| Freddie Mac Pool #Q46021 3.50% 2/1/2047 <sup>(1)</sup>                            | 1,026                     | 961            |
| Freddie Mac Pool #SI2002 4.00% 3/1/2048 <sup>(1)</sup>                            | 1,713                     | 1,641          |
| Freddie Mac Pool #Z40273 4.50% 10/1/2048 <sup>(1)</sup>                           | 1,461                     | 1,440          |
| Freddie Mac Pool #RA3055 2.50% 7/1/2050 <sup>(1)</sup>                            | 716                       | 603            |
| Freddie Mac Pool #SI2046 2.50% 8/1/2050 <sup>(1)</sup>                            | 2,431                     | 2,054          |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>(1)</sup>                            | 271                       | 241            |
| Freddie Mac Pool #SD8106 2.00% 11/1/2050 <sup>(1)</sup>                           | 24,034                    | 19,586         |
| Freddie Mac Pool #SD7528 2.00% 11/1/2050 <sup>(1)</sup>                           | 13,730                    | 11,331         |
| Freddie Mac Pool #RA3952 2.00% 11/1/2050 <sup>(1)</sup>                           | 1,925                     | 1,555          |
| Freddie Mac Pool #QB7306 2.00% 1/1/2051 <sup>(1)</sup>                            | 1,662                     | 1,341          |
| Freddie Mac Pool #QB8422 2.00% 2/1/2051 <sup>(1)</sup>                            | 2,137                     | 1,724          |
| Freddie Mac Pool #QB8934 2.50% 2/1/2051 <sup>(1)</sup>                            | 55                        | 46             |
| Freddie Mac Pool #RA4542 2.50% 2/1/2051 <sup>(1)</sup>                            | 23                        | 19             |
| Freddie Mac Pool #SI2108 2.50% 4/1/2051 <sup>(1)</sup>                            | 56                        | 47             |
| Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>(1)</sup>                            | 24,841                    | 20,309         |
| Freddie Mac Pool #SD3984 2.00% 5/1/2051 <sup>(1)</sup>                            | 1,932                     | 1,559          |
| Freddie Mac Pool #RA5155 2.00% 5/1/2051 <sup>(1)</sup>                            | 50                        | 40             |
| Freddie Mac Pool #SD1852 2.50% 6/1/2051 <sup>(1)</sup>                            | 389                       | 329            |
| Freddie Mac Pool #SD0862 2.50% 6/1/2051 <sup>(1)</sup>                            | 51                        | 43             |
| Freddie Mac Pool #SD3095 2.50% 7/1/2051 <sup>(1)</sup>                            | 634                       | 534            |
| Freddie Mac Pool #SD7544 3.00% 7/1/2051 <sup>(1)</sup>                            | 311                       | 279            |
| Freddie Mac Pool #SD8160 2.00% 8/1/2051 <sup>(1)</sup>                            | 752                       | 611            |
| Freddie Mac Pool #QC5527 2.50% 8/1/2051 <sup>(1)</sup>                            | 831                       | 700            |
| Freddie Mac Pool #QC5857 3.00% 8/1/2051 <sup>(1)</sup>                            | 319                       | 281            |
| Freddie Mac Pool #RA5782 2.50% 9/1/2051 <sup>(1)</sup>                            | 7,784                     | 6,700          |
| Freddie Mac Pool #SD7545 2.50% 9/1/2051 <sup>(1)</sup>                            | 5,332                     | 4,598          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RA5759 2.50% 9/1/2051 <sup>(1)</sup>  | USD1,355                  | \$ 1,141       |
| Freddie Mac Pool #SD2963 2.50% 9/1/2051 <sup>(1)</sup>  | 1,078                     | 908            |
| Freddie Mac Pool #SD5485 2.50% 9/1/2051 <sup>(1)</sup>  | 45                        | 38             |
| Freddie Mac Pool #RA5971 3.00% 9/1/2051 <sup>(1)</sup>  | 5,168                     | 4,622          |
| Freddie Mac Pool #RA5841 3.00% 9/1/2051 <sup>(1)</sup>  | 92                        | 81             |
| Freddie Mac Pool #RA6136 2.50% 10/1/2051 <sup>(1)</sup> | 6,475                     | 5,453          |
| Freddie Mac Pool #QC8196 2.50% 10/1/2051 <sup>(1)</sup> | 292                       | 246            |
| Freddie Mac Pool #SD0734 3.00% 10/1/2051 <sup>(1)</sup> | 140                       | 125            |
| Freddie Mac Pool #QD1841 2.00% 11/1/2051 <sup>(1)</sup> | 3,491                     | 2,822          |
| Freddie Mac Pool #QD2256 3.00% 11/1/2051 <sup>(1)</sup> | 777                       | 684            |
| Freddie Mac Pool #SD8182 2.00% 12/1/2051 <sup>(1)</sup> | 1,541                     | 1,249          |
| Freddie Mac Pool #SD1605 2.50% 12/1/2051 <sup>(1)</sup> | 16,461                    | 13,864         |
| Freddie Mac Pool #RA6483 2.50% 12/1/2051 <sup>(1)</sup> | 5,201                     | 4,464          |
| Freddie Mac Pool #QD3619 2.50% 12/1/2051 <sup>(1)</sup> | 2,882                     | 2,433          |
| Freddie Mac Pool #QD6009 2.00% 1/1/2052 <sup>(1)</sup>  | 204                       | 165            |
| Freddie Mac Pool #SD0838 2.00% 1/1/2052 <sup>(1)</sup>  | 72                        | 58             |
| Freddie Mac Pool #SD2629 2.50% 1/1/2052 <sup>(1)</sup>  | 2,508                     | 2,119          |
| Freddie Mac Pool #SD7552 2.50% 1/1/2052 <sup>(1)</sup>  | 1,849                     | 1,589          |
| Freddie Mac Pool #RA6614 2.50% 1/1/2052 <sup>(1)</sup>  | 862                       | 731            |
| Freddie Mac Pool #SD0853 2.50% 1/1/2052 <sup>(1)</sup>  | 24                        | 20             |
| Freddie Mac Pool #SD0813 3.00% 1/1/2052 <sup>(1)</sup>  | 264                       | 235            |
| Freddie Mac Pool #RA6771 2.00% 2/1/2052 <sup>(1)</sup>  | 4,187                     | 3,378          |
| Freddie Mac Pool #QD7414 2.00% 2/1/2052 <sup>(1)</sup>  | 1,596                     | 1,291          |
| Freddie Mac Pool #RA6114 2.00% 2/1/2052 <sup>(1)</sup>  | 1,514                     | 1,223          |
| Freddie Mac Pool #QD5748 2.00% 2/1/2052 <sup>(1)</sup>  | 818                       | 662            |
| Freddie Mac Pool #SD8193 2.00% 2/1/2052 <sup>(1)</sup>  | 788                       | 639            |
| Freddie Mac Pool #QD7312 2.50% 2/1/2052 <sup>(1)</sup>  | 497                       | 421            |
| Freddie Mac Pool #QD6848 2.50% 2/1/2052 <sup>(1)</sup>  | 63                        | 53             |
| Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>(1)</sup>  | 84                        | 77             |
| Freddie Mac Pool #SD4526 2.00% 3/1/2052 <sup>(1)</sup>  | 7,186                     | 5,810          |
| Freddie Mac Pool #SD5343 2.00% 3/1/2052 <sup>(1)</sup>  | 3,591                     | 2,905          |
| Freddie Mac Pool #SD8199 2.00% 3/1/2052 <sup>(1)</sup>  | 2,766                     | 2,243          |
| Freddie Mac Pool #QD7772 2.00% 3/1/2052 <sup>(1)</sup>  | 1,684                     | 1,360          |
| Freddie Mac Pool #QD8408 2.00% 3/1/2052 <sup>(1)</sup>  | 1,041                     | 843            |
| Freddie Mac Pool #QD8103 2.00% 3/1/2052 <sup>(1)</sup>  | 817                       | 660            |
| Freddie Mac Pool #QD8820 2.00% 3/1/2052 <sup>(1)</sup>  | 244                       | 197            |
| Freddie Mac Pool #SD5745 2.00% 3/1/2052 <sup>(1)</sup>  | 53                        | 43             |
| Freddie Mac Pool #QD9460 2.50% 3/1/2052 <sup>(1)</sup>  | 771                       | 652            |
| Freddie Mac Pool #RA7091 2.50% 3/1/2052 <sup>(1)</sup>  | 28                        | 23             |
| Freddie Mac Pool #SD8204 2.00% 4/1/2052 <sup>(1)</sup>  | 2,812                     | 2,277          |
| Freddie Mac Pool #QD9950 2.00% 4/1/2052 <sup>(1)</sup>  | 1,669                     | 1,351          |
| Freddie Mac Pool #QD9791 2.00% 4/1/2052 <sup>(1)</sup>  | 1,517                     | 1,225          |
| Freddie Mac Pool #QE0312 2.00% 4/1/2052 <sup>(1)</sup>  | 1,004                     | 811            |
| Freddie Mac Pool #QD9907 2.50% 4/1/2052 <sup>(1)</sup>  | 758                       | 642            |
| Freddie Mac Pool #QE0812 2.50% 4/1/2052 <sup>(1)</sup>  | 572                       | 484            |
| Freddie Mac Pool #QE1005 2.50% 4/1/2052 <sup>(1)</sup>  | 333                       | 281            |
| Freddie Mac Pool #RA7177 2.50% 4/1/2052 <sup>(1)</sup>  | 129                       | 109            |
| Freddie Mac Pool #SD3478 2.50% 4/1/2052 <sup>(1)</sup>  | 106                       | 89             |
| Freddie Mac Pool #SD7554 2.50% 4/1/2052 <sup>(1)</sup>  | 71                        | 61             |
| Freddie Mac Pool #QD9765 2.50% 4/1/2052 <sup>(1)</sup>  | 27                        | 23             |
| Freddie Mac Pool #QE1578 2.50% 5/1/2052 <sup>(1)</sup>  | 798                       | 674            |
| Freddie Mac Pool #QE2020 2.50% 5/1/2052 <sup>(1)</sup>  | 152                       | 128            |
| Freddie Mac Pool #SD8213 3.00% 5/1/2052 <sup>(1)</sup>  | 10,108                    | 8,904          |
| Freddie Mac Pool #SD4807 2.00% 6/1/2052 <sup>(1)</sup>  | 3,383                     | 2,743          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD8220 3.00% 6/1/2052 <sup>(1)</sup>    | USD5,085                  | \$ 4,480       |
| Freddie Mac Pool #SD6203 3.00% 6/1/2052 <sup>(1)</sup>    | 278                       | 245            |
| Freddie Mac Pool #QE4383 4.00% 6/1/2052 <sup>(1)</sup>    | 1,740                     | 1,649          |
| Freddie Mac Pool #SL2621 2.50% 7/1/2052 <sup>(1)</sup>    | 10,534                    | 8,936          |
| Freddie Mac Pool #SD5368 2.50% 7/1/2052 <sup>(1)</sup>    | 2,444                     | 2,059          |
| Freddie Mac Pool #SD4815 2.50% 7/1/2052 <sup>(1)</sup>    | 332                       | 280            |
| Freddie Mac Pool #SD8225 3.00% 7/1/2052 <sup>(1)</sup>    | 9,255                     | 8,153          |
| Freddie Mac Pool #SD7556 3.00% 8/1/2052 <sup>(1)</sup>    | 1,085                     | 967            |
| Freddie Mac Pool #QE7976 4.50% 8/1/2052 <sup>(i)(1)</sup> | 34,174                    | 33,227         |
| Freddie Mac Pool #QE8579 4.50% 8/1/2052 <sup>(1)</sup>    | 156                       | 151            |
| Freddie Mac Pool #SD8262 2.50% 9/1/2052 <sup>(1)</sup>    | 828                       | 700            |
| Freddie Mac Pool #RA8252 2.50% 9/1/2052 <sup>(1)</sup>    | 703                       | 596            |
| Freddie Mac Pool #SD1581 2.50% 9/1/2052 <sup>(1)</sup>    | 95                        | 80             |
| Freddie Mac Pool #QF0925 3.00% 9/1/2052 <sup>(1)</sup>    | 1,846                     | 1,625          |
| Freddie Mac Pool #QE9497 4.50% 9/1/2052 <sup>(1)</sup>    | 157                       | 152            |
| Freddie Mac Pool #SD2465 4.50% 10/1/2052 <sup>(1)</sup>   | 65                        | 63             |
| Freddie Mac Pool #QF5938 2.50% 1/1/2053 <sup>(1)</sup>    | 220                       | 185            |
| Freddie Mac Pool #SD8303 2.50% 1/1/2053 <sup>(1)</sup>    | 68                        | 57             |
| Freddie Mac Pool #SD8287 4.50% 1/1/2053 <sup>(1)</sup>    | 9,886                     | 9,585          |
| Freddie Mac Pool #RA8625 2.50% 2/1/2053 <sup>(1)</sup>    | 910                       | 768            |
| Freddie Mac Pool #RA8676 2.50% 3/1/2053 <sup>(1)</sup>    | 650                       | 549            |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>(1)</sup>    | 987                       | 982            |
| Freddie Mac Pool #SD8323 5.00% 5/1/2053 <sup>(1)</sup>    | 223                       | 221            |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(1)</sup>    | 2,409                     | 2,430          |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>(1)</sup>    | 479                       | 499            |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>(1)</sup>    | 428                       | 446            |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>(1)</sup>    | 407                       | 429            |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>(1)</sup>    | 397                       | 419            |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>(1)</sup>    | 275                       | 290            |
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>(1)</sup>    | 237                       | 249            |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>(1)</sup>    | 146                       | 152            |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>(1)</sup>    | 130                       | 139            |
| Freddie Mac Pool #SD3417 2.50% 7/1/2053 <sup>(1)</sup>    | 826                       | 699            |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>(1)</sup>    | 3,863                     | 3,897          |
| Freddie Mac Pool #SD3432 6.00% 7/1/2053 <sup>(1)</sup>    | 626                       | 650            |
| Freddie Mac Pool #QH1153 4.00% 9/1/2053 <sup>(1)</sup>    | 334                       | 318            |
| Freddie Mac Pool #SD8362 5.50% 9/1/2053 <sup>(1)</sup>    | 5,394                     | 5,439          |
| Freddie Mac Pool #SD4550 2.50% 10/1/2053 <sup>(1)</sup>   | 802                       | 677            |
| Freddie Mac Pool #SD4077 2.50% 10/1/2053 <sup>(1)</sup>   | 98                        | 83             |
| Freddie Mac Pool #SD4053 6.00% 10/1/2053 <sup>(1)</sup>   | 3,933                     | 4,035          |
| Freddie Mac Pool #SD4977 5.00% 11/1/2053 <sup>(1)</sup>   | 47,763                    | 47,327         |
| Freddie Mac Pool #SD8372 5.50% 11/1/2053 <sup>(1)</sup>   | 20,481                    | 20,639         |
| Freddie Mac Pool #RJ0326 6.50% 11/1/2053 <sup>(1)</sup>   | 582                       | 604            |
| Freddie Mac Pool #SD8374 6.50% 11/1/2053 <sup>(1)</sup>   | 30                        | 31             |
| Freddie Mac Pool #SD8396 6.00% 1/1/2054 <sup>(1)</sup>    | 38                        | 38             |
| Freddie Mac Pool #SD4693 6.50% 1/1/2054 <sup>(1)</sup>    | 439                       | 455            |
| Freddie Mac Pool #RJ0854 6.50% 1/1/2054 <sup>(1)</sup>    | 247                       | 256            |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(1)</sup>    | 379                       | 381            |
| Freddie Mac Pool #SD8402 6.00% 2/1/2054 <sup>(1)</sup>    | 9,641                     | 9,847          |
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>(1)</sup>    | 10,010                    | 10,071         |
| Freddie Mac Pool #RJ1015 6.50% 3/1/2054 <sup>(1)</sup>    | 88                        | 92             |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>(1)</sup>    | 1,361                     | 1,380          |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>(1)</sup>    | 967                       | 974            |
| Freddie Mac Pool #QI3333 6.00% 4/1/2054 <sup>(1)</sup>    | 341                       | 352            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Freddie Mac Pool #RJ1417 5.50% 5/1/2054 <sup>(1)</sup> | USD14,178                 | \$14,377       |
| Freddie Mac Pool #RJ1419 5.50% 5/1/2054 <sup>(1)</sup> | 7,271                     | 7,316          |
| Freddie Mac Pool #RJ1448 5.50% 5/1/2054 <sup>(1)</sup> | 2,846                     | 2,863          |
| Freddie Mac Pool #SD5692 6.00% 5/1/2054 <sup>(1)</sup> | 474                       | 490            |
| Freddie Mac Pool #RJ1768 5.50% 6/1/2054 <sup>(1)</sup> | 401                       | 409            |
| Freddie Mac Pool #RJ1785 6.00% 6/1/2054 <sup>(1)</sup> | 1,465                     | 1,504          |
| Freddie Mac Pool #RJ1779 6.00% 6/1/2054 <sup>(1)</sup> | 1,047                     | 1,084          |
| Freddie Mac Pool #RJ1797 6.50% 6/1/2054 <sup>(1)</sup> | 1,281                     | 1,328          |
| Freddie Mac Pool #RJ1725 6.50% 6/1/2054 <sup>(1)</sup> | 429                       | 450            |
| Freddie Mac Pool #SD8446 5.50% 7/1/2054 <sup>(1)</sup> | 873                       | 878            |
| Freddie Mac Pool #QI8872 5.50% 7/1/2054 <sup>(1)</sup> | 685                       | 693            |
| Freddie Mac Pool #RJ1963 5.50% 7/1/2054 <sup>(1)</sup> | 600                       | 607            |
| Freddie Mac Pool #SD8447 6.00% 7/1/2054 <sup>(1)</sup> | 5,036                     | 5,139          |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(1)</sup> | 2,548                     | 2,609          |
| Freddie Mac Pool #SD5896 6.00% 7/1/2054 <sup>(1)</sup> | 563                       | 576            |
| Freddie Mac Pool #QI8874 6.00% 7/1/2054 <sup>(1)</sup> | 10                        | 10             |
| Freddie Mac Pool #SD8448 6.50% 7/1/2054 <sup>(1)</sup> | 8,375                     | 8,669          |
| Freddie Mac Pool #RJ1986 6.50% 7/1/2054 <sup>(1)</sup> | 3,914                     | 4,056          |
| Freddie Mac Pool #SD5905 6.50% 7/1/2054 <sup>(1)</sup> | 1,787                     | 1,863          |
| Freddie Mac Pool #RJ2195 5.00% 8/1/2054 <sup>(1)</sup> | 208                       | 205            |
| Freddie Mac Pool #RJ2241 5.00% 8/1/2054 <sup>(1)</sup> | 8                         | 8              |
| Freddie Mac Pool #RJ2200 5.50% 8/1/2054 <sup>(1)</sup> | 5,666                     | 5,709          |
| Freddie Mac Pool #RJ2206 5.50% 8/1/2054 <sup>(1)</sup> | 3,381                     | 3,409          |
| Freddie Mac Pool #RJ2243 5.50% 8/1/2054 <sup>(1)</sup> | 3,278                     | 3,313          |
| Freddie Mac Pool #SD6286 5.50% 8/1/2054 <sup>(1)</sup> | 1,030                     | 1,044          |
| Freddie Mac Pool #RJ2203 5.50% 8/1/2054 <sup>(1)</sup> | 595                       | 602            |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(1)</sup> | 4,680                     | 4,775          |
| Freddie Mac Pool #RJ2212 6.00% 8/1/2054 <sup>(1)</sup> | 2,499                     | 2,584          |
| Freddie Mac Pool #RJ2216 6.00% 8/1/2054 <sup>(1)</sup> | 2,260                     | 2,313          |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(1)</sup> | 1,595                     | 1,637          |
| Freddie Mac Pool #RJ2210 6.00% 8/1/2054 <sup>(1)</sup> | 795                       | 813            |
| Freddie Mac Pool #QJ3296 6.00% 8/1/2054 <sup>(1)</sup> | 183                       | 187            |
| Freddie Mac Pool #SD8455 6.50% 8/1/2054 <sup>(1)</sup> | 3,980                     | 4,119          |
| Freddie Mac Pool #RJ2222 6.50% 8/1/2054 <sup>(1)</sup> | 1,459                     | 1,520          |
| Freddie Mac Pool #RJ2247 6.50% 8/1/2054 <sup>(1)</sup> | 1,136                     | 1,182          |
| Freddie Mac Pool #RJ2228 6.50% 8/1/2054 <sup>(1)</sup> | 612                       | 635            |
| Freddie Mac Pool #RJ2422 5.50% 9/1/2054 <sup>(1)</sup> | 3,368                     | 3,394          |
| Freddie Mac Pool #SD6328 5.50% 9/1/2054 <sup>(1)</sup> | 2,650                     | 2,689          |
| Freddie Mac Pool #RJ2298 5.50% 9/1/2054 <sup>(1)</sup> | 2,151                     | 2,168          |
| Freddie Mac Pool #QJ3044 5.50% 9/1/2054 <sup>(1)</sup> | 1,993                     | 2,005          |
| Freddie Mac Pool #RJ2415 5.50% 9/1/2054 <sup>(1)</sup> | 1,429                     | 1,455          |
| Freddie Mac Pool #RJ2408 5.50% 9/1/2054 <sup>(1)</sup> | 1,293                     | 1,307          |
| Freddie Mac Pool #SD8462 5.50% 9/1/2054 <sup>(1)</sup> | 995                       | 1,000          |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(1)</sup> | 3,157                     | 3,238          |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(1)</sup> | 2,835                     | 2,910          |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(1)</sup> | 2,738                     | 2,839          |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(1)</sup> | 2,706                     | 2,797          |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(1)</sup> | 1,528                     | 1,563          |
| Freddie Mac Pool #SD8463 6.00% 9/1/2054 <sup>(1)</sup> | 1,416                     | 1,446          |
| Freddie Mac Pool #SD6271 6.50% 9/1/2054 <sup>(1)</sup> | 932                       | 967            |
| Freddie Mac Pool #QJ4693 6.50% 9/1/2054 <sup>(1)</sup> | 504                       | 527            |
| Freddie Mac Pool #RJ2474 6.50% 9/1/2054 <sup>(1)</sup> | 288                       | 299            |
| Freddie Mac Pool #RJ2411 6.50% 9/1/2054 <sup>(1)</sup> | 180                       | 187            |
| Freddie Mac Pool #RJ2470 6.50% 9/1/2054 <sup>(1)</sup> | 78                        | 81             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(1)</sup>   | USD1,363                  | \$ 1,371       |
| Freddie Mac Pool #RJ2850 4.50% 11/1/2054 <sup>(1)</sup>   | 1,956                     | 1,897          |
| Freddie Mac Pool #RJ2851 4.50% 11/1/2054 <sup>(1)</sup>   | 113                       | 109            |
| Freddie Mac Pool #RJ2860 5.00% 11/1/2054 <sup>(1)</sup>   | 4,895                     | 4,835          |
| Freddie Mac Pool #RJ2913 5.50% 11/1/2054 <sup>(1)</sup>   | 5,095                     | 5,133          |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(1)</sup>   | 2,784                     | 2,800          |
| Freddie Mac Pool #RJ3163 5.00% 12/1/2054 <sup>(1)</sup>   | 83                        | 83             |
| Freddie Mac Pool #QX1743 5.00% 12/1/2054 <sup>(1)</sup>   | 19                        | 19             |
| Freddie Mac Pool #QX2834 5.00% 12/1/2054 <sup>(1)</sup>   | 3                         | 3              |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(1)</sup>   | 2,860                     | 2,876          |
| Freddie Mac Pool #QX0376 5.50% 12/1/2054 <sup>(1)</sup>   | 1,202                     | 1,215          |
| Freddie Mac Pool #QX1414 5.50% 12/1/2054 <sup>(1)</sup>   | 234                       | 235            |
| Freddie Mac Pool #SD8494 5.50% 1/1/2055 <sup>(1)</sup>  | 3,766                     | 3,787          |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(1)</sup>  | 8,402                     | 8,569          |
| Freddie Mac Pool #QX4065 6.00% 1/1/2055 <sup>(1)</sup>  | 1,485                     | 1,515          |
| Freddie Mac Pool #SI2134 6.50% 1/1/2055 <sup>(1)</sup>  | 1,916                     | 1,982          |
| Freddie Mac Pool #SD8506 5.50% 2/1/2055 <sup>(1)</sup>  | 153                       | 154            |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(1)</sup>  | 104                       | 106            |
| Freddie Mac Pool #SD8515 5.50% 3/1/2055 <sup>(1)</sup>  | 926                       | 931            |
| Freddie Mac Pool #SD8516 6.00% 3/1/2055 <sup>(1)</sup>  | 2,178                     | 2,221          |
| Freddie Mac Pool #SD8517 6.50% 3/1/2055 <sup>(1)</sup>  | 11,533                    | 11,932         |
| Freddie Mac Pool #SL0796 6.00% 4/1/2055 <sup>(1)</sup>  | 4,494                     | 4,584          |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(1)</sup>  | 2,703                     | 2,757          |
| Freddie Mac Pool #SL1416 6.00% 4/1/2055 <sup>(1)</sup>  | 75                        | 76             |
| Freddie Mac Pool #QY2186 6.50% 4/1/2055 <sup>(1)</sup>  | 3,736                     | 3,866          |
| Freddie Mac Pool #SD8533 5.50% 5/1/2055 <sup>(1)</sup>  | 2,880                     | 2,896          |
| Freddie Mac Pool #QY3774 6.00% 5/1/2055 <sup>(1)</sup>  | 4,073                     | 4,154          |
| Freddie Mac Pool #SD8534 6.00% 5/1/2055 <sup>(1)</sup>  | 662                       | 676            |
| Freddie Mac Pool #SL1138 6.00% 5/1/2055 <sup>(1)</sup>  | 579                       | 591            |
| Freddie Mac Pool #RJ4529 6.00% 5/1/2055 <sup>(1)</sup>  | 181                       | 184            |
| Freddie Mac Pool #RQ0013 5.50% 6/1/2055 <sup>(1)</sup>  | 71                        | 71             |
| Freddie Mac Pool #RQ0015 6.50% 6/1/2055 <sup>(1)</sup>  | 6,199                     | 6,413          |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(1)</sup>  | 3,933                     | 3,955          |
| Freddie Mac Pool #RQ0028 6.00% 7/1/2055 <sup>(1)</sup>  | 8,991                     | 9,170          |
| Freddie Mac Pool #QY7786 6.00% 7/1/2055 <sup>(1)</sup>  | 383                       | 391            |
| Freddie Mac Pool #SL1959 6.50% 7/1/2055 <sup>(1)</sup>  | 966                       | 1,000          |
| Freddie Mac Pool #RQ0041 6.00% 8/1/2055 <sup>(1)</sup>  | 2,549                     | 2,600          |
| Freddie Mac Pool #RQ0049 5.50% 9/1/2055 <sup>(1)</sup>  | 282                       | 283            |
| Freddie Mac Pool #RQ0050 6.00% 9/1/2055 <sup>(1)</sup>  | 396                       | 404            |
| Freddie Mac Pool #RQ0058 6.50% 10/1/2055 <sup>(1)</sup>   | 417                       | 431            |
| Freddie Mac Pool #RQ0065 6.00% 11/1/2055 <sup>(1)</sup>   | 59                        | 60             |
| Freddie Mac Pool #RJ6300 6.50% 1/1/2056 <sup>(1)</sup>  | 553                       | 573            |
| Freddie Mac, Series T041, Class 3A, 4.455% 7/25/2032 <sup>(1)(m)</sup>                                      | 136                       | 125            |
| Freddie Mac, Series K755, Class A2, Multi Family, 5.203% 2/25/2031 <sup>(1)</sup>                           | 10,192                    | 10,588         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>(1)</sup>    | 1,896                     | 1,803          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HA, 3.25% 7/25/2056 <sup>(1)(m)</sup> | 808                       | 774            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>(1)</sup>    | 3,752                     | 3,541          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>(1)(m)</sup> | 3,590                     | 3,410          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>(1)(m)</sup> | 724                       | 665            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 <sup>(1)</sup>    | 602                       | 552            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>(1)(m)</sup> | 1,115                     | 1,087          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MT, 3.50% 11/25/2057 <sup>(1)</sup>   | 1,557                     | 1,414          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/26/2058 <sup>(1)</sup>    | 6,252                     | 6,053          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 <sup>(1)</sup>    | 3,656                     | 3,445          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>(1)</sup>  | USD1,459                  | \$ 1,432         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A1, 3.50% 5/25/2029 <sup>(1)</sup>   | 2,820                     | 2,756            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A2, 3.50% 5/25/2029 <sup>(1)</sup>   | 2,455                     | 2,398            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-3, Class A1C, 2.75% 11/25/2029 <sup>(1)</sup> | 1,774                     | 1,691            |
| Government National Mortgage Assn. Pool #BD7245 4.00% 1/20/2048 <sup>(1)</sup>                                    | 267                       | 251              |
| Government National Mortgage Assn. Pool #MA5652 4.50% 12/20/2048 <sup>(1)</sup>                                   | 236                       | 232              |
| Government National Mortgage Assn. Pool #MA6602 4.50% 4/20/2050 <sup>(1)</sup>                                    | 141                       | 138              |
| Government National Mortgage Assn. Pool #MA6864 2.00% 9/20/2050 <sup>(1)</sup>                                    | 128                       | 106              |
| Government National Mortgage Assn. Pool #MA6994 2.00% 11/20/2050 <sup>(1)</sup>                                   | 6,235                     | 5,158            |
| Government National Mortgage Assn. Pool #MA7051 2.00% 12/20/2050 <sup>(1)</sup>                                   | 62,347                    | 51,578           |
| Government National Mortgage Assn. Pool #MA7192 2.00% 2/20/2051 <sup>(1)</sup>                                    | 254                       | 210              |
| Government National Mortgage Assn. Pool #MA7259 4.50% 3/20/2051 <sup>(1)</sup>                                    | 1,212                     | 1,194            |
| Government National Mortgage Assn. Pool #MA7316 4.50% 4/20/2051 <sup>(1)</sup>                                    | 333                       | 328              |
| Government National Mortgage Assn. Pool #MA7827 2.50% 1/20/2052 <sup>(1)</sup>                                    | 129                       | 111              |
| Government National Mortgage Assn. Pool #MA7880 2.00% 2/20/2052 <sup>(1)</sup>                                    | 798                       | 660              |
| Government National Mortgage Assn. Pool #MA7881 2.50% 2/20/2052 <sup>(1)</sup>                                    | 18,325                    | 15,787           |
| Government National Mortgage Assn. Pool #MA7936 2.50% 3/20/2052 <sup>(1)</sup>                                    | 4,442                     | 3,827            |
| Government National Mortgage Assn. Pool #MA7937 3.00% 3/20/2052 <sup>(1)</sup>                                    | 16,669                    | 14,903           |
| Government National Mortgage Assn. Pool #MA7987 2.50% 4/20/2052 <sup>(1)</sup>                                    | 717                       | 618              |
| Government National Mortgage Assn. Pool #MA7988 3.00% 4/20/2052 <sup>(1)</sup>                                    | 12,688                    | 11,344           |
| Government National Mortgage Assn. Pool #MA8099 3.50% 6/20/2052 <sup>(1)</sup>                                    | 120                       | 111              |
| Government National Mortgage Assn. Pool #MA8197 2.50% 8/20/2052 <sup>(1)</sup>                                    | 756                       | 655              |
| Government National Mortgage Assn. Pool #MA8266 3.50% 9/20/2052 <sup>(1)</sup>                                    | 587                       | 542              |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>(1)</sup>                                   | 8,907                     | 8,443            |
| Government National Mortgage Assn. Pool #MA8425 3.50% 11/20/2052 <sup>(1)</sup>                                   | 3,870                     | 3,581            |
| Government National Mortgage Assn. Pool #MA8485 2.50% 12/20/2052 <sup>(1)</sup>                                   | 1,986                     | 1,713            |
| Government National Mortgage Assn. Pool #MA8642 2.50% 2/20/2053 <sup>(1)</sup>                                    | 1,709                     | 1,476            |
| Government National Mortgage Assn. Pool #MA9015 4.50% 7/20/2053 <sup>(1)</sup>                                    | 2,749                     | 2,670            |
| Government National Mortgage Assn. Pool #MA9104 4.50% 8/20/2053 <sup>(1)</sup>                                    | 23,243                    | 22,596           |
| Government National Mortgage Assn. Pool #MA9776 4.00% 7/20/2054 <sup>(1)</sup>                                    | 4,963                     | 4,674            |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>(1)</sup>                       | 1,950                     | 1,450            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(1)(n)</sup>   | 13,909                    | 11,207           |
| Uniform Mortgage-Backed Security 2.50% 4/1/2056 <sup>(1)(n)</sup>   | 1,225                     | 1,030            |
| Uniform Mortgage-Backed Security 3.00% 4/1/2056 <sup>(1)(n)</sup>   | 914                       | 803              |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(1)(n)</sup>   | 50,263                    | 46,085           |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(1)(n)</sup>   | 20,834                    | 19,662           |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(1)(n)</sup>   | 194                       | 187              |
| Uniform Mortgage-Backed Security 6.50% 4/1/2056 <sup>(1)(n)</sup>   | 2,016                     | 2,086            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(1)(n)</sup>   | 13,469                    | 10,847           |
| Uniform Mortgage-Backed Security 2.50% 5/1/2056 <sup>(1)(n)</sup>   | 31,460                    | 26,442           |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(1)(n)</sup>   | 27,934                    | 26,340           |
| Uniform Mortgage-Backed Security 6.50% 5/1/2056 <sup>(1)(n)</sup>   | 1,049                     | 1,085            |
|   |                           | <u>1,839,014</u> |

## Commercial mortgage-backed securities 0.78%

|  |       |       |
|--|-------|-------|
| Bank Commercial Mortgage Trust, Series 2022-BNK43, Class A5, 4.399% 8/15/2055 <sup>(1)</sup>     | 1,400 | 1,361 |
| Bank Commercial Mortgage Trust, Series 2023-BNK45, Class A5, 5.203% 2/15/2056 <sup>(1)</sup>     | 645   | 652   |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class A3, 6.50% 12/15/2056 <sup>(1)</sup>      | 5,368 | 5,577 |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class AS, 7.274% 12/15/2056 <sup>(1)(m)</sup>  | 857   | 903   |
| Bank Commercial Mortgage Trust, Series 2024-5YR9, Class A3, 5.614% 8/15/2057 <sup>(1)</sup>      | 4,615 | 4,747 |
| Bank Commercial Mortgage Trust, Series 2024-5YR8, Class A3, 5.884% 8/15/2057 <sup>(1)</sup>      | 1,380 | 1,432 |
| Bank Commercial Mortgage Trust, Series 2024-5YR12, Class A3, 5.902% 12/15/2057 <sup>(1)(m)</sup> | 4,062 | 4,221 |
| Bank Commercial Mortgage Trust, Series 2024-5YR12, Class AS, 6.122% 12/15/2057 <sup>(1)(m)</sup> | 1,914 | 1,982 |
| Bank Commercial Mortgage Trust, Series 2020-BN26, Class A4, 2.403% 3/15/2063 <sup>(1)</sup>      | 2,909 | 2,662 |

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

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Barclays Commercial Mortgage Securities, LLC, Series 2022-C16, Class A5, 4.60% 6/15/2055 <sup>(l)(m)</sup>  | USD490                    | \$ 481         |
| Barclays Commercial Mortgage Securities, LLC, Series 2023-C19, Class A5, 5.451% 4/15/2056 <sup>(l)</sup>  | 3,006                     | 3,085          |
| Barclays Commercial Mortgage Securities, LLC, Series 2023-C21, Class A5, 6.00% 9/15/2056 <sup>(l)(m)</sup>  | 1,792                     | 1,901          |
| Barclays Commercial Mortgage Securities, LLC, Series 2024-5C31, Class AS, 5.852% 12/15/2057 <sup>(l)(m)</sup>                                     | 1,828                     | 1,875          |
| Benchmark Mortgage Trust, Series 2018-B2, Class A4, 3.615% 2/15/2051 <sup>(l)</sup>   | 1,000                     | 991            |
| Benchmark Mortgage Trust, Series 2020-B17, Class A5, 2.289% 3/15/2053 <sup>(l)</sup>  | 2,960                     | 2,675          |
| Benchmark Mortgage Trust, Series 2018-B7, Class A4, 4.51% 5/15/2053 <sup>(l)(m)</sup>   | 750                       | 748            |
| Benchmark Mortgage Trust, Series 2024-V9, Class A3, 5.602% 8/15/2057 <sup>(l)</sup>   | 2,112                     | 2,168          |
| Benchmark Mortgage Trust, Series 2024-V9, Class AS, 6.064% 8/15/2057 <sup>(l)(m)</sup>  | 590                       | 608            |
| Benchmark Mortgage Trust, Series 2024-V10, Class A3, 5.277% 9/15/2057 <sup>(l)</sup>  | 618                       | 630            |
| BMO Mortgage Trust, Series 2022-C2, Class A5, 4.974% 7/15/2054 <sup>(l)(m)</sup>  | 1,750                     | 1,757          |
| BMO Mortgage Trust, Series 2023-C5, Class A5, 5.765% 6/15/2056 <sup>(l)</sup>   | 1,117                     | 1,158          |
| BMO Mortgage Trust, Series 2024-5C8, Class A3, 5.625% 12/15/2057 <sup>(l)(m)</sup>  | 6,990                     | 7,197          |
| BMO Mortgage Trust, Series 2024-5C8, Class AS, 5.94% 12/15/2057 <sup>(l)(m)</sup>   | 1,450                     | 1,493          |
| BMO Mortgage Trust, Series 2025-5C9, Class A3, 5.779% 4/15/2058 <sup>(l)(m)</sup>   | 3,334                     | 3,452          |
| BOCA Commercial Mortgage Trust, Series 2025-BOCA, Class A, (1-month USD CME Term SOFR + 1.60%)<br>5.323% 12/15/2042 <sup>(f)(l)(m)</sup>          | 3,083                     | 3,090          |
| BX Commercial Mortgage Trust, Series 2021-SDMF, Class A, (1-month USD CME Term SOFR + 0.703%) 4.376%<br>9/15/2034 <sup>(f)(l)(m)</sup>            | 5,525                     | 5,521          |
| BX Trust, Series 2021-ACNT, Class A, (1-month USD CME Term SOFR + 0.964%) 4.637% 11/15/2038 <sup>(f)(l)(m)</sup>                                  | 3,925                     | 3,923          |
| BX Trust, Series 2022-AHP, Class A, (1-month USD CME Term SOFR + 0.99%) 4.663% 1/17/2039 <sup>(f)(l)(m)</sup>                                     | 6,232                     | 6,233          |
| BX Trust, Series 2024-CNYN, Class A, (1-month USD CME Term SOFR + 1.442%) 5.114% 4/15/2041 <sup>(f)(l)(m)</sup>                                   | 3,963                     | 3,969          |
| BX Trust, Series 2024-BIO2, Class A, 5.413% 8/13/2041 <sup>(f)(l)(m)</sup>  | 11,410                    | 11,407         |
| BX Trust, Series 2024-AIRC, Class A, (1-month USD CME Term SOFR + 1.691%) 5.364% 8/15/2041 <sup>(f)(l)(m)</sup>                                   | 6,850                     | 6,866          |
| CALI Mortgage Trust, Series 24-SUN, Class A, (1-month USD CME Term SOFR + 1.89%) 5.56% 7/15/2041 <sup>(f)(l)(m)</sup>                             | 1,153                     | 1,155          |
| CALI Mortgage Trust, Series 24-SUN, Class B, (1-month USD CME Term SOFR + 2.34%) 6.01% 7/15/2041 <sup>(f)(l)(m)</sup>                             | 1,414                     | 1,418          |
| CART, Series 2024-DFW1, Class A, (1-month USD CME Term SOFR + 1.642%) 5.314% 8/15/2041 <sup>(f)(l)(m)</sup>                                       | 5,162                     | 5,132          |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(f)(l)(m)</sup>  | 3,606                     | 3,678          |
| DC Commercial Mortgage Trust, Series 2023-DC, Class A, 6.314% 9/12/2040 <sup>(f)(l)</sup>   | 3,677                     | 3,751          |
| Durst Commercial Mortgage Trust, Series 2025-151, Class A, 5.317% 8/10/2042 <sup>(f)(l)(m)</sup>  | 5,942                     | 6,003          |
| Ellington Financial Mortgage Trust, Series 2026-NQM4, Class A1, 5.466% 4/25/2071 <sup>(f)(l)(m)</sup>   | 1,250                     | 1,251          |
| Fontainebleau Miami Beach Trust, Series 2024-FBLU, Class A, (1-month USD CME Term SOFR + 1.45%) 5.123%<br>12/15/2039 <sup>(f)(l)(m)</sup>         | 2,748                     | 2,750          |
| Grace Mortgage Trust, Series 2020-GRCE, Class A, 2.347% 12/10/2040 <sup>(f)(l)</sup>  | 3,795                     | 3,394          |
| Great Wolf Trust, Series 2024-WLF2, Class A, (1-month USD CME Term SOFR + 1.691%) 5.364% 5/15/2041 <sup>(f)(l)(m)</sup>                           | 8,302                     | 8,312          |
| GS Mortgage Securities Trust, Series 2020-GC47, Class A5, 2.377% 5/12/2053 <sup>(l)</sup>   | 2,489                     | 2,283          |
| Hawaii Hotel Trust, Series 2025-MAUI, Class A, (1-month USD CME Term SOFR + 1.393%) 5.065%<br>3/15/2042 <sup>(f)(l)(m)</sup>                      | 2,059                     | 2,060          |
| Houston Galleria Mall Trust, Series 2025-HGLR, Class A, 5.644% 2/5/2045 <sup>(f)(l)(m)</sup>  | 5,246                     | 5,371          |
| Hudson Yards Mortgage Trust, Series 2025-SPRL, Class A, 5.649% 1/13/2040 <sup>(f)(l)(m)</sup>   | 10,151                    | 10,396         |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 <sup>(f)(l)</sup>                                  | 1,522                     | 1,328          |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class C, 3.377% 1/5/2039 <sup>(f)(l)</sup>                                  | 578                       | 491            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class C, 3.565% 1/5/2039 <sup>(f)(l)(m)</sup>                               | 100                       | 82             |
| JW Commercial Mortgage Trust 2024-MRCO, Series 2024-BERY, Class A, (1-month USD CME Term SOFR +<br>1.593%) 5.266% 11/15/2039 <sup>(f)(l)(m)</sup> | 1,960                     | 1,963          |
| Manhattan West Mortgage Trust, Series 2020-1MW, Class A, 2.13% 9/10/2039 <sup>(f)(l)</sup>  | 13,772                    | 13,275         |
| Morgan Stanley Capital I Trust, Series 2022-L8, Class A5, 3.917% 4/15/2055 <sup>(l)(m)</sup>  | 370                       | 344            |
| Multifamily Connecticut Avenue Securities, Series 2025-01, Class M1, (30-day Average USD-SOFR + 2.40%)<br>6.062% 5/25/2055 <sup>(f)(l)(m)</sup>   | 577                       | 586            |
| NYC Commercial Mortgage Trust, Series 2025-28L, Class A, 4.824% 11/5/2038 <sup>(f)(l)(m)</sup>  | 627                       | 625            |
| SCG Hotel Issuer, Inc., Series 2025-SNIP, Class A, (1-month USD CME Term SOFR + 1.50%) 5.173%<br>9/15/2042 <sup>(f)(l)(m)</sup>                   | 1,543                     | 1,545          |
| SDR Commercial Mortgage Trust, Series 2024-DSNY, Class A, (1-month USD CME Term SOFR + 1.392%) 5.064%<br>5/15/2039 <sup>(f)(l)(m)</sup>           | 3,964                     | 3,956          |

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

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| SLG Office Trust, Series 2021-OVA, Class A, 2.585% 7/15/2041 <sup>(f)(l)</sup>   | USD2,194                  | \$ 1,954       |
| StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A, (1-month USD CME Term SOFR + 1.00%)<br>4.673% 1/15/2039 <sup>(f)(l)(m)</sup> | 10,709                    | 10,704         |
| SWCH Commercial Mortgage Trust, Series 2025-DATA, Class A, (1-month USD CME Term SOFR + 1.443%)<br>5.115% 2/15/2042 <sup>(f)(l)(m)</sup>       | 9,322                     | 9,220          |
| Wells Fargo Commercial Mortgage Trust, Series 2025-1918, Class A, 5.761% 9/15/2040 <sup>(f)(l)(m)</sup>  | 345                       | 344            |
| Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4, 4.00% 4/15/2055 <sup>(l)(m)</sup>  | 1,620                     | 1,544          |
| Wells Fargo Commercial Mortgage Trust, Series 2024-5C1, Class AS, 6.52% 7/15/2057 <sup>(l)</sup>   | 430                       | 448            |
| WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A, (1-month USD CME Term SOFR + 2.789%)<br>6.462% 11/15/2027 <sup>(f)(l)(m)</sup>      | 5,000                     | 5,012          |
|  |                           | 205,140        |

## Collateralized mortgage-backed obligations (privately originated) 0.26%

|   |       |           |
|---|-------|-----------|
| Angel Oak Mortgage Trust, Series 2024-7, Class A1, 5.621% 5/25/2069 (6.621% on 7/1/2028) <sup>(f)(h)(l)</sup>   | 4,904 | 4,931     |
| Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>(f)(l)(m)</sup>   | 534   | 488       |
| BRAVO Residential Funding Trust, Series 2025-NQM5, Class A1, 5.496% 2/25/2065 (6.496% on 5/1/2027) <sup>(f)(h)(l)</sup>                                       | 407   | 408       |
| Cascade Funding Mortgage Trust, Series 2024-RM5, Class A, 4.00% 10/25/2054 <sup>(f)(l)(m)</sup>   | 5,042 | 4,928     |
| CIM Trust, Series 2025-R1, Class A1, 5.00% 2/25/2099 (8.00% on 3/1/2028) <sup>(f)(h)(l)</sup>   | 1,452 | 1,438     |
| COLT Funding, LLC, Series 2024-INV3, Class A1, 5.443% 9/25/2069 (6.443% on 8/1/2028) <sup>(f)(h)(l)</sup>   | 2,308 | 2,315     |
| CS First Boston Mortgage Securities Corp., Series 2004-5, Class IVA1, 6.00% 9/25/2034 <sup>(l)</sup>  | 102   | 103       |
| Finance of America Structured Securities Trust, Series 2025-PC1, Class A1, 4.50% 5/25/2075 <sup>(f)(l)</sup>  | 6,136 | 5,866     |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A, (30-day Average<br>USD-SOFR + 2.15%) 5.812% 9/25/2042 <sup>(f)(l)(m)</sup> | 131   | 131       |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA2, Class A1, (30-day Average<br>USD-SOFR + 1.25%) 4.912% 5/25/2044 <sup>(f)(l)(m)</sup>  | 3,243 | 3,246     |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2026-DNA1, Class A1, (30-day Average<br>USD-SOFR + 0.85%) 4.512% 2/25/2046 <sup>(f)(l)(m)</sup>  | 3,802 | 3,797     |
| Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 <sup>(f)(l)</sup>   | 2,888 | 2,835     |
| IRV Trust, Series 2025-200P, Class A, 5.295% 3/14/2047 <sup>(f)(l)(m)</sup>   | 6,890 | 6,957     |
| MASTR Alternative Loan Trust, Series 2004-2, Class 2A1, 6.00% 2/25/2034 <sup>(l)</sup>  | 172   | 172       |
| MFRA Trust, Series 2025-NQM3, Class A1, 5.261% 8/25/2070 (6.261% on 7/1/2029) <sup>(f)(h)(l)</sup>  | 1,851 | 1,850     |
| Morgan Stanley Residential Mortgage Loan Trust, Series 2024-NQM2, Class A1, 6.386% 5/25/2069 (7.386% on<br>5/1/2028) <sup>(f)(h)(l)</sup>                     | 1,845 | 1,862     |
| Onslow Bay Financial Mortgage Loan Trust, Series 2025-NQM8, Class A1, 5.472% 3/25/2065 (6.472% on<br>5/1/2029) <sup>(f)(h)(l)</sup>                           | 519   | 521       |
| Onslow Bay Financial, LLC, Series 2022-NQM6, Class A1, 4.70% 7/25/2062 (5.70% on 6/1/2026) <sup>(f)(h)(l)</sup>   | 4,030 | 3,992     |
| Onslow Bay Financial, LLC, Series 2025-NQM14, Class A1A, 5.162% 7/25/2065 (6.162% on 7/1/2029) <sup>(f)(h)(l)</sup>   | 1,631 | 1,631     |
| Progress Residential Trust, Series 2021-SFR6, Class A, 1.524% 7/17/2038 <sup>(f)(l)</sup>   | 2,436 | 2,415     |
| Progress Residential Trust, Series 2025-SFR3, Class A, 3.39% 7/17/2042 <sup>(f)(l)</sup>  | 2,635 | 2,494     |
| Starwood Mortgage Residential Trust, Series 2024-SFR4, Class A, (1-month USD CME Term SOFR + 1.75%)<br>5.423% 10/17/2041 <sup>(f)(l)(m)</sup>                 | 4,921 | 4,922     |
| Starwood Mortgage Residential Trust, Series 2025-SFR5, Class A, (1-month USD CME Term SOFR + 1.45%)<br>5.123% 2/17/2042 <sup>(f)(l)(m)</sup>                  | 674   | 674       |
| Towd Point Mortgage Trust, Series 2023-1, Class A1, 3.75% 1/25/2063 <sup>(f)(l)</sup>   | 2,239 | 2,143     |
| Verus Securitization Trust, Series 2025-R1, Class A1, 5.402% 5/25/2065 (6.402% on 7/1/2029) <sup>(f)(h)(l)</sup>  | 1,002 | 1,005     |
| Verus Securitization Trust, Series 2023-5, Class A5, 6.476% 6/25/2068 (7.476% on 6/1/2027) <sup>(f)(h)(l)</sup>   | 1,460 | 1,461     |
| Verus Securitization Trust, Series 2024-R1, Class A1, 5.218% 9/25/2069 <sup>(f)(l)(m)</sup>   | 1,673 | 1,678     |
| Verus Securitization Trust, Series 2025-5, Class A1, 5.427% 6/25/2070 (6.427% on 6/1/2029) <sup>(f)(h)(l)</sup>   | 1,015 | 1,019     |
| Verus Securitization Trust, Series 2025-7, Class A1, 5.129% 8/25/2070 (6.129% on 8/1/2029) <sup>(f)(h)(l)</sup>   | 465   | 464       |
| Verus Securitization Trust, Series 2025-8, Class A1A, 4.869% 9/25/2070 (5.869% on 9/1/2029) <sup>(f)(h)(l)</sup>  | 2,381 | 2,369     |
| Verus Securitization Trust, Series 2026-2, Class A1, 4.59% 2/25/2071 <sup>(f)(l)(m)</sup>   | 1,486 | 1,472     |
|   |       | 69,587    |
| <b>Total mortgage-backed obligations</b>  |       | 2,113,741 |

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

## Asset-backed obligations 1.81%

## Other asset-backed securities 0.80%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Affirm Asset Securitization Trust, Series 2024-B, Class A, 4.62% 9/15/2029 <sup>(f)(l)</sup>                                       | USD10,457                 | \$10,479       |
| Affirm Master Trust, Series 2025-3A, Class A, 4.45% 10/16/2034 <sup>(f)(l)</sup>   | 1,923                     | 1,916          |
| Affirm Master Trust, Series 2026-2A, Class A, 4.67% 4/16/2035 <sup>(f)(l)</sup>  | 4,352                     | 4,362          |
| Ansley Park Capital, LLC, Series 2025-A, Class A2, 4.43% 4/20/2035 <sup>(f)(l)</sup>   | 2,702                     | 2,694          |
| APL Finance, LLC, Series 2025-1A, Class A, 4.81% 3/20/2036 <sup>(f)(l)</sup>   | 1,731                     | 1,731          |
| Apollo Aviation Securitization Equity Trust, Series 2025-3A, Class A, 5.243% 2/16/2050 <sup>(f)(l)</sup>                           | 6,775                     | 6,696          |
| Apollo Aviation Securitization Equity Trust, Series 2025-2A, Class A, 5.522% 2/16/2050 <sup>(f)(l)</sup>                           | 3,704                     | 3,703          |
| Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 <sup>(f)(l)</sup>                          | 35                        | 34             |
| CAL Funding IV, Ltd., Series 2020-1A, Class A, 2.22% 9/25/2045 <sup>(f)(l)</sup>   | 793                       | 762            |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 <sup>(f)(l)</sup>                               | 3,928                     | 3,708          |
| Castlelake Aircraft Securitization Trust, Series 2025-1A, Class A, 5.783% 2/15/2050 <sup>(f)(l)</sup>                              | 4,393                     | 4,430          |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>(f)(l)</sup>  | 5,043                     | 4,266          |
| CF Hippolyta, LLC, Series 2020-1, Class A2, 1.99% 7/15/2060 <sup>(f)(l)</sup>  | 1,674                     | 1,374          |
| CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>(f)(l)</sup>  | 5,919                     | 4,804          |
| CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 <sup>(f)(l)</sup>  | 824                       | 777            |
| CLI Funding VI, LLC, Series 2020-1A, Class A, 2.08% 9/18/2045 <sup>(f)(l)</sup>  | 3,130                     | 2,947          |
| CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 <sup>(f)(l)</sup>   | 644                       | 607            |
| CLI Funding VIII, LLC, Series 2021-1A, Class A, 1.64% 2/18/2046 <sup>(f)(l)</sup>  | 886                       | 822            |
| Consolidated Communications, LLC, Series 2026-1A, Class A2, 5.079% 3/20/2056 <sup>(f)(l)</sup>                                     | 1,091                     | 1,088          |
| Daimler Trucks Retail Trust, Series 2024-1, Class A3, 5.49% 12/15/2027 <sup>(l)</sup>  | 1,934                     | 1,945          |
| Dext ABS, LLC, Series 2025-2, Class A2, 4.10% 4/17/2028 <sup>(f)(l)</sup>  | 320                       | 320            |
| EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 <sup>(f)(l)</sup>                                  | 178                       | 167            |
| EquipmentShare, Series 2024-2M, Class A, 5.70% 12/20/2032 <sup>(f)(l)</sup>  | 2,220                     | 2,236          |
| EquipmentShare, Series 2025-1M, Class A, 5.48% 9/26/2033 <sup>(f)(l)</sup>   | 829                       | 829            |
| GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>(f)(l)</sup>   | 374                       | 353            |
| GCI Funding I, LLC, Series 2020-1, Class B, 3.81% 10/18/2045 <sup>(f)(l)</sup>   | 168                       | 159            |
| GGAM Master Trust International, Ltd., Series 2025-1A, Class A, 5.923% 9/30/2060 <sup>(f)(l)</sup>                                 | 3,880                     | 3,879          |
| Global SC Finance SRL, Series 2025-1H, Class A, 6.169% 9/20/2045 <sup>(f)(l)</sup>   | 6,200                     | 6,184          |
| Global SC Finance V SRL, Series 2019-1A, Class B, 4.81% 8/17/2039 <sup>(f)(l)</sup>  | 1,252                     | 1,224          |
| Global SC Finance V SRL, Series 2020-1A, Class A, 2.17% 10/17/2040 <sup>(f)(l)</sup>   | 5,417                     | 5,209          |
| Global SC Finance VII SRL, Series 2020-2A, Class A, 2.26% 11/19/2040 <sup>(f)(l)</sup>   | 6,984                     | 6,722          |
| Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 <sup>(f)(l)</sup>  | 2,393                     | 2,238          |
| Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 <sup>(f)(l)</sup>  | 3,518                     | 3,312          |
| Global SC Finance VII SRL, Series 2021-2A, Class B, 2.49% 8/17/2041 <sup>(f)(l)</sup>  | 278                       | 259            |
| Horizon Aircraft Finance, Series 2024-1, Class A, 5.375% 9/15/2049 <sup>(f)(l)</sup>   | 2,421                     | 2,404          |
| John Deere Owner Trust, Series 2024-A, Class A3, 4.96% 11/15/2028 <sup>(l)</sup>   | 2,361                     | 2,375          |
| Merit DAC, Series 2026-1A, Class A, 4.852% 2/15/2040 <sup>(f)(l)</sup>   | 4,894                     | 4,831          |
| MMP Capital, Series 2025-A, Class A, 5.36% 12/15/2031 <sup>(f)(l)</sup>  | 99                        | 100            |
| Navigator Aircraft ABS, Ltd., Series 2021-1, Class A, 2.771% 11/15/2046 <sup>(f)(l)</sup>  | 4,272                     | 4,057          |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>(f)(l)</sup>                                | 26,263                    | 22,096         |
| NMEF Funding, LLC, Series 2025-B, Class A2, 4.64% 1/18/2033 <sup>(f)(l)</sup>  | 623                       | 625            |
| PEAC Solutions Receivables, LLC, Series 2026-1A, Class A2, 4.27% 10/20/2028 <sup>(f)(l)</sup>                                      | 322                       | 322            |
| PEAC Solutions Receivables, LLC, Series 2025-1A, Class A2, 4.94% 10/20/2028 <sup>(f)(l)</sup>                                      | 873                       | 878            |
| PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>(f)(l)</sup>   | 5,298                     | 5,305          |
| PG&E Wildfire Recovery Funding, LLC, Series 2022-A, Class A2, 4.263% 6/1/2038 <sup>(l)</sup>                                       | 2,442                     | 2,359          |
| PK ALIFT Loan Funding, Series 2025-2, Class A, 4.75% 3/15/2043 <sup>(f)(l)</sup>   | 404                       | 402            |
| PK ALIFT Loan Funding, Series 2026-1, Class A, 4.614% 9/15/2043 <sup>(f)(l)</sup>  | 506                       | 500            |
| PK ALIFT Loan Funding 3, LP, Series 2024-1, Class AF, (1-month USD CME Term SOFR + 1.70%) 5.373%<br>9/15/2039 <sup>(f)(l)(m)</sup> | 463                       | 468            |
| PK ALIFT Loan Funding 3, LP, Series 2024-1, Class A1, 5.842% 9/15/2039 <sup>(f)(l)</sup>   | 637                       | 649            |
| SOLRR Aircraft Aviation Holding, Ltd., Series 2021-1, Class A, 2.636% 10/15/2046 <sup>(f)(l)</sup>                                 | 2,520                     | 2,396          |
| SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 <sup>(f)(l)</sup>   | 939                       | 921            |
| Stellar Jay Ireland DAC, Series 2021-1, Class A, 3.967% 10/15/2041 <sup>(f)(l)</sup>   | 944                       | 936            |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>(f)(l)</sup>                                    | 805                       | 789            |

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

## Asset-backed obligations (continued)

## Other asset-backed securities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Stonepeak Infrastructure Partners, Series 2021-1A, Class A, 2.675% 2/28/2033 <sup>(f)(1)</sup>           | USD663                    | \$ 649         |
| Subway Funding, LLC, Series 2024-3, Class A2I, 5.246% 7/30/2054 <sup>(f)(1)</sup>                        | 5,213                     | 5,155          |
| Subway Funding, LLC, Series 2024-3A, Class A2II, 5.566% 7/30/2054 <sup>(f)(1)</sup>                      | 6,154                     | 6,078          |
| SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 <sup>(f)(1)</sup>             | 941                       | 917            |
| Synchrony Card Issuance Trust, Series 2023-A, Class A, 5.54% 7/15/2029 <sup>(1)</sup>                    | 2,840                     | 2,851          |
| Synchrony Card Issuance Trust, Series 2025-A1, Class A, 4.78% 2/15/2031 <sup>(1)</sup>                   | 4,155                     | 4,198          |
| Synchrony Card Issuance Trust, Series 2025-A3, Class A, 4.06% 11/15/2031 <sup>(1)</sup>                  | 5,377                     | 5,361          |
| TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 <sup>(f)(1)</sup>                         | 1,007                     | 966            |
| Textainer Marine Containers, Ltd., Series 2020-2A, Class A, 2.10% 9/20/2045 <sup>(f)(1)</sup>            | 471                       | 444            |
| Textainer Marine Containers, Ltd., Series 2021-1, Class A, 1.68% 2/20/2046 <sup>(f)(1)</sup>             | 643                       | 604            |
| Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 <sup>(f)(1)</sup>            | 1,862                     | 1,759          |
| Textainer Marine Containers, Ltd., Series 2025-1H, Class A, 6.43% 7/23/2050 <sup>(f)(1)</sup>            | 1,912                     | 1,912          |
| Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 <sup>(f)(1)</sup>            | 6,811                     | 6,411          |
| Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 <sup>(f)(1)</sup>            | 1,231                     | 1,139          |
| U.S. Bank NA, Series 2025-SUP2, Class B1, 4.818% 9/25/2032 <sup>(f)(1)</sup>                             | 1,486                     | 1,491          |
| Upgrade Master Pass-Thru Trust, Series 2026-ST1, Class A, 4.244% 3/15/2034 <sup>(f)(1)</sup>             | 159                       | 159            |
| Upgrade Master Pass-Thru Trust, Series 2026-ST1, Class B, 4.635% 3/15/2034 <sup>(f)(1)</sup>             | 114                       | 113            |
| Verdant Receivables, LLC, Series 2025-1A, Class A2, 4.85% 3/13/2028 <sup>(f)(1)</sup>                    | 526                       | 528            |
| Verdant Receivables, LLC, Series 2024-1, Class A2, 5.68% 12/12/2031 <sup>(f)(1)</sup>                    | 835                       | 849            |
| Verizon Master Trust, Series 2024-3, Class A1A, 5.34% 4/22/2030 <sup>(1)</sup>                           | 9,409                     | 9,538          |
| Verizon Master Trust, Series 2025-9, Class A1A, 3.96% 10/21/2030 (4.67% on 10/20/2027) <sup>(h)(1)</sup> | 1,462                     | 1,458          |
| Verizon Master Trust, Series 2023-3, Class A, 4.73% 4/21/2031 <sup>(f)(1)</sup>                          | 8,048                     | 8,150          |
| Verizon Master Trust, Series 2025-7, Class A1A, 3.96% 8/20/2031 <sup>(1)</sup>                           | 2,052                     | 2,045          |
| Volvo Financial Equipment, LLC, Series 2025-1A, Class A2, 4.41% 11/15/2027 <sup>(f)(1)</sup>             | 1,407                     | 1,409          |
| Wingspire Equipment Finance, LLC, Series 2024-1A, Class A2, 4.99% 9/20/2032 <sup>(f)(1)</sup>            | 331                       | 332            |
| Wingspire Equipment Finance, LLC, Series 2025-1A, Class A2, 4.33% 9/20/2033 <sup>(f)(1)</sup>            | 137                       | 137            |
|  |                           | <u>209,302</u> |

## Auto loan 0.75%

|   |        |        |
|---|--------|--------|
| Ally Auto Receivables Trust, Series 2026-1, Class A2, 3.91% 11/15/2028 <sup>(1)</sup>                   | 2,289  | 2,286  |
| Ally Auto Receivables Trust, Series 2026-1, Class A3, 3.92% 10/15/2030 <sup>(1)</sup>                   | 1,751  | 1,743  |
| American Credit Acceptance Receivables Trust, Series 2024-3, Class B, 5.66% 8/14/2028 <sup>(f)(1)</sup> | 362    | 362    |
| American Credit Acceptance Receivables Trust, Series 2025-2, Class B, 4.85% 5/14/2029 <sup>(f)(1)</sup> | 232    | 233    |
| American Credit Acceptance Receivables Trust, Series 2024-3, Class C, 5.73% 7/12/2030 <sup>(f)(1)</sup> | 3,332  | 3,352  |
| American Credit Acceptance Receivables Trust, Series 2024-4, Class C, 4.91% 8/12/2031 <sup>(f)(1)</sup> | 1,005  | 1,008  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class A, 1.38% 8/20/2027 <sup>(f)(1)</sup> | 8,675  | 8,622  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% 4/20/2028 <sup>(f)(1)</sup>  | 29,013 | 29,381 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>(f)(1)</sup> | 4,960  | 5,118  |
| BofA Auto Trust, Series 2024-1, Class A3, 5.35% 11/15/2028 <sup>(f)(1)</sup>                            | 1,626  | 1,637  |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-3, Class A3, 5.34% 4/17/2028 <sup>(1)</sup>  | 170    | 170    |
| Bridgecrest Lending Auto Securitization Trust, Series 2026-1, Class A2, 4.10% 7/17/2028 <sup>(1)</sup>  | 703    | 703    |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-4, Class A3, 4.72% 9/15/2028 <sup>(1)</sup>  | 603    | 604    |
| Bridgecrest Lending Auto Securitization Trust, Series 2026-1, Class A3, 4.04% 12/17/2029 <sup>(1)</sup> | 479    | 479    |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-4, Class B, 4.77% 8/15/2030 <sup>(1)</sup>   | 1,679  | 1,685  |
| CarMax Auto Owner Trust, Series 2024-3, Class A3, 4.89% 7/16/2029 <sup>(1)</sup>                        | 8,604  | 8,665  |
| CarMax Select Receivables Trust, Series 2024-A, Class A2A, 5.78% 9/15/2027 <sup>(1)</sup>               | 28     | 28     |
| Chase Auto Owner Trust, Series 2024-4A, Class A3, 4.94% 7/25/2029 <sup>(f)(1)</sup>                     | 4,742  | 4,773  |
| Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 <sup>(f)(1)</sup>                      | 3,662  | 3,694  |
| Credit Acceptance Auto Loan Trust, Series 2023-3, Class A, 6.39% 8/15/2033 <sup>(f)(1)</sup>            | 518    | 519    |
| Enterprise Fleet Financing, LLC, Series 2024-2, Class A2, 5.74% 12/20/2026 <sup>(f)(1)</sup>            | 122    | 122    |
| Enterprise Fleet Financing, LLC, Series 2024-3, Class A2, 5.31% 4/20/2027 <sup>(f)(1)</sup>             | 1,083  | 1,085  |
| Enterprise Fleet Financing, LLC, Series 2022-4, Class A2, 5.76% 10/22/2029 <sup>(f)(1)</sup>            | 128    | 128    |
| Exeter Automobile Receivables Trust, Series 2025-1A, Class A3, 4.67% 8/15/2028 <sup>(1)</sup>           | 632    | 633    |
| Exeter Automobile Receivables Trust, Series 2026-1A, Class A2, 4.08% 9/15/2028 <sup>(1)</sup>           | 1,105  | 1,105  |

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

## Asset-backed obligations (continued)

## Auto loan (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Exeter Automobile Receivables Trust, Series 2026-1A, Class A3, 4.03% 3/15/2030 <sup>(1)</sup>                  | USD1,118                  | \$ 1,115       |
| Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 <sup>(f)(1)</sup>                        | 5,998                     | 6,137          |
| Ford Credit Auto Owner Trust, Series 2024-1, Class A, 4.87% 8/15/2036 <sup>(f)(1)(m)</sup>                     | 13,442                    | 13,649         |
| Ford Credit Floorplan Master Owner Trust, Series 2024-3, Class A1, 4.30% 9/15/2029 <sup>(f)(1)</sup>           | 3,235                     | 3,241          |
| Ford Credit Floorplan Master Owner Trust, Series 2025-2, Class A1, 4.06% 9/15/2030 <sup>(1)</sup>              | 7,319                     | 7,307          |
| GLS Auto Receivables Trust, Series 2025-2A, Class A2, 4.75% 3/15/2028 <sup>(f)(1)</sup>                        | 219                       | 219            |
| GLS Auto Select Receivables Trust, Series 2024-4A, Class A2, 4.43% 12/17/2029 <sup>(f)(1)</sup>                | 563                       | 565            |
| GLS Auto Select Receivables Trust, Series 2025-1A, Class A2, 4.71% 4/15/2030 <sup>(f)(1)</sup>                 | 533                       | 535            |
| GM Financial Revolving Receivables Trust, Series 2023-2, Class A, 5.77% 8/11/2036 <sup>(f)(1)</sup>            | 8,654                     | 8,960          |
| GM Financial Securitized Term Auto Receivables Trust, Series 2024-1, Class A3, 4.85% 12/18/2028 <sup>(1)</sup> | 1,399                     | 1,405          |
| Hertz Vehicle Financing III, LLC, Series 2022-2A, Class A, 2.33% 6/26/2028 <sup>(f)(1)</sup>                   | 4,391                     | 4,295          |
| Hertz Vehicle Financing III, LLC, Series 2022-5A, Class A, 3.89% 9/25/2028 <sup>(f)(1)</sup>                   | 4,445                     | 4,415          |
| Hertz Vehicle Financing III, LLC, Series 2023-4, Class A, 6.15% 3/25/2030 <sup>(f)(1)</sup>                    | 4,585                     | 4,773          |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>(f)(1)</sup>                      | 9,236                     | 9,109          |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class B, 2.12% 12/27/2027 <sup>(f)(1)</sup>                      | 685                       | 675            |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class C, 2.52% 12/27/2027 <sup>(f)(1)</sup>                      | 429                       | 423            |
| Hertz Vehicle Financing, LLC, Series 2024-1A, Class A, 5.44% 1/25/2029 <sup>(f)(1)</sup>                       | 4,771                     | 4,842          |
| Hertz Vehicle Financing, LLC, Series 2025-1A, Class A, 4.91% 9/25/2029 <sup>(f)(1)</sup>                       | 1,448                     | 1,460          |
| Hertz Vehicle Financing, LLC, Series 2025-5A, Class A, 4.62% 5/25/2030 <sup>(f)(1)</sup>                       | 1,610                     | 1,608          |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 <sup>(1)</sup>                    | 99                        | 99             |
| Huntington National Bank (The), Series 2026-1, Class B1, 4.503% 2/20/2034 <sup>(f)(1)</sup>                    | 1,130                     | 1,129          |
| Hyundai Auto Receivables Trust, Series 2024-A, Class A3, 4.99% 2/15/2029 <sup>(1)</sup>                        | 2,609                     | 2,625          |
| Hyundai Floorplan Master Owner Trust, Series 2025-1A, Class A, 4.01% 10/15/2030 <sup>(f)(1)</sup>              | 3,632                     | 3,609          |
| LAD Auto Receivables Trust, Series 2024-3A, Class A3, 4.52% 3/15/2029 <sup>(f)(1)</sup>                        | 924                       | 926            |
| LAD Auto Receivables Trust, Series 2024-3A, Class A4, 4.60% 12/17/2029 <sup>(f)(1)</sup>                       | 504                       | 507            |
| Santander Drive Auto Receivables Trust, Series 2024-2, Class A3, 5.63% 11/15/2028 <sup>(1)</sup>               | 1,413                     | 1,415          |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class B, 5.77% 12/15/2028 <sup>(1)</sup>                | 4,750                     | 4,782          |
| Santander Drive Auto Receivables Trust, Series 2024-4, Class A3, 4.85% 1/16/2029 <sup>(1)</sup>                | 2,676                     | 2,681          |
| SBNA Auto Lease Trust, Series 2024-B, Class A3, 5.56% 11/22/2027 <sup>(f)(1)</sup>                             | 750                       | 752            |
| SFS Auto Receivables Securitization Trust, Series 2024-3A, Class A2, 4.71% 5/22/2028 <sup>(f)(1)</sup>         | 19                        | 19             |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A3, 5.47% 10/20/2028 <sup>(f)(1)</sup>         | 1,215                     | 1,221          |
| SFS Auto Receivables Securitization Trust, Series 2025-2A, Class A2, 4.52% 11/20/2028 <sup>(f)(1)</sup>        | 285                       | 285            |
| SFS Auto Receivables Securitization Trust, Series 2024-3A, Class A3, 4.55% 6/20/2030 <sup>(f)(1)</sup>         | 2,966                     | 2,978          |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3, 5.16% 4/17/2028 <sup>(1)</sup>                   | 2,234                     | 2,244          |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A4, 5.01% 2/15/2029 <sup>(1)</sup>                   | 1,822                     | 1,843          |
| Truist Bank Auto Credit-Linked Notes, Series 2025-1, Class B, 4.728% 9/26/2033 <sup>(f)(1)</sup>               | 757                       | 757            |
| United Auto Credit Securitization Trust, Series 2025-1, Class A, 4.80% 6/10/2027 <sup>(f)(1)</sup>             | 38                        | 38             |
| Westlake Automobile Receivables Trust, Series 2025-1A, Class A2A, 4.66% 1/18/2028 <sup>(f)(1)</sup>            | 2,036                     | 2,038          |
| Westlake Automobile Receivables Trust, Series 2025-P1, Class A2, 4.65% 2/15/2028 <sup>(f)(1)</sup>             | 262                       | 263            |
| Westlake Automobile Receivables Trust, Series 2024-3A, Class A3, 4.71% 4/17/2028 <sup>(f)(1)</sup>             | 2,142                     | 2,147          |
| Westlake Automobile Receivables Trust, Series 2025-2A, Class A2A, 4.66% 9/15/2028 <sup>(f)(1)</sup>            | 869                       | 871            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class B, 5.92% 9/15/2028 <sup>(f)(1)</sup>               | 402                       | 402            |
| Westlake Automobile Receivables Trust, Series 2024-3A, Class B, 4.72% 11/15/2029 <sup>(f)(1)</sup>             | 6,520                     | 6,550          |
| Westlake Automobile Receivables Trust, Series 2025-1A, Class C, 5.14% 10/15/2030 <sup>(f)(1)</sup>             | 1,973                     | 1,989          |
| World OMNI Select Auto Trust, Series 2024-A, Class A3, 4.98% 2/15/2030 <sup>(1)</sup>                          | 3,584                     | 3,595          |
|  |                           | <u>198,633</u> |

## Credit card 0.14%

|  |       |       |
|--|-------|-------|
| Avant Credit Card Master Trust, Series 2024-2A, Class A, 5.38% 5/15/2029 <sup>(f)(1)</sup> | 8,500 | 8,509 |
| Avant Credit Card Master Trust, Series 2024-2A, Class B, 5.73% 5/15/2029 <sup>(f)(1)</sup> | 4,100 | 4,107 |
| Avant Credit Card Master Trust, Series 2024-2A, Class C, 6.41% 5/15/2029 <sup>(f)(1)</sup> | 2,715 | 2,714 |
| Barclays Dryrock Issuance Trust, Series 2025-1, Class A, 3.97% 7/15/2031 <sup>(1)</sup>    | 4,171 | 4,157 |
| First National Master Note Trust, Series 2025-1, Class A, 4.85% 2/15/2030 <sup>(1)</sup>   | 4,558 | 4,617 |
| First National Master Note Trust, Series 2024-1, Class A, 5.34% 5/15/2030 <sup>(1)</sup>   | 3,970 | 4,021 |

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

## Asset-backed obligations (continued)

## Credit card (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Imprint Payments Credit Card Master Trust, Series 2025-A, Class A, 4.84% 9/15/2029 <sup>(f)(l)</sup>     | USD2,043                  | \$ 2,044       |
| Mission Lane Credit Card Master Trust, Series 2025-C, Class A, 4.78% 12/16/2030 <sup>(f)(l)</sup>        | 404                       | 404            |
| World Financial Network Credit Card Master Trust, Series 2023-A, Class A, 5.02% 3/15/2030 <sup>(l)</sup> | 7,030                     | 7,038          |
|  |                           | <u>37,611</u>  |

## Student loan 0.08%

|  |       |               |
|--|-------|---------------|
| Navient Education Loan Trust, Series 2025-A, Class A, 5.02% 7/15/2055 <sup>(f)(l)</sup>  | 2,261 | 2,268         |
| Navient Student Loan Trust, Series 2021-CA, Class A, 1.06% 10/15/2069 <sup>(f)(l)</sup>  | 2,331 | 2,119         |
| Navient Student Loan Trust, Series 2021-G, Class A, 1.58% 4/15/2070 <sup>(f)(l)</sup>  | 3,081 | 2,785         |
| Nelnet Student Loan Trust, Series 2021-CA, Class AFX, 1.32% 4/20/2062 <sup>(f)(l)</sup>  | 3,872 | 3,658         |
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>(f)(l)</sup>  | 2,144 | 2,044         |
| Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>(f)(l)</sup>   | 4,061 | 3,849         |
| SMB Private Education Loan Trust, Series 2021-A, Class A2A2, (1-month USD CME Term SOFR + 0.844%) 4.517%<br>1/15/2053 <sup>(f)(l)(m)</sup> | 3,297 | 3,273         |
|  |       | <u>19,996</u> |

## Collateralized loan obligations 0.04%

|   |       |                |
|---|-------|----------------|
| Flatiron CLO, Ltd., Series 2024-1A, Class A1R, (3-month USD CME Term SOFR + 1.08%) 4.752% 7/15/2036 <sup>(f)(l)(m)</sup>                      | 3,240 | 3,236          |
| Palmer Square Loan Funding CLO, Ltd., Series 2024-2A, Class A1R, (3-month USD CME Term SOFR + 0.82%)<br>4.489% 1/15/2033 <sup>(f)(l)(m)</sup> | 3,246 | 3,247          |
| Thompson Park CLO, Ltd., Series 2021-1A, Class A1R, (3-month USD CME Term SOFR + 1.05%) 4.722%<br>4/15/2034 <sup>(f)(l)(m)</sup>              | 3,229 | 3,228          |
| Trinitas CLO, Ltd., Series 2020-12A, Class A1R2, (3-month USD CME Term SOFR + 1.05%) 4.908%<br>4/25/2033 <sup>(f)(l)(m)</sup>                 | 1,068 | 1,068          |
|   |       | <u>10,779</u>  |
|   |       | <u>476,321</u> |

## Total asset-backed obligations

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. 0.34%

## Mexico 0.17%

|   |        |               |
|---|--------|---------------|
| Eagle Funding LuxCo SARL 5.50% 8/17/2030                | 18,285 | 18,404        |
| Eagle Funding LuxCo SARL 5.50% 8/17/2030 <sup>(f)</sup> | 10,645 | 10,714        |
| United Mexican States 4.75% 4/27/2032                   | 2,305  | 2,217         |
| United Mexican States 5.375% 3/22/2033                  | 1,295  | 1,269         |
| United Mexican States 3.50% 2/12/2034                   | 1,790  | 1,529         |
| United Mexican States 6.875% 5/13/2037                  | 2,720  | 2,856         |
| United Mexican States 6.625% 1/29/2038                  | 200    | 204           |
| United Mexican States 6.125% 2/9/2038                   | 937    | 914           |
| United Mexican States 7.375% 5/13/2055                  | 4,235  | 4,460         |
| United Mexican States 3.771% 5/24/2061                  | 1,528  | 918           |
|   |        | <u>43,485</u> |

## Canada 0.08%

|  |       |               |
|--|-------|---------------|
| CPPIB Capital, Inc. 2.75% 11/2/2027 <sup>(f)</sup> | 5,914 | 5,812         |
| OMERS Finance Trust 3.50% 4/19/2032 <sup>(f)</sup> | 3,867 | 3,696         |
| OMERS Finance Trust 4.00% 4/19/2052 <sup>(f)</sup> | 3,867 | 3,030         |
| Ontario (Province of) 3.90% 9/4/2030               | 8,228 | 8,185         |
|  |       | <u>20,723</u> |

## Kuwait 0.04%

|   |        |        |
|---|--------|--------|
| Kuwait (State of) 4.652% 10/9/2035 <sup>(f)</sup> | 11,750 | 11,301 |
|---|--------|--------|

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| <b>Peru 0.02%</b>   |                           |                |
| Peru (Republic of) 1.862% 12/1/2032   | USD2,525                  | \$ 2,079       |
| Peru (Republic of) 5.875% 8/8/2054  | 2,310                     | 2,233          |
| Peru (Republic of) 2.78% 12/1/2060  | 3,383                     | 1,793          |
|   |                           | <u>6,105</u>   |
| <b>Panama 0.02%</b>   |                           |                |
| Panama (Republic of) 7.50% 3/1/2031   | 1,765                     | 1,935          |
| Panama (Republic of) 2.252% 9/29/2032   | 4,306                     | 3,547          |
|   |                           | <u>5,482</u>   |
| <b>Qatar 0.01%</b>  |                           |                |
| Qatar (State of) 4.00% 3/14/2029 <sup>(f)</sup>   | 745                       | 736            |
| Qatar (State of) 4.817% 3/14/2049 <sup>(f)</sup>  | 750                       | 663            |
|   |                           | <u>1,399</u>   |
| <b>Chile 0.00%</b>  |                           |                |
| Chile (Republic of) 4.35% 4/13/2031   | 735                       | 722            |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b>  |                           | <u>89,217</u>  |
| <b>Loans 0.13%</b>  |                           |                |
| <b>Communication services 0.04%</b>   |                           |                |
| Connect Finco SARL, Term Loan B, (1-month USD CME Term SOFR + 4.50%) 8.168% 9/27/2029 <sup>(m)(o)</sup>   | 2,338                     | 2,345          |
| CSC Holdings, LLC, Term Loan B, (USD Prime Rate + 1.50%) 8.25% 4/15/2027 <sup>(m)(o)</sup>  | 965                       | 852            |
| Gray Television, Inc., Term Loan B, (3-month USD CME Term SOFR + 5.25%) 8.918% 6/4/2029 <sup>(m)(o)</sup>                                       | 22                        | 22             |
| Ligado Networks, LLC, Term Loan, 17.50% PIK 12/31/2027 <sup>(c)(g)(o)</sup>   | 2,219                     | 2,219          |
| Peroton Corp., Term Loan B, (3-month USD CME Term SOFR + 7.85%) 11.523% 2/1/2029 <sup>(m)(o)</sup>  | 3,850                     | 2,666          |
| Versant Media Group, Inc., Term Loan B, (3-month USD CME Term SOFR + 1.75%) 5.45% 1/30/2031 <sup>(m)(o)</sup>                                   | 1,280                     | 1,281          |
|   |                           | <u>9,385</u>   |
| <b>Financials 0.03%</b>   |                           |                |
| Aero Capital Solutions, Inc., Term Loan, (1-month USD CME Term SOFR + 3.00%) 7.61% 11/17/2029 <sup>(c)(f)(m)(o)</sup>                           | 4,136                     | 4,136          |
| CRC Insurance Group, LLC, Term Loan, (3-month USD CME Term SOFR + 4.75%) 8.45% 5/6/2032 <sup>(m)(o)</sup>                                       | 2,190                     | 2,174          |
| Denali Intermediate Holdings, Inc., Term Loan, (1-month CME Term SOFR + 5.50%) 9.176% 8/26/2032 <sup>(m)(o)</sup>                               | 2,036                     | 2,041          |
|   |                           | <u>8,351</u>   |
| <b>Information technology 0.02%</b>   |                           |                |
| Kaseya, Inc., Term Loan, (3-month USD CME Term SOFR + 5.00%) 8.668% 3/21/2033 <sup>(m)(o)</sup>   | 900                       | 722            |
| Viasat, Inc., Term Loan B, (3-month USD CME Term SOFR + 4.614%) 8.282% 3/2/2029 <sup>(m)(o)</sup>   | 4,021                     | 4,037          |
| Viasat, Inc., Term Loan B, (1-month USD CME Term SOFR + 4.614%) 8.289% 5/30/2030 <sup>(m)(o)</sup>  | 104                       | 104            |
|   |                           | <u>4,863</u>   |
| <b>Consumer staples 0.01%</b>   |                           |                |
| TreeHouse Foods, Inc., Term Loan B, (1-month USD CME Term SOFR + 4.25%) 7.918% 2/11/2033 <sup>(m)(o)</sup>                                      | 2,810                     | 2,803          |
| <b>Health care 0.01%</b>  |                           |                |
| Endo Finance Holdings, Inc., Term Loan B, (3-month USD CME Term SOFR + 3.75%) 7.418% 4/23/2031 <sup>(m)(o)</sup>                                | 2,536                     | 2,525          |
| <b>Consumer discretionary 0.01%</b>   |                           |                |
| Aimbridge Acquisition Co., Inc., Term Loan, (1-month USD CME Term SOFR + 1.614%) 6.00% PIK and 5.282%<br>Cash 3/11/2030 <sup>(c)(g)(m)(o)</sup> | 122                       | 122            |

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

## Loans (continued)

## Consumer discretionary (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Aimbridge Acquisition Co., Inc., Term Loan, (1-month USD CME Term SOFR + 5.614%) 9.29%<br>3/11/2030 <sup>(c)(m)(o)</sup> | USD127                    | \$ 127         |
| Voyager Parent, LLC, Term Loan B, (3-month USD CME Term SOFR + 4.25%) 7.95% 7/1/2032 <sup>(m)(o)</sup>                   | 2,104                     | 2,093          |
|  |                           | <u>2,342</u>   |

## Industrials 0.01%

|   |       |              |
|---|-------|--------------|
| Peraton Corp., Term Loan B, (3-month USD CME Term SOFR + 3.85%) 7.517% 2/1/2028 <sup>(m)(o)</sup> | 2,331 | <u>1,992</u> |
|---|-------|--------------|

## Materials 0.00%

|   |       |               |
|---|-------|---------------|
| Consolidated Energy Finance SA, Term Loan B, (3-month USD CME Term SOFR + 4.75%) 8.414%<br>11/15/2030 <sup>(m)(o)</sup> | 560   | 539           |
| Venator Material, LLC, Term Loan, (USD Prime Rate + 4.00%) 7.00% PIK 7/16/2026 <sup>(c)(g)(m)(o)</sup>                  | 782   | 248           |
| Venator Material, LLC, Term Loan, (3-month USD CME Term SOFR + 8.00%) 7.00% PIK 7/16/2026 <sup>(c)(g)(m)(o)</sup>       | 791   | 250           |
| Venator Material, LLC, Term Loan, (USD-SOFR + 10.00%) 7.00% PIK 10/12/2028 <sup>(c)(g)(i)(m)(o)</sup>                   | 1,349 | 427           |
|   |       | <u>1,464</u>  |
| <b>Total loans</b>  |       | <u>33,725</u> |

## Municipals 0.08%

## Florida 0.03%

|  |       |              |
|--|-------|--------------|
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 1.705% 7/1/2027 | 4,781 | 4,651        |
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 2.154% 7/1/2030 | 4,808 | 4,427        |
|  |       | <u>9,078</u> |

## Illinois 0.01%

|  |       |              |
|--|-------|--------------|
| GO Bonds, Pension Funding, Series 2003, 5.10% 6/1/2033 | 3,224 | <u>3,289</u> |
|--|-------|--------------|

## Ohio 0.02%

|  |       |              |
|--|-------|--------------|
| Cleveland-Cuyahoga Port Auth., Federal Lease Rev. Bonds (VA Cleveland Health Care Center Project), Series<br>2021, 4.425% 5/1/2031 | 4,915 | <u>4,456</u> |
|--|-------|--------------|

## Puerto Rico 0.00%

|  |     |            |
|--|-----|------------|
| GO Taxable Bonds, CAB, Series 2022, 0% 11/1/2051 | 418 | <u>290</u> |
|--|-----|------------|

## Wisconsin 0.02%

|   |       |              |
|---|-------|--------------|
| Public Fin. Auth., Federal Lease Rev. Bonds (Fort Sam Acquisition Fncg.), Series 2022, 4.95% 3/1/2034 | 5,725 | <u>5,643</u> |
|---|-------|--------------|

## Total municipals

|  |  |                  |
|--|--|------------------|
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$7,774,572,000) |  | <u>7,622,992</u> |
|--|--|------------------|

## Investment funds 3.21%

|  |             |                |
|--|-------------|----------------|
| Capital Group Central Corporate Bond Fund <sup>(P)</sup> | 100,765,425 | 844,414        |
| <b>Total investment funds</b> (cost: \$874,489,000)      |             | <u>844,414</u> |

## Short-term securities 7.96%

## Money market investments 6.01%

|   | Shares     |                  |
|---|------------|------------------|
| Capital Group Central Cash Fund 3.71% <sup>(P)(Q)</sup> | 15,814,658 | <u>1,581,308</u> |

## Short-term securities (continued)

| Money market investments purchased with collateral from securities on loan 1.95%                                  | Shares      | Value<br>(000)      |
|---|-------------|---------------------|
| Invesco Short-Term Investments Trust - Government & Agency Portfolio, Institutional Class 3.58% <sup>(a)(r)</sup> | 513,776,889 | \$ 513,777          |
| <b>Total short-term securities</b> (cost: \$2,095,069,000)  |             | <u>2,095,085</u>    |
| <b>Total investment securities 102.85%</b> (cost: \$20,284,141,000)   |             | <u>27,077,869</u>   |
| <b>Other assets less liabilities (2.85)%</b>  |             | <u>(749,605)</u>    |
| <b>Net assets 100.00%</b>   |             | <u>\$26,328,264</u> |

## Futures contracts

| Contracts                                | Type  | Number of<br>contracts | Expiration<br>date | Notional<br>amount<br>(000) | Value and<br>unrealized<br>appreciation<br>(depreciation)<br>at 3/31/2026<br>(000) |
|--|-------|------------------------|--------------------|-----------------------------|--|
| 2 Year U.S. Treasury Note Futures        | Long  | 7,500                  | 7/6/2026           | USD1,555,840                | \$(11,269)   |
| 5 Year U.S. Treasury Note Futures        | Long  | 6,614                  | 7/6/2026           | 715,501                     | (8,397)  |
| 10 Year U.S. Treasury Note Futures       | Long  | 938                    | 6/30/2026          | 104,162                     | (2,047)  |
| 10 Year Ultra U.S. Treasury Note Futures | Short | 651                    | 6/30/2026          | (73,899)                    | 1,038  |
| 20 Year U.S. Treasury Bond Futures       | Long  | 2,833                  | 6/30/2026          | 322,608                     | (8,832)  |
| 30 Year Ultra U.S. Treasury Bond Futures | Short | 732                    | 6/30/2026          | (85,324)                    | 1,871  |
|  |       |                        |                    |                             | <u>\$(27,636)</u>  |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive        |                      | Pay      |                      |                    | Notional<br>amount<br>(000) | Value at<br>3/31/2026<br>(000) | Upfront<br>premium<br>paid<br>(received)<br>(000) | Unrealized<br>appreciation<br>(depreciation)<br>at 3/31/2026<br>(000) |
|----------------|----------------------|----------|----------------------|--------------------|-----------------------------|--------------------------------|---|---|
| Rate           | Payment<br>frequency | Rate     | Payment<br>frequency | Expiration<br>date |                             |                                |   |   |
| U.S. Urban CPI | At maturity          | 2.73%    | At maturity          | 3/5/2027           | USD991,494                  | \$5,262                        | \$-   | \$5,262   |
| SOFR           | Annual               | 3.50061% | Annual               | 11/3/2032          | 74,795                      | 843                            | -   | 843   |
| SOFR           | Annual               | 3.639%   | Annual               | 1/14/2033          | 144,154                     | 551                            | -   | 551   |
| SOFR           | Annual               | 3.6385%  | Annual               | 10/2/2035          | 55,884                      | 854                            | -   | 854   |
| SOFR           | Annual               | 3.6775%  | Annual               | 10/8/2035          | 55,754                      | 684                            | -   | 684   |
| SOFR           | Annual               | 3.66593% | Annual               | 11/3/2035          | 55,430                      | 750                            | -   | 751   |
|                |                      |          |                      |                    |                             | <u>\$8,944</u>                 | <u>\$-</u>  | <u>\$8,945</u>  |

## Credit default swaps

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

| Reference<br>index | Financing<br>rate paid | Payment<br>frequency | Expiration<br>date | Notional<br>amount<br>(000) | Value at<br>3/31/2026<br>(000) | Upfront<br>premium<br>paid<br>(received)<br>(000) | Unrealized<br>appreciation<br>(depreciation)<br>at 3/31/2026<br>(000) |
|--------------------|------------------------|----------------------|--------------------|-----------------------------|--------------------------------|---|---|
| CDX.NA.HY.45       | 5.00%                  | Quarterly            | 12/20/2030         | USD31,521                   | \$(1,661)                      | \$(1,562)   | \$(100)   |
| ITRAXX.EUR.45      | 1.00%                  | Quarterly            | 6/20/2031          | EUR22,330                   | (354)                          | (379)   | 26  |
| CDX.NA.HY.46       | 5.00%                  | Quarterly            | 6/20/2031          | USD13,260                   | (637)                          | (529)   | (108)   |
| CDX.NA.IG.46       | 1.00%                  | Quarterly            | 6/20/2031          | 161,022                     | (2,777)                        | (2,614)   | (163)   |
|                    |                        |                      |                    |                             | <u>\$(5,429)</u>               | <u>\$(5,084)</u>                                  | <u>\$(345)</u>  |

Investments in affiliates <sup>(p)</sup>

|  | Value at<br>1/1/2026<br>(000) | Additions<br>(000) | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2026<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|--|-------------------------------|--------------------|---------------------|---|--|--------------------------------|--|
| <b>Investment funds 3.21%</b>                        |                               |                    |                     |   |  |                                |  |
| Capital Group Central Corporate Bond Fund            | \$ 846,762                    | \$ 9,719           | \$ -                | \$ -                                    | \$(12,067)   | \$ 844,414                     | \$ 9,719                                   |
| <b>Short-term securities 6.01%</b>                   |                               |                    |                     |   |  |                                |  |
| <b>Money market investments 6.01%</b>                |                               |                    |                     |   |  |                                |  |
| Capital Group Central Cash Fund 3.71% <sup>(q)</sup> | 1,004,810                     | 2,027,487          | 1,450,873           | 73                                      | (189)  | 1,581,308                      | 9,846                                      |
| <b>Total 9.22%</b>                                   |                               |                    |                     | <u>\$73</u>                             | <u>\$(12,256)</u>  | <u>\$2,425,722</u>             | <u>\$19,565</u>                            |

Restricted securities <sup>(e)</sup>

|  | Acquisition<br>date(s) | Cost<br>(000)  | Value<br>(000)  | Percent<br>of net<br>assets |
|--|------------------------|----------------|-----------------|-----------------------------|
| Rotech Healthcare, Inc. <sup>(a)(c)</sup>  | 8/22/2014              | \$6,949        | \$12,914        | 0.05%                       |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(c)(g)</sup> | 2/17/2026              | 2,258          | 2,258           | 0.01                        |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(g)</sup>               | 9/29/2025-3/23/2026    | 541            | 601             | 0.00 <sup>(s)</sup>         |
| <b>Total</b>   |                        | <u>\$9,748</u> | <u>\$15,773</u> | <u>0.06%</u>                |

<sup>(a)</sup> Non-income producing.

<sup>(b)</sup> All or a portion of this security was on loan.

<sup>(c)</sup> Value determined using significant unobservable inputs.

<sup>(d)</sup> Amount less than one thousand.

<sup>(e)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

<sup>(f)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$1,460,854,000, which represented 5.55% of the net assets of the fund.

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

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

<sup>(i)</sup> Scheduled interest and/or principal payment was not received.

<sup>(j)</sup> All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$57,748,000, which represented 0.22% of the net assets of the fund.

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

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

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

<sup>(n)</sup> Represents securities transacted on a TBA basis.

<sup>(o)</sup> Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$33,725,000, which represented 0.13% of the net assets of the fund.

<sup>(p)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(q)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(r)</sup> Security purchased with cash collateral from securities on loan.

<sup>(s)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

Assn. = Association

Auth. = Authority

CAB = Capital Appreciation Bonds

CAD = Canadian dollars

CLO = Collateralized Loan Obligations

CME = CME Group

CPI = Consumer Price Index

DAC = Designated Activity Company

Fin. = Finance

Fncg. = Financing

GO = General Obligation

PIK = Payment In Kind

REIT = Real Estate Investment Trust

Rev. = Revenue

SOFR = Secured Overnight Financing Rate

TBA = To be announced

USD = U.S. dollars

UST = U.S. Treasury

# American Funds Global Balanced Fund

Investment portfolio

March 31, 2026

unaudited

## Common stocks 61.95%

### Information technology 12.42%

|  | Shares  | Value<br>(000) |
|--|---------|----------------|
| Taiwan Semiconductor Manufacturing Co., Ltd. | 209,000 | \$11,783       |
| Broadcom, Inc.                               | 37,044  | 11,466         |
| NVIDIA Corp.                                 | 52,686  | 9,188          |
| Microsoft Corp.                              | 23,738  | 8,787          |
| Corning, Inc.                                | 41,736  | 5,675          |
| Apple, Inc.                                  | 13,351  | 3,388          |
| ARM Holdings PLC (ADR) <sup>(a)</sup>        | 9,295   | 1,406          |
| ASML Holding NV                              | 1,052   | 1,392          |
| Applied Materials, Inc.                      | 2,509   | 858            |
| Cisco Systems, Inc.                          | 7,594   | 589            |
| Accenture PLC, Class A                       | 2,486   | 493            |
|  |         | <u>55,025</u>  |

### Industrials 9.58%

|  |         |               |
|--|---------|---------------|
| RTX Corp.  | 39,588  | 7,636         |
| Union Pacific Corp.                                | 17,228  | 4,180         |
| Hitachi, Ltd.                                      | 102,100 | 2,984         |
| BAE Systems PLC                                    | 83,195  | 2,422         |
| General Dynamics Corp.                             | 6,979   | 2,395         |
| Volvo AB, Class B                                  | 68,499  | 2,235         |
| IHI Corp.  | 97,108  | 1,985         |
| Deutsche Post AG                                   | 34,812  | 1,795         |
| TransDigm Group, Inc.                              | 1,528   | 1,771         |
| Waste Management, Inc.                             | 7,316   | 1,681         |
| ITOCHU Corp.                                       | 125,800 | 1,599         |
| Uber Technologies, Inc. <sup>(a)</sup>             | 19,670  | 1,415         |
| Airbus SE, non-registered shares                   | 6,777   | 1,273         |
| Rolls-Royce Holdings PLC                           | 79,763  | 1,218         |
| Bouygues SA  | 13,919  | 803           |
| Komatsu, Ltd.                                      | 20,000  | 785           |
| Caterpillar, Inc.                                  | 963     | 682           |
| Rheinmetall AG, non-registered shares              | 349     | 582           |
| United Rentals, Inc.                               | 784     | 571           |
| Automatic Data Processing, Inc.                    | 2,769   | 563           |
| Bombardier, Inc., Class B <sup>(a)</sup>           | 3,171   | 561           |
| Qantas Airways, Ltd.                               | 93,586  | 550           |
| Ryanair Holdings PLC                               | 18,641  | 528           |
| PACCAR, Inc.                                       | 4,382   | 506           |
| Northrop Grumman Corp.                             | 736     | 502           |
| GFL Environmental, Inc., subordinate voting shares | 11,594  | 484           |
| Safran SA  | 1,295   | 423           |
| Paychex, Inc.                                      | 3,264   | 301           |
|  |         | <u>42,430</u> |

## Common stocks (continued)

| Financials 8.40%                                | Shares    | Value<br>(000) |
|---|-----------|----------------|
| B3 SA - Brasil, Bolsa, Balcao                   | 1,646,179 | \$ 5,848       |
| Banco Bilbao Vizcaya Argentaria SA              | 147,915   | 3,228          |
| Chubb, Ltd.                                     | 9,473     | 3,088          |
| JPMorgan Chase & Co.                            | 9,175     | 2,699          |
| Standard Chartered PLC                          | 111,843   | 2,323          |
| Mizuho Financial Group, Inc.                    | 51,200    | 2,044          |
| ING Groep NV                                    | 69,011    | 1,803          |
| Morgan Stanley                                  | 10,436    | 1,717          |
| Mastercard, Inc., Class A                       | 3,193     | 1,595          |
| Munchener Ruckversicherungs-Gesellschaft AG     | 2,443     | 1,522          |
| Zurich Insurance Group AG                       | 1,952     | 1,392          |
| Banco BPM SpA                                   | 93,125    | 1,301          |
| Aviva PLC                                       | 144,473   | 1,151          |
| BNP Paribas SA                                  | 10,716    | 1,021          |
| Bajaj Finance, Ltd.                             | 109,017   | 959            |
| AlA Group, Ltd.                                 | 71,400    | 802            |
| BlackRock, Inc.                                 | 743       | 715            |
| Samsung Life Insurance Co., Ltd.                | 4,504     | 632            |
| Wells Fargo & Co.                               | 7,601     | 605            |
| PICC Property and Casualty Co., Ltd., Class H   | 304,000   | 560            |
| Hannover Rück SE                                | 1,599     | 495            |
| BPER Banca SpA                                  | 37,578    | 491            |
| U.S. Bancorp                                    | 8,575     | 446            |
| Japan Post Bank Co., Ltd.                       | 25,600    | 421            |
| HDFC Bank, Ltd.                                 | 43,707    | 347            |
|   |           | <u>37,205</u>  |
| <b>Health care 6.26%</b>                        |           |                |
| Eli Lilly and Co.                               | 6,856     | 6,306          |
| Vertex Pharmaceuticals, Inc. <sup>(a)</sup>     | 11,248    | 5,023          |
| Abbott Laboratories                             | 26,601    | 2,731          |
| Gilead Sciences, Inc.                           | 18,416    | 2,566          |
| Daiichi Sankyo Co., Ltd.                        | 108,400   | 1,911          |
| UnitedHealth Group, Inc.                        | 5,993     | 1,622          |
| Sanofi  | 13,546    | 1,306          |
| Alnylam Pharmaceuticals, Inc. <sup>(a)</sup>    | 3,915     | 1,295          |
| Medtronic PLC                                   | 12,876    | 1,116          |
| Stryker Corp.                                   | 3,371     | 1,108          |
| Argenx SE, non-registered shares <sup>(a)</sup> | 1,117     | 814            |
| BioMarin Pharmaceutical, Inc. <sup>(a)</sup>    | 10,659    | 602            |
| AstraZeneca PLC (GBP denominated)               | 2,554     | 499            |
| Molina Healthcare, Inc. <sup>(a)</sup>          | 3,415     | 455            |
| GE HealthCare Technologies, Inc.                | 5,321     | 379            |
|   |           | <u>27,733</u>  |
| <b>Utilities 5.19%</b>                          |           |                |
| Dominion Energy, Inc.                           | 78,546    | 4,856          |
| DTE Energy Co.                                  | 18,554    | 2,713          |
| National Grid PLC                               | 122,615   | 2,067          |
| Power Grid Corp. of India, Ltd.                 | 578,311   | 1,817          |
| Duke Energy Corp.                               | 13,822    | 1,810          |
| Pinnacle West Capital Corp.                     | 15,375    | 1,549          |
| Xcel Energy, Inc.                               | 18,359    | 1,458          |
| E.ON SE   | 65,915    | 1,440          |
| PG&E Corp.                                      | 76,713    | 1,348          |

## Common stocks (continued)

| <b>Utilities (continued)</b>                       | Shares  | Value<br>(000) |
|--|---------|----------------|
| CenterPoint Energy, Inc.                           | 28,980  | \$ 1,251       |
| NextEra Energy, Inc.                               | 13,283  | 1,234          |
| Constellation Energy Corp.                         | 3,259   | 910            |
| Engie SA   | 16,624  | 536            |
|  |         | <u>22,989</u>  |
| <b>Materials 4.84%</b>                             |         |                |
| Grupo Mexico, SAB de CV, Series B                  | 288,029 | 3,084          |
| Vale SA, ordinary nominative shares                | 117,276 | 1,868          |
| Vale SA (ADR), ordinary nominative shares          | 53,750  | 855            |
| Franco-Nevada Corp.                                | 7,415   | 1,832          |
| Franco-Nevada Corp. (CAD denominated)              | 2,941   | 728            |
| Newmont Corp.                                      | 18,774  | 2,032          |
| Lundin Gold, Inc.                                  | 25,212  | 1,927          |
| Anglo American PLC                                 | 43,224  | 1,836          |
| Smurfit Westrock PLC                               | 38,975  | 1,553          |
| Freeport-McMoRan, Inc.                             | 26,142  | 1,537          |
| Linde PLC  | 2,887   | 1,431          |
| Air Products and Chemicals, Inc.                   | 4,491   | 1,305          |
| Southern Copper Corp.                              | 3,930   | 676            |
| Air Liquide SA                                     | 2,371   | 489            |
| Celanese Corp.                                     | 4,289   | 282            |
|  |         | <u>21,435</u>  |
| <b>Energy 4.08%</b>                                |         |                |
| Canadian Natural Resources, Ltd. (CAD denominated) | 205,938 | 10,046         |
| EOG Resources, Inc.                                | 22,072  | 3,191          |
| Shell PLC (GBP denominated)                        | 45,135  | 2,108          |
| Chevron Corp.                                      | 6,609   | 1,367          |
| Expand Energy Corp.                                | 6,745   | 741            |
| Cameco Corp. (CAD denominated)                     | 5,776   | 628            |
|  |         | <u>18,081</u>  |
| <b>Consumer discretionary 3.95%</b>                |         |                |
| Amazon.com, Inc. <sup>(a)</sup>                    | 24,688  | 5,142          |
| Compagnie Generale des Etablissements Michelin     | 82,724  | 2,817          |
| Starbucks Corp.                                    | 23,491  | 2,105          |
| Midea Group Co., Ltd., Class A                     | 161,550 | 1,795          |
| Ferrari NV   | 3,837   | 1,299          |
| Maruti Suzuki India, Ltd.                          | 9,285   | 1,242          |
| Compagnie Financiere Richemont SA, Class A         | 6,428   | 1,145          |
| Royal Caribbean Cruises, Ltd.                      | 3,432   | 944            |
| Viking Holdings, Ltd. <sup>(a)</sup>               | 7,201   | 529            |
| Accor SA   | 9,987   | 478            |
|  |         | <u>17,496</u>  |
| <b>Communication services 3.87%</b>                |         |                |
| Alphabet, Inc., Class A                            | 19,059  | 5,481          |
| Alphabet, Inc., Class C                            | 6,737   | 1,932          |
| AT&T, Inc.   | 136,748 | 3,964          |
| Meta Platforms, Inc., Class A                      | 4,353   | 2,491          |
| Comcast Corp., Class A                             | 40,577  | 1,165          |
| Omnicom Group, Inc.                                | 11,620  | 875            |
| Netflix, Inc. <sup>(a)</sup>                       | 8,833   | 849            |

## Common stocks (continued)

**Communication services (continued)**

|                                    | Shares | Value<br>(000) |
|------------------------------------|--------|----------------|
| SoftBank Group Corp.               | 12,252 | \$ 294         |
| Versant Media Group, Inc., Class A | 1,665  | 62             |
|                                    |        | <u>17,113</u>  |

**Consumer staples 3.04%**

|                                   |         |               |
|-----------------------------------|---------|---------------|
| Philip Morris International, Inc. | 28,228  | 4,667         |
| Imperial Brands PLC               | 105,738 | 4,303         |
| British American Tobacco PLC      | 48,198  | 2,808         |
| Nestle SA                         | 9,665   | 959           |
| Sysco Corp.                       | 10,153  | 724           |
|                                   |         | <u>13,461</u> |

**Real estate 0.32%**

|                                   |        |              |
|-----------------------------------|--------|--------------|
| CTP NV                            | 38,701 | 652          |
| Goodman Logistics (HK), Ltd. REIT | 23,552 | 419          |
| Emaar Development PJSC            | 96,159 | 358          |
|                                   |        | <u>1,429</u> |

**Total common stocks** (cost: \$193,099,000)274,397

## Preferred securities 0.32%

**Financials 0.32%**

|   |         |              |
|---|---------|--------------|
| Itau Unibanco Holding SA (ADR), preferred nominative shares | 166,978 | 1,399        |
| <b>Total preferred securities</b> (cost: \$1,528,000)       |         | <u>1,399</u> |

## Convertible stocks 0.60%

**Utilities 0.33%**

|  |        |       |
|--|--------|-------|
| NextEra Energy, Inc., convertible preferred shares, 7.234% 11/1/2027 | 27,600 | 1,450 |
|--|--------|-------|

**Financials 0.27%**

|   |        |              |
|---|--------|--------------|
| Apollo Global Management, Inc., Class A, cumulative convertible preferred shares, 6.75% 7/31/2026 | 20,865 | 1,220        |
| <b>Total convertible stocks</b> (cost: \$2,894,000)   |        | <u>2,670</u> |

## Bonds, notes &amp; other debt instruments 30.06%

**Bonds & notes of governments & government agencies outside the U.S. 12.48%****Japan 2.27%**

|                                      | Principal amount<br>(000) |       |
|--------------------------------------|---------------------------|-------|
| Japan, Series 150, 0.005% 12/20/2026 | JPY84,950                 | 531   |
| Japan, Series 346, 0.10% 3/20/2027   | 134,150                   | 837   |
| Japan, Series 474, 0.70% 7/1/2027    | 53,050                    | 332   |
| Japan, Series 358, 0.10% 3/20/2030   | 37,400                    | 222   |
| Japan, Series 363, 0.10% 6/20/2031   | 132,850                   | 766   |
| Japan, Series 373, 0.60% 12/20/2033  | 55,750                    | 314   |
| Japan, Series 152, 1.20% 3/20/2035   | 465,250                   | 2,684 |
| Japan, Series 381, 2.10% 12/20/2035  | 120,700                   | 745   |
| Japan, Series 21, 2.30% 12/20/2035   | 48,900                    | 308   |
| Japan, Series 173, 0.40% 6/20/2040   | 50,350                    | 227   |
| Japan, Series 176, 0.50% 3/20/2041   | 152,200                   | 680   |
| Japan, Series 179, 0.50% 12/20/2041  | 50,500                    | 220   |
| Japan, Series 42, 1.70% 3/20/2044    | 86,550                    | 437   |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

| Japan (continued)                  | Principal amount<br>(000) | Value<br>(000) |
|------------------------------------|---------------------------|----------------|
| Japan, Series 192, 2.40% 3/20/2045 | JPY165,550                | \$ 922         |
| Japan, Series 74, 1.00% 3/20/2052  | 84,000                    | 295            |
| Japan, Series 76, 1.40% 9/20/2052  | 41,100                    | 160            |
| Japan, Series 77, 1.60% 12/20/2052 | 76,750                    | 315            |
| Japan, Series 84, 2.10% 9/20/2054  | 9,250                     | 42             |
|                                    |                           | <u>10,037</u>  |

## Germany 1.13%

|   |          |              |
|---|----------|--------------|
| Germany (Federal Republic of) 0% 8/15/2030                  | EUR2,459 | 2,532        |
| Germany (Federal Republic of) 0% 2/15/2032                  | 540      | 532          |
| Germany (Federal Republic of) 1.70% 8/15/2032               | 674      | 730          |
| Germany (Federal Republic of) 2.30% 2/15/2033               | 300      | 335          |
| Germany (Federal Republic of) 1.00% 5/15/2038               | 180      | 163          |
| Germany (Federal Republic of) 0% 8/15/2050                  | 300      | 152          |
| Germany (Federal Republic of) 0% 8/15/2052                  | 80       | 38           |
| Germany (Federal Republic of), Series TWIN, 2.50% 2/15/2035 | 450      | 502          |
|   |          | <u>4,984</u> |

## Supra National 1.07%

|   |           |              |
|---|-----------|--------------|
| Asian Development Bank 6.72% 2/8/2028                                 | INR18,000 | 186          |
| European Bank for Reconstruction and Development 5.25% 1/12/2027      | 10,100    | 105          |
| European Bank for Reconstruction and Development 6.30% 10/26/2027     | 4,300     | 44           |
| European Bank for Reconstruction and Development 6.75% 1/13/2032      | 43,800    | 445          |
| European Investment Bank 0.375% 9/15/2027                             | EUR110    | 123          |
| European Investment Bank 6.95% 3/1/2029                               | INR5,700  | 59           |
| European Investment Bank 0.25% 1/20/2032                              | EUR860    | 851          |
| European Investment Bank 7.40% 10/23/2033                             | INR19,300 | 197          |
| European Investment Bank 2.875% 1/15/2035                             | EUR45     | 51           |
| European Union 2.50% 10/14/2030                                       | 40        | 45           |
| European Union 2.75% 12/13/2032                                       | 70        | 79           |
| European Union 3.375% 10/4/2039                                       | 40        | 44           |
| European Union 3.625% 12/12/2040                                      | 1,475     | 1,667        |
| European Union 4.00% 10/12/2055                                       | 300       | 341          |
| Inter-American Development Bank 7.00% 1/25/2029                       | INR22,000 | 227          |
| International Bank for Reconstruction and Development 6.75% 7/13/2029 | 16,200    | 164          |
| International Finance Corp. 0% 4/26/2052                              | MXN18,660 | 97           |
|   |           | <u>4,725</u> |

## United Kingdom 0.89%

|                                 |        |              |
|---------------------------------|--------|--------------|
| United Kingdom 1.25% 7/22/2027  | GBP410 | 522          |
| United Kingdom 1.00% 1/31/2032  | 750    | 814          |
| United Kingdom 4.25% 6/7/2032   | 785    | 1,024        |
| United Kingdom 3.25% 1/31/2033  | 330    | 401          |
| United Kingdom 3.25% 1/22/2044  | 504    | 501          |
| United Kingdom 1.25% 7/31/2051  | 413    | 229          |
| United Kingdom 4.375% 7/31/2054 | 205    | 226          |
| United Kingdom 2.50% 7/22/2065  | 340    | 236          |
|                                 |        | <u>3,953</u> |

## Italy 0.82%

|                                     |        |       |
|-------------------------------------|--------|-------|
| Italy (Republic of) 1.35% 4/1/2030  | EUR250 | 270   |
| Italy (Republic of) 4.40% 5/1/2033  | 10     | 12    |
| Italy (Republic of) 4.35% 11/1/2033 | 740    | 896   |
| Italy (Republic of) 4.20% 3/1/2034  | 900    | 1,078 |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

| Italy (continued)   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Italy (Republic of) 3.65% 8/1/2035                          | EUR795                    | \$ 907         |
| Italy (Republic of) 4.50% 10/1/2053                         | 210                       | 241            |
| Italy (Republic of) 4.30% 10/1/2054                         | 200                       | 222            |
|   |                           | <u>3,626</u>   |
| <b>South Korea 0.79%</b>                                    |                           |                |
| Korea Development Bank 6.75% 7/1/2030                       | INR10,000                 | 100            |
| South Korea (Republic of), Series 2712, 2.375% 12/10/2027   | KRW348,590                | 224            |
| South Korea (Republic of), Series 3212, 4.25% 12/10/2032    | 1,830,410                 | 1,223          |
| South Korea (Republic of), Series 3512, 3.25% 12/10/2035    | 3,160,140                 | 1,961          |
|   |                           | <u>3,508</u>   |
| <b>China 0.70%</b>  |                           |                |
| Agricultural Development Bank of China 3.75% 1/25/2029      | CNY550                    | 84             |
| China (People's Republic of), Series INBK, 2.62% 6/25/2030  | 4,300                     | 653            |
| China (People's Republic of), Series INBK, 2.27% 5/25/2034  | 2,410                     | 363            |
| China (People's Republic of), Series INBK, 3.00% 10/15/2053 | 360                       | 59             |
| China (People's Republic of), Series INBK, 1.92% 1/15/2055  | 1,520                     | 201            |
| China Development Bank Corp., Series 2004, 3.43% 1/14/2027  | 1,060                     | 156            |
| China Development Bank Corp., Series 2009, 3.39% 7/10/2027  | 8,580                     | 1,272          |
| China Development Bank Corp., Series 1805, 4.88% 2/9/2028   | 2,040                     | 314            |
|   |                           | <u>3,102</u>   |
| <b>France 0.64%</b>   |                           |                |
| French Republic O.A.T. 0.75% 2/25/2028                      | EUR410                    | 456            |
| French Republic O.A.T. 0% 11/25/2030                        | 1,320                     | 1,324          |
| French Republic O.A.T. 2.00% 11/25/2032                     | 610                       | 648            |
| French Republic O.A.T. 3.25% 5/25/2045                      | 160                       | 161            |
| French Republic O.A.T. 3.75% 5/25/2056                      | 225                       | 229            |
|   |                           | <u>2,818</u>   |
| <b>Hungary 0.63%</b>  |                           |                |
| Hungary (Republic of) 3.00% 8/21/2030                       | HUF548,270                | 1,398          |
| Hungary (Republic of) 4.50% 5/27/2032                       | 336,000                   | 880            |
| Hungary (Republic of) 3.00% 4/25/2041                       | 195,300                   | 370            |
| Magyar Export-Import Bank 6.00% 5/16/2029                   | EUR100                    | 121            |
|   |                           | <u>2,769</u>   |
| <b>Spain 0.55%</b>  |                           |                |
| Spain (Kingdom of) 0% 1/31/2027                             | 335                       | 379            |
| Spain (Kingdom of) 0.80% 7/30/2027                          | 490                       | 553            |
| Spain (Kingdom of) 0.50% 10/31/2031                         | 165                       | 166            |
| Spain (Kingdom of) 3.15% 4/30/2033                          | 317                       | 365            |
| Spain (Kingdom of) 3.55% 10/31/2033                         | 370                       | 436            |
| Spain (Kingdom of) 3.25% 4/30/2034                          | 120                       | 138            |
| Spain (Kingdom of) 3.45% 10/31/2034                         | 240                       | 279            |
| Spain (Kingdom of) 3.30% 4/30/2036                          | 90                        | 102            |
|   |                           | <u>2,418</u>   |
| <b>Australia 0.52%</b>                                      |                           |                |
| Australia (Commonwealth of), Series 157, 1.50% 6/21/2031    | AUD465                    | 274            |
| Australia (Commonwealth of), Series 166, 3.00% 11/21/2033   | 725                       | 442            |
| Australia (Commonwealth of), Series 167, 3.75% 5/21/2034    | 905                       | 577            |
| Australia (Commonwealth of), Series 144, 3.75% 4/21/2037    | 129                       | 80             |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Australia (continued)</b>                                   |                           |                |
| New South Wales Treasury Corp. 4.25% 2/20/2036                 | AUD340                    | \$ 211         |
| Treasury Corp. of Victoria 5.50% 9/15/2039                     | 714                       | 471            |
| Treasury Corp. of Victoria 3.625% 9/29/2040                    | EUR200                    | 226            |
|  |                           | <u>2,281</u>   |
| <b>Brazil 0.43%</b>  |                           |                |
| Brazil (Federative Republic of) 10.00% 1/1/2029                | BRL2,230                  | 397            |
| Brazil (Federative Republic of) 10.00% 1/1/2031                | 1,142                     | 193            |
| Brazil (Federative Republic of) 10.00% 1/1/2035                | 6,188                     | 973            |
| Brazil (Federative Republic of) 6.00% 8/15/2040 <sup>(b)</sup> | 232                       | 40             |
| Brazil (Federative Republic of) 6.00% 8/15/2050 <sup>(b)</sup> | 1,680                     | 278            |
| Brazil (Federative Republic of) 6.00% 8/15/2060 <sup>(b)</sup> | 233                       | 38             |
|  |                           | <u>1,919</u>   |
| <b>Czech Republic 0.40%</b>                                    |                           |                |
| Czech Republic, Series 154, 4.50% 11/11/2032                   | CZK38,160                 | <u>1,780</u>   |
| <b>Greece 0.30%</b>  |                           |                |
| Greece (Hellenic Republic of) 3.875% 6/15/2028                 | EUR65                     | 77             |
| Greece (Hellenic Republic of) 1.50% 6/18/2030                  | 90                        | 97             |
| Greece (Hellenic Republic of) 1.75% 6/18/2032                  | 530                       | 559            |
| Greece (Hellenic Republic of) 3.375% 6/16/2036                 | 540                       | 599            |
|  |                           | <u>1,332</u>   |
| <b>Peru 0.25%</b>  |                           |                |
| Peru (Republic of) 7.60% 8/12/2039                             | PEN3,705                  | <u>1,102</u>   |
| <b>Canada 0.21%</b>  |                           |                |
| Canada (Government of) 3.50% 3/1/2028                          | CAD1,119                  | 814            |
| Canada (Government) 1.50% 12/1/2031                            | 60                        | 39             |
| Nova Scotia (Province of) 3.15% 12/1/2051                      | 170                       | 93             |
|  |                           | <u>946</u>     |
| <b>Republic of Austria 0.14%</b>                               |                           |                |
| Austria (Republic of) 0% 2/20/2031                             | EUR500                    | 502            |
| Austria (Republic of) 2.90% 2/20/2034                          | 120                       | 136            |
|  |                           | <u>638</u>     |
| <b>Belgium 0.12%</b>   |                           |                |
| Belgium (Kingdom of), Series 97, 3.00% 6/22/2033               | 270                       | 307            |
| Belgium (Kingdom of), Series 106, 3.40% 6/22/2036              | 185                       | 210            |
|  |                           | <u>517</u>     |
| <b>Indonesia 0.10%</b>   |                           |                |
| Indonesia (Republic of), Series FR87, 6.50% 2/15/2031          | IDR1,253,000              | 73             |
| Indonesia (Republic of), Series FR96, 7.00% 2/15/2033          | 2,543,000                 | 151            |
| Indonesia (Republic of), Series FR100, 6.625% 2/15/2034        | 1,026,000                 | 60             |
| Indonesia (Republic of), Series 103, 6.75% 7/15/2035           | 2,889,000                 | 169            |
|  |                           | <u>453</u>     |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Portugal 0.07%</b>  |                           |                |
| Portugal (Republic of), Series 11Y, 0.475% 10/18/2030            | EUR50                     | \$ 52          |
| Portugal (Republic of), Series 10Y, 3.25% 6/13/2036              | 175                       | 199            |
| Portugal (Republic of), Series 15Y, 3.375% 6/15/2040             | 5                         | 6              |
| Portugal (Republic of), Series 30Y, 3.625% 6/12/2054             | 70                        | 75             |
|  |                           | <u>332</u>     |
| <b>Mexico 0.06%</b>  |                           |                |
| United Mexican States 6.125% 2/9/2038                            | USD200                    | 195            |
| United Mexican States, Series M, 8.00% 7/31/2053                 | MXN881                    | 41             |
| United Mexican States, Series S, 4.00% 10/29/2054 <sup>(b)</sup> | 552                       | 27             |
|  |                           | <u>263</u>     |
| <b>Malaysia 0.05%</b>  |                           |                |
| Malaysia (Federation of), Series 0124, 4.054% 4/18/2039          | MYR601                    | 150            |
| Malaysia (Federation of), Series 0221, 4.417% 9/30/2041          | 180                       | 47             |
| Malaysia (Federation of), Series 0417, 4.895% 5/8/2047           | 93                        | 26             |
|  |                           | <u>223</u>     |
| <b>Panama 0.05%</b>  |                           |                |
| Panama (Republic of) 6.40% 2/14/2035                             | USD200                    | <u>208</u>     |
| <b>Thailand 0.05%</b>  |                           |                |
| Export-Import Bank of Thailand 5.354% 5/16/2029                  | 200                       | <u>205</u>     |
| <b>Ireland 0.04%</b>   |                           |                |
| Ireland (Republic of) 2.60% 10/18/2034                           | EUR100                    | 111            |
| Ireland (Republic of) 3.00% 10/18/2043                           | 80                        | 86             |
|  |                           | <u>197</u>     |
| <b>Saudi Arabia 0.04%</b>  |                           |                |
| Saudi Arabia (Kingdom of) 4.875% 1/12/2036 <sup>(c)</sup>        | USD200                    | <u>195</u>     |
| <b>Estonia 0.04%</b>   |                           |                |
| Estonia (Republic of) 3.25% 1/17/2034                            | EUR160                    | <u>182</u>     |
| <b>Bulgaria 0.03%</b>  |                           |                |
| Bulgaria (Republic of) 4.50% 1/27/2033                           | 120                       | <u>146</u>     |
| <b>Philippines 0.03%</b>   |                           |                |
| Philippines (Republic of) 0.875% 5/17/2027                       | 110                       | <u>124</u>     |
| <b>Netherlands 0.03%</b>   |                           |                |
| Netherlands (Kingdom of the) 5.50% 1/15/2028                     | 100                       | <u>121</u>     |
| <b>Poland 0.02%</b>  |                           |                |
| Poland (Republic of), Series 1029, 2.75% 10/25/2029              | PLN410                    | <u>103</u>     |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

| Chile 0.01%  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Chile (Republic of) 4.70% 9/1/2030   | CLP55,000                 | \$ 58          |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b>   |                           | <u>55,265</u>  |
| <b>Corporate bonds and notes 6.16%</b>   |                           |                |
| <b>Financials 1.70%</b>  |                           |                |
| 200 Park Funding Trust 5.74% 2/15/2055 <sup>(c)</sup>  | USD100                    | 96             |
| AlA Group, Ltd. 0.88% 9/9/2033 (5-year EUR Mid-Swap + 1.10% on 9/9/2028) <sup>(d)</sup>  | EUR230                    | 250            |
| AlB Group PLC 5.75% 2/16/2029 (1-year EUR Mid-Swap + 2.85% on 2/16/2028) <sup>(d)</sup>  | 100                       | 120            |
| Banco de Sabadell SA 5.25% 2/7/2029 (1-year EUR Mid-Swap + 2.40% on 2/7/2028) <sup>(d)</sup>   | 100                       | 119            |
| Banco de Sabadell, SA 5.125% 6/27/2034 (5-year EUR Mid-Swap + 2.40% on 6/7/2029) <sup>(d)</sup>  | 100                       | 119            |
| Barclays PLC 7.09% 11/6/2029 (1-year GBP-OIS SONIO/N + 2.553% on 11/6/2028) <sup>(d)</sup>   | GBP100                    | 138            |
| Barclays PLC 4.616% 3/26/2037 (5-year EUR Mid-Swap + 2.05% on 3/26/2032) <sup>(d)</sup>  | EUR235                    | 273            |
| BBVA Bancomer SA 5.125% 1/18/2033 (5-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 1/17/2028) <sup>(d)</sup>           | USD200                    | 195            |
| BBVA Bancomer SA 8.45% 6/29/2038 (5-year UST Yield Curve Rate T Note Constant Maturity + 4.661% on 6/29/2033) <sup>(d)</sup>           | 200                       | 215            |
| BPCE SA 4.50% 1/13/2033  | EUR100                    | 118            |
| BPCE SA 5.417% 1/13/2037 (USD-SOFR + 1.568% on 1/13/2036) <sup>(c)(d)</sup>  | USD250                    | 244            |
| Brown & Brown, Inc. 5.55% 6/23/2035  | 7                         | 7              |
| CaixaBank SA 6.208% 1/18/2029 (USD-SOFR + 2.70% on 1/18/2028) <sup>(c)(d)</sup>  | 200                       | 205            |
| CaixaBank SA 4.375% 8/8/2036 (5-year EUR-ICE Swap EURIBOR + 1.95% on 8/8/2031) <sup>(d)</sup>  | EUR200                    | 233            |
| Chubb INA Holdings, LLC 3.35% 5/3/2026   | USD10                     | 10             |
| Chubb INA Holdings, LLC 4.35% 11/3/2045  | 20                        | 17             |
| Citigroup, Inc. 4.542% 9/19/2030 (USD-SOFR + 1.338% on 9/19/2029) <sup>(d)</sup>   | 70                        | 70             |
| Corebridge Financial, Inc. 3.90% 4/5/2032  | 59                        | 55             |
| Deutsche Bank AG 2.311% 11/16/2027 (USD-SOFR + 1.219% on 11/16/2026) <sup>(d)</sup>  | 160                       | 158            |
| Deutsche Bank AG 1.75% 11/19/2030 (3-month EUR-EURIBOR + 2.05% on 11/19/2029) <sup>(d)</sup>   | EUR200                    | 215            |
| DNB Bank ASA 4.00% 8/17/2027 (1-year GBP-GILT + 2.15% on 8/17/2026) <sup>(d)</sup>   | GBP100                    | 132            |
| Goldman Sachs Group, Inc. 5.727% 4/25/2030 (USD-SOFR + 1.265% on 4/25/2029) <sup>(d)</sup>   | USD135                    | 139            |
| Goldman Sachs Group, Inc. 4.516% 1/21/2032 (USD-SOFR + 0.96% on 1/21/2031) <sup>(d)</sup>  | 125                       | 123            |
| Goldman Sachs Group, Inc. 1.992% 1/27/2032 (USD-SOFR + 1.09% on 1/27/2031) <sup>(d)</sup>  | 85                        | 75             |
| Goldman Sachs Group, Inc. 5.065% 1/21/2037 (USD-SOFR + 1.19% on 1/21/2036) <sup>(d)</sup>  | 160                       | 156            |
| HSBC Holdings PLC 7.39% 11/3/2028 (USD-SOFR + 7.39% on 11/3/2027) <sup>(d)</sup>   | 360                       | 375            |
| HSBC Holdings PLC 4.619% 11/6/2031 (USD-SOFR + 1.19% on 11/6/2030) <sup>(d)</sup>  | 200                       | 197            |
| HSBC Holdings PLC 7.399% 11/13/2034 (USD-SOFR + 3.02% on 11/13/2033) <sup>(d)</sup>  | 290                       | 321            |
| ING Groep NV 5.25% 11/14/2033 (3-month EUR-EURIBOR + 2.15% on 11/14/2032) <sup>(d)</sup>   | EUR100                    | 124            |
| Intesa Sanpaolo SpA 4.271% 11/14/2036 (5-year EUR Mid-Swap + 1.95% on 11/14/2031) <sup>(d)</sup>                                       | 200                       | 230            |
| JPMorgan Chase & Co. 4.603% 10/22/2030 (USD-SOFR + 1.04% on 10/22/2029) <sup>(d)</sup>   | USD85                     | 85             |
| JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>(d)</sup>  | 280                       | 247            |
| JPMorgan Chase & Co. 5.572% 4/22/2036 (USD-SOFR + 1.68% on 4/22/2035) <sup>(d)</sup>   | 220                       | 227            |
| JPMorgan Chase & Co. 4.81% 10/22/2036 (USD-SOFR + 1.19% on 10/22/2035) <sup>(d)</sup>  | 110                       | 107            |
| JPMorgan Chase & Co. 4.898% 1/22/2037 (USD-SOFR + 1.07% on 1/22/2036) <sup>(d)</sup>   | 25                        | 24             |
| KfW 2.375% 6/29/2029   | EUR40                     | 46             |
| Mastercard, Inc. 2.00% 11/18/2031  | USD102                    | 90             |
| Mizuho Financial Group, Inc. 5.778% 7/6/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.65% on 7/6/2028) <sup>(d)</sup> | 294                       | 302            |
| Morgan Stanley 5.656% 4/18/2030 (USD-SOFR + 1.26% on 4/18/2029) <sup>(d)</sup>   | 150                       | 154            |
| Morgan Stanley 4.356% 10/22/2031 (USD-SOFR + 1.074% on 10/22/2030) <sup>(d)</sup>  | 185                       | 181            |
| Morgan Stanley 4.493% 1/16/2032 (USD-SOFR + 0.95% on 1/16/2031) <sup>(d)</sup>   | 25                        | 25             |
| NatWest Group PLC 0.78% 2/26/2030 (3-month EUR-EURIBOR + 0.949% on 2/26/2029) <sup>(d)</sup>   | EUR175                    | 187            |
| New York Life Insurance Co. 3.75% 5/15/2050 <sup>(c)</sup>   | USD23                     | 17             |
| PNC Financial Services Group, Inc. 6.875% 10/20/2034 (USD-SOFR + 2.284% on 10/20/2033) <sup>(d)</sup>                                  | 65                        | 72             |
| PNC Financial Services Group, Inc. 5.676% 1/22/2035 (USD-SOFR + 1.902% on 1/22/2034) <sup>(d)</sup>                                    | 25                        | 26             |
| PT Bank Negara Indonesia (Persero) Tbk 5.28% 4/5/2029  | 280                       | 284            |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Standard Chartered PLC 5.244% 5/13/2031 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on 5/13/2030) <sup>(c)(d)</sup> | USD330                    | \$ 335         |
| Sumisho Air Lease Corp. 4.50% 3/24/2029 <sup>(c)</sup>  | 95                        | 94             |
| Sumisho Air Lease Corp. 4.85% 3/24/2031 <sup>(c)</sup>  | 45                        | 44             |
| Toronto-Dominion Bank (The) 4.808% 6/3/2030   | 75                        | 76             |
| Wells Fargo & Co. 3.90% 7/22/2032 (3-month EUR-EURIBOR + 1.22% on 7/22/2031) <sup>(d)(e)</sup>  | EUR150                    | 175            |
|   |                           | <u>7,527</u>   |

## Communication services 0.80%

|  |          |              |
|--|----------|--------------|
| America Movil, SAB de CV, 10.125% 1/22/2029              | MXN9,100 | 521          |
| America Movil, SAB de CV, 9.50% 1/27/2031                | 2,000    | 112          |
| America Movil, SAB de CV, 10.30% 1/30/2034               | 2,000    | 115          |
| AT&T, Inc. 2.75% 6/1/2031                                | USD165   | 151          |
| AT&T, Inc. 5.20% 11/18/2033                              | GBP100   | 129          |
| AT&T, Inc. 2.55% 12/1/2033                               | USD64    | 54           |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(c)</sup>         | 400      | 343          |
| CCO Holdings, LLC 7.375% 2/1/2036 <sup>(c)</sup>         | 340      | 339          |
| Charter Communications Operating, LLC 6.55% 6/1/2034     | 28       | 29           |
| Charter Communications Operating, LLC 5.85% 12/1/2035    | 219      | 215          |
| Charter Communications Operating, LLC 4.80% 3/1/2050     | 53       | 39           |
| Charter Communications Operating, LLC 5.25% 4/1/2053     | 64       | 50           |
| Charter Communications Operating, LLC 6.70% 12/1/2055    | 47       | 45           |
| Comcast Corp. 3.55% 5/1/2028                             | 70       | 69           |
| Comcast Corp. 0.25% 9/14/2029                            | EUR250   | 260          |
| Deutsche Telekom International Finance BV 9.25% 6/1/2032 | USD45    | 55           |
| Orange 3.625% 11/16/2031                                 | EUR100   | 116          |
| Orange 5.625% 1/23/2034                                  | GBP90    | 121          |
| T-Mobile USA, Inc. 2.05% 2/15/2028                       | USD200   | 192          |
| T-Mobile USA, Inc. 3.15% 2/11/2032                       | EUR100   | 112          |
| T-Mobile USA, Inc. 5.15% 4/15/2034                       | USD115   | 116          |
| Verizon Communications, Inc. 0.375% 3/22/2029            | EUR140   | 149          |
| Verizon Communications, Inc. 2.355% 3/15/2032            | USD100   | 87           |
| Verizon Communications, Inc. 0.75% 3/22/2032             | EUR100   | 97           |
|  |          | <u>3,516</u> |

## Utilities 0.77%

|  |        |     |
|--|--------|-----|
| Alfa Transmisora De Energia SA 4.55% 9/27/2051   | USD196 | 149 |
| Amprion Gmbh 3.971% 9/22/2032  | EUR300 | 351 |
| CMS Energy Corp. 3.00% 5/15/2026   | USD180 | 180 |
| Duke Energy Corp. 3.75% 4/1/2031   | EUR100 | 115 |
| Electricite de France SA 4.25% 1/25/2032   | 100    | 119 |
| Electricite de France SA 4.00% 5/7/2037  | 100    | 113 |
| Electricite de France SA 2.625% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 2.86% on 6/1/2028) <sup>(d)</sup> | 200    | 225 |
| Electricite de France SA 7.50% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 4.86% on 12/6/2028) <sup>(d)</sup> | 200    | 247 |
| Enel Finance International NV 2.125% 7/12/2028 <sup>(c)</sup>  | USD200 | 190 |
| Enfragen Energia Sur SA 5.375% 12/30/2030  | 200    | 182 |
| Engie SA 7.00% 10/30/2028  | GBP50  | 69  |
| Exelon Corp. 3.40% 4/15/2026   | USD75  | 75  |
| Interstate Power and Light Co. 2.30% 6/1/2030  | 50     | 46  |
| NextEra Energy Capital Holdings, Inc. 3.624% 2/10/2034   | EUR100 | 113 |
| NGG Finance PLC, junior subordinated, 2.125% 9/5/2082 (5-year EUR Mid-Swap + 2.532% on 9/5/2027) <sup>(d)</sup>              | 100    | 114 |
| Pacific Gas and Electric Co. 6.15% 1/15/2033   | USD78  | 82  |

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

## Corporate bonds and notes (continued)

## Utilities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Pacific Gas and Electric Co. 6.00% 8/15/2035       | USD120                    | \$ 124         |
| Pacific Gas and Electric Co. 4.95% 7/1/2050        | 120                       | 100            |
| Pacific Gas and Electric Co. 3.50% 8/1/2050        | 137                       | 91             |
| Public Service Co. of Colorado 2.70% 1/15/2051     | 125                       | 74             |
| Severn Trent Utilities Finance PLC 3.875% 8/4/2035 | EUR100                    | 113            |
| Southern California Edison Co. 5.45% 3/1/2035      | USD90                     | 90             |
| Southern California Edison Co. 6.20% 9/15/2055     | 35                        | 35             |
| SP Transmission PLC 2.00% 11/13/2031               | GBP100                    | 112            |
| TenneT Netherlands BV 3.25% 4/1/2036               | EUR100                    | 115            |
| Xcel Energy, Inc. 3.35% 12/1/2026                  | USD200                    | 199            |
|  |                           | <u>3,423</u>   |

## Energy 0.70%

|  |          |              |
|--|----------|--------------|
| Ecopetrol SA 8.625% 1/19/2029                                  | 125      | 132          |
| Empresa Nacional del Petroleo 5.95% 7/30/2034 <sup>(c)</sup>   | 200      | 202          |
| Enterprise Products Operating, LLC 4.95% 2/15/2035             | 25       | 25           |
| GreenSaif Pipelines Bidco SARL 5.853% 2/23/2036 <sup>(c)</sup> | 225      | 226          |
| Petroleos Mexicanos 7.47% 11/12/2026                           | MXN2,587 | 143          |
| Petroleos Mexicanos 6.84% 1/23/2030                            | USD2,125 | 2,131        |
| Petroleos Mexicanos 6.95% 1/28/2060                            | 80       | 63           |
| Raizen Fuels Finance SA 6.45% 3/5/2034 <sup>(c)(f)</sup>       | 200      | 110          |
| TotalEnergies Capital SA 5.488% 4/5/2054                       | 85       | 82           |
|  |          | <u>3,114</u> |

## Consumer discretionary 0.62%

|   |        |              |
|---|--------|--------------|
| Amazon.com, Inc. 4.55% 3/13/2033                                  | 77     | 76           |
| BMW International Investment BV 4.75% 9/4/2030                    | GBP100 | 131          |
| Ford Motor Credit Co., LLC 3.622% 7/27/2028                       | EUR200 | 229          |
| Ford Motor Credit Co., LLC 5.73% 9/5/2030                         | USD790 | 790          |
| Ford Motor Credit Co., LLC 5.42% 4/9/2031                         | 200    | 197          |
| Ford Motor Credit Co., LLC 4.087% 2/17/2033                       | EUR115 | 128          |
| Ford Motor Credit Co., LLC 6.50% 2/7/2035                         | USD200 | 202          |
| General Motors Financial Co., Inc. 3.70% 7/14/2031 <sup>(e)</sup> | EUR135 | 154          |
| General Motors Financial Co., Inc. 5.90% 1/7/2035                 | USD140 | 143          |
| Hyundai Capital America 1.50% 6/15/2026 <sup>(c)</sup>            | 100    | 99           |
| Hyundai Capital America 2.875% 6/26/2028                          | EUR100 | 113          |
| Hyundai Capital America 5.10% 6/24/2030 <sup>(c)</sup>            | USD72  | 73           |
| Hyundai Capital America 4.50% 9/18/2030 <sup>(c)</sup>            | 100    | 98           |
| McDonalds Corp. 1.60% 3/15/2031 <sup>(e)</sup>                    | EUR100 | 105          |
| Sands China, Ltd. 4.375% 6/18/2030                                | USD200 | 193          |
|   |        | <u>2,731</u> |

## Industrials 0.47%

|  |        |     |
|--|--------|-----|
| Boeing Co. (The) 6.298% 5/1/2029                                     | 95     | 100 |
| Boeing Co. (The) 6.528% 5/1/2034                                     | 604    | 658 |
| Canadian Pacific Railway Co. 3.00% 12/2/2041                         | 42     | 31  |
| Canadian Pacific Railway Co. 3.10% 12/2/2051                         | 129    | 85  |
| Carrier Global Corp. 2.493% 2/15/2027                                | 7      | 7   |
| CSX Corp. 3.80% 4/15/2050  | 6      | 5   |
| CSX Corp. 2.50% 5/15/2051  | 75     | 44  |
| Eaton Capital Unlimited Co. 3.802% 5/21/2036                         | EUR100 | 114 |
| GE Capital International Funding Co. Unlimited Co. 4.418% 11/15/2035 | USD200 | 192 |
| Lima Metro Line 2 Finance, Ltd. 5.875% 7/5/2034 <sup>(c)</sup>       | 75     | 76  |
| MISC Capital Two (Labuan), Ltd. 3.75% 4/6/2027 <sup>(c)</sup>        | 200    | 198 |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| RTX Corp. 4.125% 11/16/2028               | USD100                    | \$ 100         |
| RTX Corp. 6.10% 3/15/2034                 | 55                        | 59             |
| RTX Corp. 4.50% 6/1/2042                  | 70                        | 62             |
| Tyco Electronics Group SA 4.875% 2/9/2036 | 210                       | 207            |
| Veralto Corp. 4.15% 9/19/2031             | EUR100                    | 117            |
| Veralto Corp. 5.45% 9/18/2033             | USD40                     | 41             |
|   |                           | <u>2,096</u>   |

## Health care 0.34%

|  |        |              |
|--|--------|--------------|
| AbbVie, Inc. 5.05% 3/15/2034                             | 25     | 25           |
| AbbVie, Inc. 4.75% 3/15/2036                             | 18     | 18           |
| AbbVie, Inc. 5.35% 3/15/2044                             | 25     | 24           |
| AbbVie, Inc. 5.40% 3/15/2054                             | 25     | 24           |
| AbbVie, Inc. 5.50% 3/15/2064                             | 25     | 24           |
| Amgen, Inc. 2.20% 2/21/2027                              | 200    | 196          |
| Amgen, Inc. 4.20% 3/1/2033                               | 200    | 193          |
| Amgen, Inc. 5.65% 3/2/2053                               | 300    | 291          |
| Baxter International, Inc. 5.65% 12/15/2035              | 30     | 29           |
| Bristol-Myers Squibb Co. 5.55% 2/22/2054                 | 60     | 58           |
| CVS Health Corp. 5.40% 6/1/2029                          | 125    | 128          |
| GE HealthCare Technologies, Inc. 4.80% 8/14/2029         | 33     | 33           |
| Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033 | 107    | 107          |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053 | 21     | 20           |
| Stryker Corp. 5.20% 2/10/2035                            | 10     | 10           |
| Takeda Pharmaceutical Co., Ltd. 2.25% 11/21/2026         | EUR100 | 115          |
| UnitedHealth Group, Inc. 4.00% 5/15/2029                 | USD150 | 149          |
| UnitedHealth Group, Inc. 5.625% 7/15/2054                | 65     | 62           |
|  |        | <u>1,506</u> |

## Consumer staples 0.32%

|  |        |              |
|--|--------|--------------|
| Altria Group, Inc. 2.20% 6/15/2027                 | EUR170 | 195          |
| BAT Capital Corp. 3.215% 9/6/2026                  | USD62  | 62           |
| BAT Capital Corp. 3.557% 8/15/2027                 | 105    | 104          |
| BAT Capital Corp. 3.462% 9/6/2029                  | 75     | 72           |
| BAT Capital Corp. 5.625% 8/15/2035                 | 243    | 250          |
| Campbell's Co. (The) 4.75% 3/23/2035               | 47     | 43           |
| Coca-Cola Co. 4.65% 8/14/2034                      | 61     | 61           |
| Coca-Cola Co. 3.75% 8/15/2053                      | EUR125 | 130          |
| Mars, Inc. 5.20% 3/1/2035 <sup>(c)</sup>           | USD105 | 106          |
| Minerva Luxembourg SA 8.875% 9/13/2033             | 200    | 214          |
| Philip Morris International, Inc. 4.00% 10/29/2030 | 60     | 59           |
| Philip Morris International, Inc. 5.75% 11/17/2032 | 110    | 116          |
|  |        | <u>1,412</u> |

## Materials 0.26%

|   |        |              |
|---|--------|--------------|
| Braskem Netherlands Finance BV 4.50% 1/31/2030  | 220    | 103          |
| Braskem Netherlands Finance BV 8.50% 1/12/2031  | 400    | 190          |
| Nickel Industries, Ltd. 9.00% 9/30/2030 <sup>(c)</sup>  | 200    | 200          |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(d)(g)</sup>    | 282    | 277          |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(c)(d)(g)</sup> | 47     | 47           |
| Vale Overseas, Ltd. 3.75% 7/8/2030  | 94     | 90           |
| Verallia SAS 3.875% 11/4/2032   | EUR200 | 220          |
|   |        | <u>1,127</u> |

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

## Corporate bonds and notes (continued)

## Information technology 0.12%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Amphenol Corp. 3.125% 6/16/2032               | EUR100                    | \$ 112         |
| Broadcom, Inc. 4.00% 4/15/2029 <sup>(c)</sup> | USD21                     | 21             |
| Broadcom, Inc. 4.15% 11/15/2030               | 30                        | 30             |
| Broadcom, Inc. 3.469% 4/15/2034               | 123                       | 111            |
| Oracle Corp. 2.65% 7/15/2026                  | 216                       | 215            |
| Oracle Corp. 5.20% 9/26/2035                  | 57                        | 53             |
|   |                           | <u>542</u>     |

## Real estate 0.06%

|   |        |            |
|---|--------|------------|
| American Tower Corp. 0.875% 5/21/2029                 | EUR130 | 138        |
| Equinix Europe 2 Financing Corp., LLC 5.50% 6/15/2034 | USD100 | 102        |
| Essex Portfolio, LP 3.375% 4/15/2026                  | 40     | 40         |
|   |        | <u>280</u> |

## Total corporate bonds and notes

27,274

## U.S. Treasury bonds &amp; notes 5.82%

## U.S. Treasury 5.33%

|   |       |               |
|---|-------|---------------|
| U.S. Treasury 4.50% 4/15/2027                 | 1,160 | 1,169         |
| U.S. Treasury 3.75% 4/30/2027                 | 950   | 950           |
| U.S. Treasury 3.75% 6/30/2027                 | 1,510 | 1,509         |
| U.S. Treasury 4.00% 6/30/2028 <sup>(h)</sup>  | 4,234 | 4,253         |
| U.S. Treasury 4.625% 9/30/2028                | 1,875 | 1,911         |
| U.S. Treasury 4.125% 3/31/2029                | 822   | 829           |
| U.S. Treasury 3.50% 9/30/2029                 | 755   | 746           |
| U.S. Treasury 4.00% 2/28/2030                 | 1,094 | 1,098         |
| U.S. Treasury 4.00% 5/31/2030                 | 1,090 | 1,094         |
| U.S. Treasury 3.875% 6/30/2030                | 2,117 | 2,114         |
| U.S. Treasury 3.50% 11/30/2030                | 210   | 206           |
| U.S. Treasury 2.875% 5/15/2032                | 306   | 286           |
| U.S. Treasury 4.625% 2/15/2035 <sup>(h)</sup> | 1,544 | 1,584         |
| U.S. Treasury 4.25% 5/15/2035                 | 326   | 325           |
| U.S. Treasury 4.00% 11/15/2035                | 2,540 | 2,478         |
| U.S. Treasury 1.875% 2/15/2041                | 285   | 198           |
| U.S. Treasury 2.25% 5/15/2041                 | 873   | 636           |
| U.S. Treasury 2.875% 11/15/2046               | 200   | 146           |
| U.S. Treasury 1.25% 5/15/2050                 | 1,155 | 548           |
| U.S. Treasury 1.375% 8/15/2050                | 570   | 279           |
| U.S. Treasury 2.375% 5/15/2051                | 510   | 319           |
| U.S. Treasury 2.00% 8/15/2051                 | 560   | 319           |
| U.S. Treasury 4.00% 11/15/2052                | 270   | 232           |
| U.S. Treasury 3.625% 2/15/2053                | 149   | 120           |
| U.S. Treasury 4.25% 8/15/2054                 | 320   | 287           |
|   |       | <u>23,636</u> |

## U.S. Treasury inflation-protected securities 0.49%

|   |     |              |
|---|-----|--------------|
| U.S. Treasury Inflation-Protected Security 0.375% 7/15/2027 <sup>(b)</sup>  | 377 | 377          |
| U.S. Treasury Inflation-Protected Security 2.375% 10/15/2028 <sup>(b)</sup> | 697 | 722          |
| U.S. Treasury Inflation-Protected Security 1.00% 2/15/2049 <sup>(b)</sup>   | 271 | 192          |
| U.S. Treasury Inflation-Protected Security 2.375% 2/15/2055 <sup>(b)</sup>  | 933 | 866          |
|   |     | <u>2,157</u> |

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

25,793

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

## Mortgage-backed obligations 4.82%

## Federal agency mortgage-backed obligations 3.10%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Fannie Mae Pool #CB1373 2.00% 8/1/2051 <sup>(i)</sup>   | USD480                    | \$387          |
| Fannie Mae Pool #FS4191 5.50% 3/1/2053 <sup>(i)</sup>   | 212                       | 215            |
| Fannie Mae Pool #BW9648 3.50% 7/1/2053 <sup>(i)</sup>   | 85                        | 78             |
| Fannie Mae Pool #CB7104 5.50% 9/1/2053 <sup>(i)</sup>   | 306                       | 311            |
| Fannie Mae Pool #MA5191 6.00% 11/1/2053 <sup>(i)</sup>  | 354                       | 363            |
| Fannie Mae Pool #MA5217 6.50% 12/1/2053 <sup>(i)</sup>  | 11                        | 11             |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>(i)</sup>   | 18                        | 18             |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>(i)</sup>   | 13                        | 13             |
| Fannie Mae Pool #MA5295 6.00% 3/1/2054 <sup>(i)</sup>   | 609                       | 621            |
| Fannie Mae Pool #FS8131 5.50% 6/1/2054 <sup>(i)</sup>   | 87                        | 88             |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(i)</sup>   | 64                        | 66             |
| Fannie Mae Pool #DB8491 5.50% 7/1/2054 <sup>(i)</sup>   | 463                       | 467            |
| Fannie Mae Pool #FS8467 5.50% 7/1/2054 <sup>(i)</sup>   | 172                       | 175            |
| Fannie Mae Pool #CB8842 5.50% 7/1/2054 <sup>(i)</sup>   | 130                       | 131            |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(i)</sup>   | 27                        | 28             |
| Fannie Mae Pool #CB8858 6.00% 7/1/2054 <sup>(i)</sup>   | 22                        | 23             |
| Fannie Mae Pool #DB7783 5.50% 8/1/2054 <sup>(i)</sup>   | 81                        | 81             |
| Fannie Mae Pool #FS8758 6.00% 8/1/2054 <sup>(i)</sup>   | 68                        | 70             |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(i)</sup>   | 64                        | 66             |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(i)</sup>   | 5                         | 6              |
| Fannie Mae Pool #DC0495 5.50% 9/1/2054 <sup>(i)</sup>   | 295                       | 297            |
| Fannie Mae Pool #MA5470 5.50% 9/1/2054 <sup>(i)</sup>   | 2                         | 2              |
| Fannie Mae Pool #MA5471 6.00% 9/1/2054 <sup>(i)</sup>   | 471                       | 480            |
| Fannie Mae Pool #FS8866 6.00% 9/1/2054 <sup>(i)</sup>   | 80                        | 82             |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(i)</sup>   | 12                        | 13             |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(i)</sup>  | 10                        | 10             |
| Fannie Mae Pool #DC7042 4.50% 12/1/2054 <sup>(i)</sup>  | 257                       | 249            |
| Fannie Mae Pool #MA5552 5.00% 12/1/2054 <sup>(i)</sup>  | 13                        | 13             |
| Fannie Mae Pool #DD0782 5.50% 3/1/2055 <sup>(i)</sup>   | 39                        | 39             |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(i)</sup>   | 33                        | 34             |
| Fannie Mae Pool #MA5699 5.00% 5/1/2055 <sup>(i)</sup>   | 96                        | 94             |
| Fannie Mae Pool #MA5734 5.00% 6/1/2055 <sup>(i)</sup>   | 49                        | 48             |
| Fannie Mae Pool #MA5737 6.50% 6/1/2055 <sup>(i)</sup>   | 37                        | 38             |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(i)</sup>   | 220                       | 221            |
| Fannie Mae Pool #DF7614 6.50% 12/1/2055 <sup>(i)</sup>  | 81                        | 85             |
| Freddie Mac Pool #RA5155 2.00% 5/1/2051 <sup>(i)</sup>  | 318                       | 257            |
| Freddie Mac Pool #QC5000 2.00% 7/1/2051 <sup>(i)</sup>  | 342                       | 276            |
| Freddie Mac Pool #SL1880 6.50% 11/1/2053 <sup>(i)</sup> | 12                        | 12             |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(i)</sup>  | 425                       | 428            |
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>(i)</sup>  | 182                       | 183            |
| Freddie Mac Pool #RJ1768 5.50% 6/1/2054 <sup>(i)</sup>  | 39                        | 40             |
| Freddie Mac Pool #RJ1779 6.00% 6/1/2054 <sup>(i)</sup>  | 75                        | 77             |
| Freddie Mac Pool #RJ1963 5.50% 7/1/2054 <sup>(i)</sup>  | 34                        | 34             |
| Freddie Mac Pool #RJ1975 6.00% 7/1/2054 <sup>(i)</sup>  | 97                        | 100            |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(i)</sup>  | 60                        | 61             |
| Freddie Mac Pool #RJ1964 6.00% 7/1/2054 <sup>(i)</sup>  | 49                        | 51             |
| Freddie Mac Pool #SD8453 5.50% 8/1/2054 <sup>(i)</sup>  | 20                        | 20             |
| Freddie Mac Pool #SD8462 5.50% 9/1/2054 <sup>(i)</sup>  | 5                         | 5              |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(i)</sup>  | 100                       | 103            |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(i)</sup>  | 70                        | 72             |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(i)</sup>  | 69                        | 72             |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(i)</sup>  | 47                        | 48             |
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(i)</sup> | 30                        | 30             |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(i)</sup> | 60                        | 61             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD8491 5.00% 12/1/2054 <sup>(i)</sup>           | USD200                    | \$ 198         |
| Freddie Mac Pool #QX1414 5.50% 12/1/2054 <sup>(i)</sup>           | 51                        | 51             |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(i)</sup>           | 1                         | 1              |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(i)</sup>            | 285                       | 300            |
| Freddie Mac Pool #SD8501 7.00% 1/1/2055 <sup>(i)</sup>            | 157                       | 165            |
| Freddie Mac Pool #SD8515 5.50% 3/1/2055 <sup>(i)</sup>            | 130                       | 131            |
| Freddie Mac Pool #SL1094 5.00% 4/1/2055 <sup>(i)</sup>            | 43                        | 42             |
| Freddie Mac Pool #SD8532 5.00% 5/1/2055 <sup>(i)</sup>            | 87                        | 86             |
| Freddie Mac Pool #RQ0012 5.00% 6/1/2055 <sup>(i)</sup>            | 232                       | 229            |
| Freddie Mac Pool #SL4069 7.00% 6/1/2055 <sup>(i)</sup>            | 350                       | 368            |
| Freddie Mac Pool #RQ0026 5.00% 7/1/2055 <sup>(i)</sup>            | 591                       | 583            |
| Freddie Mac Pool #RQ0043 7.00% 8/1/2055 <sup>(i)</sup>            | 771                       | 811            |
| Freddie Mac Pool #RJ6300 6.50% 1/1/2056 <sup>(i)</sup>            | 9                         | 9              |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(i)(j)</sup> | 105                       | 84             |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(i)(j)</sup> | 1,961                     | 1,798          |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(i)(j)</sup> | 825                       | 779            |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(i)(j)</sup> | 128                       | 124            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(i)(j)</sup> | 101                       | 82             |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(i)(j)</sup> | 1,106                     | 1,043          |
|   |                           | <u>13,737</u>  |

## Collateralized mortgage-backed obligations (privately originated) 0.84%

|  |     |     |
|--|-----|-----|
| Cascade Funding Mortgage Trust, Series 2024-HB15, Class A, 4.00% 8/25/2034 <sup>(c)(i)(k)</sup>  | 61  | 61  |
| Connecticut Avenue Securities Trust, Series 2023-R04, Class 1M1, (30-day Average USD-SOFR + 2.30%) 5.962%<br>5/25/2043 <sup>(c)(i)(k)</sup>                  | 114 | 116 |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1, (30-day Average USD-SOFR + 1.90%) 5.562%<br>6/25/2043 <sup>(c)(i)(k)</sup>                  | 48  | 48  |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M1, (30-day Average USD-SOFR + 1.70%) 5.362%<br>7/25/2043 <sup>(c)(i)(k)</sup>                  | 28  | 29  |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M2, (30-day Average USD-SOFR + 1.80%) 5.462%<br>1/25/2044 <sup>(c)(i)(k)</sup>                  | 55  | 55  |
| Connecticut Avenue Securities Trust, Series 2024-R04, Class 1M1, (30-day Average USD-SOFR + 1.10%) 4.762%<br>5/25/2044 <sup>(c)(i)(k)</sup>                  | 18  | 18  |
| Connecticut Avenue Securities Trust, Series 2024-R04, Class 1M2, (30-day Average USD-SOFR + 1.65%) 5.312%<br>5/25/2044 <sup>(c)(i)(k)</sup>                  | 121 | 121 |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1A1, (30-day Average USD-SOFR + 1.00%) 4.662%<br>2/25/2045 <sup>(c)(i)(k)</sup>                  | 19  | 19  |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1M1, (30-day Average USD-SOFR + 1.15%) 4.812%<br>2/25/2045 <sup>(c)(i)(k)</sup>                  | 27  | 27  |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1A1, (30-day Average USD-SOFR + 0.95%) 4.612%<br>2/25/2046 <sup>(c)(i)(k)</sup>                  | 396 | 398 |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1M1, (30-day Average USD-SOFR + 1.05%) 4.712%<br>2/25/2046 <sup>(c)(i)(k)</sup>                  | 311 | 312 |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2025-DNA1, Class A1, (30-day Average<br>USD-SOFR + 0.95%) 4.612% 1/25/2045 <sup>(c)(i)(k)</sup> | 21  | 21  |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2026-DNA1, Class A1, (30-day Average<br>USD-SOFR + 0.85%) 4.512% 2/25/2046 <sup>(c)(i)(k)</sup> | 233 | 233 |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2026-DNA1, Class M1, (30-day Average<br>USD-SOFR + 1.00%) 4.662% 2/25/2046 <sup>(c)(i)(k)</sup> | 167 | 167 |
| GCAT Trust, Series 2024-NQM2, Class A1, 6.085% 6/25/2059 (7.359% on 5/1/2028) <sup>(c)(d)(i)</sup>   | 167 | 169 |
| MFRA Trust, Series 2024-NQM3, Class A1, 5.722% 12/25/2069 (6.722% on 12/1/2028) <sup>(c)(d)(i)</sup>   | 93  | 93  |
| MFRA Trust, Series 2025-NQM3, Class A1, 5.261% 8/25/2070 (6.261% on 7/1/2029) <sup>(c)(d)(i)</sup>   | 92  | 92  |
| New York Mortgage Trust, Series 2024-CP1, Class A1, 3.75% 2/25/2068 <sup>(c)(i)(k)</sup>   | 80  | 74  |
| Onslow Bay Financial, LLC, Series 2026-R1, Class A1, 4.884% 1/25/2063 <sup>(c)(i)(k)</sup>   | 241 | 239 |

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

## Mortgage-backed obligations (continued)

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

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Onslow Bay Financial, LLC, Series 2024-NQM5, Class A1, 5.988% 1/25/2064 (6.988% on 3/1/2028) <sup>(c)(d)(i)</sup>                            | USD62                     | \$ 62          |
| Onslow Bay Financial, LLC, Series 2024-NQM7, Class A1, 6.243% 3/25/2064 (7.243% on 4/1/2028) <sup>(c)(d)(i)</sup>                            | 123                       | 124            |
| Onslow Bay Financial, LLC, Series 2025-NQM3, Class A1, 5.648% 12/1/2064 (6.648% on 2/1/2029) <sup>(c)(d)(i)</sup>                            | 163                       | 164            |
| Onslow Bay Financial, LLC, Series 2025-NQM1, Class A1, 5.547% 12/25/2064 (6.547% on 12/1/2028) <sup>(c)(d)(i)</sup>                          | 178                       | 179            |
| Starwood Mortgage Residential Trust, Series 2025-SFR5, Class A, (1-month USD CME Term SOFR + 1.45%)<br>5.123% 2/17/2042 <sup>(c)(i)(k)</sup> | 100                       | 100            |
| Verus Securitization Trust, Series 2026-R1, Class A1, 4.832% 10/25/2067 (5.832% on 1/1/2030) <sup>(c)(d)(i)</sup>                            | 98                        | 97             |
| Verus Securitization Trust, Series 2024-4, Class A1, 6.218% 6/25/2069 (7.218% on 5/1/2028) <sup>(c)(d)(i)</sup>                              | 178                       | 180            |
| Verus Securitization Trust, Series 2024-4, Class A2, 6.572% 6/25/2069 (7.572% on 5/1/2028) <sup>(c)(d)(i)</sup>                              | 89                        | 90             |
| Verus Securitization Trust, Series 2024-9, Class A1, 5.438% 11/25/2069 <sup>(c)(i)(k)</sup>  | 76                        | 76             |
| Verus Securitization Trust, Series 2025-7, Class A1, 5.129% 8/25/2070 (6.129% on 8/1/2029) <sup>(c)(d)(i)</sup>                              | 113                       | 113            |
| Verus Securitization Trust, Series 2026-2, Class A1, 4.59% 2/25/2071 <sup>(c)(i)(k)</sup>  | 249                       | 247            |
|  |                           | <u>3,724</u>   |

## Commercial mortgage-backed securities 0.67%

|   |     |              |
|---|-----|--------------|
| BMO Mortgage Trust, Series 2024-5C8, Class AS, 5.94% 12/15/2057 <sup>(i)(k)</sup>   | 55  | 57           |
| BX Trust, Series 2025-BIO3, Class A, 6.138% 2/10/2042 <sup>(c)(i)</sup>   | 140 | 142          |
| BX Trust, Series 2025-ARIA, Class A, 5.12% 12/13/2042 <sup>(c)(i)(k)</sup>  | 335 | 337          |
| BX Trust, Series 2025-VOLT, Class A, (1-month USD CME Term SOFR + 1.70%) 5.373% 12/15/2044 <sup>(c)(i)(k)</sup>                                 | 298 | 297          |
| Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.36% 7/10/2028 <sup>(c)(i)(k)</sup>  | 100 | 103          |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(c)(i)(k)</sup>  | 135 | 138          |
| Ellington Financial Mortgage Trust, Series 2026-NQM1, Class A1, 4.771% 2/25/2071 <sup>(c)(i)(k)</sup>   | 195 | 193          |
| Fontainebleau Miami Beach Trust, Series 2024-FBLU, Class A, (1-month USD CME Term SOFR + 1.45%) 5.123%<br>12/15/2039 <sup>(c)(i)(k)</sup>       | 24  | 24           |
| Hawaii Hotel Trust, Series 2025-MAUI, Class A, (1-month USD CME Term SOFR + 1.393%) 5.065%<br>3/15/2042 <sup>(c)(i)(k)</sup>                    | 100 | 100          |
| Houston Galleria Mall Trust, Series 2025-HGLR, Class A, 5.644% 2/5/2045 <sup>(c)(i)(k)</sup>  | 157 | 161          |
| HTL Commercial Mortgage Trust, Series 2024-T53, Class A, 6.072% 5/10/2039 <sup>(c)(i)(k)</sup>  | 100 | 101          |
| Hudson Yards Mortgage Trust, Series 2025-SPRL, Class A, 5.649% 1/13/2040 <sup>(c)(i)(k)</sup>   | 131 | 134          |
| INTOWN Mortgage Trust, Series 2025-STAY, Class A, (1-month USD CME Term SOFR + 1.35%) 5.023%<br>3/15/2042 <sup>(c)(i)(k)</sup>                  | 295 | 295          |
| KSL Commercial Mortgage Trust, Series 2024-HT2, Class A, (1-month USD CME Term SOFR + 1.542%) 5.215%<br>12/15/2039 <sup>(c)(i)(k)</sup>         | 127 | 127          |
| Multifamily Connecticut Avenue Securities, Series 2024-01, Class M7, (30-day Average USD-SOFR + 2.75%)<br>6.412% 7/25/2054 <sup>(c)(i)(k)</sup> | 50  | 51           |
| NYC Commercial Mortgage Trust, Series 2025-28L, Class A, 4.824% 11/5/2038 <sup>(c)(i)(k)</sup>  | 128 | 127          |
| SWCH Commercial Mortgage Trust, Series 2025-DATA, Class A, (1-month USD CME Term SOFR + 1.443%)<br>5.115% 2/15/2042 <sup>(c)(i)(k)</sup>        | 555 | 549          |
|   |     | <u>2,936</u> |

## Other mortgage-backed securities 0.21%

|  |        |               |
|--|--------|---------------|
| Nykredit Realkredit AS, Series 01E, 1.50% 10/1/2037 <sup>(i)</sup> | DKK388 | 55            |
| Nykredit Realkredit AS, Series 01E, 1.50% 10/1/2040 <sup>(i)</sup> | 1,035  | 144           |
| Nykredit Realkredit AS, Series 01E, 0.50% 10/1/2043 <sup>(i)</sup> | 4,848  | 611           |
| Nykredit Realkredit AS, Series 01E, 0.50% 10/1/2050 <sup>(i)</sup> | 434    | 49            |
| Nykredit Realkredit AS, Series CCE, 1.00% 10/1/2050 <sup>(i)</sup> | 525    | 63            |
| Realkredit Danmark AS 1.00% 10/1/2053 <sup>(i)</sup>               | 174    | 20            |
|  |        | <u>942</u>    |
| <b>Total mortgage-backed obligations</b>                           |        | <u>21,339</u> |

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

**Asset-backed obligations 0.75%****Other asset-backed securities 0.39%**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Apollo Aviation Securitization Equity Trust, Series 2025-3A, Class A, 5.243% 2/16/2050 <sup>(c)(i)</sup> | USD318                    | \$ 314         |
| Castlelake Aircraft Securitization Trust, Series 2025-1A, Class A, 5.783% 2/15/2050 <sup>(c)(i)</sup>    | 91                        | 92             |
| NMEF Funding, LLC, Series 2025-A, Class A2, 4.72% 7/15/2032 <sup>(c)(i)</sup>                            | 64                        | 64             |
| OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class A, 6.27% 6/17/2031 <sup>(c)(i)</sup>        | 208                       | 210            |
| OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class B, 7.15% 6/17/2031 <sup>(c)(i)</sup>        | 100                       | 100            |
| Pagaya AI Debt Selection Trust, Series 2026-R1, Class A, 4.714% 12/15/2033 <sup>(c)(i)</sup>             | 259                       | 259            |
| PEAC Solutions Receivables, LLC, Series 2025-1A, Class A2, 4.94% 10/20/2028 <sup>(c)(i)</sup>            | 70                        | 71             |
| PK ALIFT Loan Funding, Series 2026-1, Class A, 4.614% 9/15/2043 <sup>(c)(i)</sup>                        | 250                       | 247            |
| SCF Equipment Trust, LLC, Series 2025-1A, Class A3, 5.11% 11/21/2033 <sup>(c)(i)</sup>                   | 231                       | 235            |
| U.S. Bank NA, Series 2025-SUP1, Class B, 5.582% 2/25/2032 <sup>(c)(i)</sup>                              | 134                       | 135            |
|  |                           | <u>1,727</u>   |

**Auto loan 0.14%**

|   |     |            |
|---|-----|------------|
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5.20% 10/20/2027 <sup>(c)(i)</sup> | 125 | 125        |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>(c)(i)</sup> | 148 | 152        |
| Hertz Vehicle Financing, LLC, Series 2025-1A, Class A, 4.91% 9/25/2029 <sup>(c)(i)</sup>                | 100 | 101        |
| Huntington National Bank (The), Series 2026-1, Class B1, 4.503% 2/20/2034 <sup>(c)(i)</sup>             | 250 | 250        |
| Securitized Term Auto Receivables Trust, Series 2025-A, Class B, 5.038% 7/25/2031 <sup>(c)(i)</sup>     | 9   | 9          |
|   |     | <u>637</u> |

**Credit card 0.12%**

|  |     |            |
|--|-----|------------|
| Imprint Payments Credit Card Master Trust, Series 2025-A, Class A, 4.84% 9/15/2029 <sup>(c)(i)</sup> | 100 | 100        |
| Mission Lane Credit Card Master Trust, Series 2024-A, Class A1, 6.20% 8/15/2029 <sup>(c)(i)</sup>    | 113 | 113        |
| Mission Lane Credit Card Master Trust, Series 2024-A, Class B, 6.59% 8/15/2029 <sup>(c)(i)</sup>     | 100 | 100        |
| Mission Lane Credit Card Master Trust, Series 2025-C, Class A, 4.78% 12/16/2030 <sup>(c)(i)</sup>    | 100 | 100        |
| Mission Lane Credit Card Master Trust, Series 2025-B, Class A, 5.06% 9/15/2031 <sup>(c)(i)</sup>     | 100 | 101        |
|  |     | <u>514</u> |

**Collateralized loan obligations 0.09%**

|   |     |            |
|---|-----|------------|
| 522 Funding CLO, Ltd., Series 2019-5A, Class AR2, (3-month USD CME Term SOFR + 1.02%) 4.68%<br>4/15/2035 <sup>(c)(i)(k)</sup>   | 250 | 250        |
| Steele Creek CLO, Ltd., Series 2019-2A, Class ARR, (3-month USD CME Term SOFR + 1.00%) 4.672%<br>7/15/2032 <sup>(c)(i)(k)</sup> | 138 | 138        |
|   |     | <u>388</u> |

**Student loan 0.01%**

|   |    |    |
|---|----|----|
| SMB Private Education Loan Trust, Series 2023-C, Class A1B, (30-day Average USD-SOFR + 1.55%)<br>5.222% 11/15/2052 <sup>(c)(i)(k)</sup> | 57 | 58 |
|---|----|----|

**Total asset-backed obligations****Municipals 0.03%****Ohio 0.02%**

|  |     |    |
|--|-----|----|
| Turnpike and Infrastructure Commission, Turnpike Rev. Ref. Bonds (Infrastructure Projects), Series 2020-A, 3.216%<br>2/15/2048 | 100 | 73 |
|--|-----|----|

**Texas 0.01%**

|   |    |    |
|---|----|----|
| Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B, 3.236%<br>10/1/2052 | 80 | 56 |
|---|----|----|

**Total municipals****Total bonds, notes & other debt instruments (cost: \$138,405,000)**

|  |  |                |
|--|--|----------------|
|  |  | <u>129</u>     |
|  |  | <u>133,124</u> |

| Investment funds 0.96%                                   | Shares  | Value (000) |
|--|---------|-------------|
| Capital Group Central Corporate Bond Fund <sup>(1)</sup> | 505,710 | \$ 4,238    |

Short-term securities 6.78%

Money market investments 6.78%

|  |         |                  |
|--|---------|------------------|
| Capital Group Central Cash Fund 3.71% <sup>(1)(m)</sup>          | 300,282 | 30,025           |
| <b>Total short-term securities</b> (cost: \$30,025,000)          |         | 30,025           |
| <b>Total options purchased (equity style)</b> (cost: \$ 17,000)  |         | 12               |
| <b>Total investment securities 100.67%</b> (cost: \$369,984,000) |         | 445,865          |
| <b>Total options written</b> † 0.00% (premium received: \$7,000) |         | (4)              |
| <b>Other assets less liabilities (0.67)%</b>                     |         | (2,953)          |
| <b>Net assets 100.00%</b>  |         | <u>\$442,908</u> |

\* Options purchased (equity style)

Options on foreign currencies

| Description                      | Counterparty   | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|----------------------------------|----------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Call</b>                      |                |                 |                |                       |                          |
| EUR/USD Foreign Currency Options | JPMorgan Chase | 6/8/2026        | USD1.19        | EUR2,345              | \$12                     |

† Options written (equity style)

Options on foreign currencies

| Description                      | Counterparty   | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|----------------------------------|----------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Call</b>                      |                |                 |                |                       |                          |
| EUR/USD Foreign Currency Options | JPMorgan Chase | 6/8/2026        | USD1.21        | EUR(2,345)            | \$(4)                    |

Options purchased (futures style)

Options on futures

| Description                       | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------------------------|---------------------|-----------------|----------------|-----------------------|---|
| <b>Call</b>                       |                     |                 |                |                       |   |
| 2 Year Euro-Schatz Futures Option | 137                 | 4/24/2026       | EUR106.30      | EUR13,700             | \$(27)  |

## Options written (futures style)

## Options on futures

| Description                       | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------------------------|---------------------|-----------------|----------------|-----------------------|---|
| <b>Call</b>                       |                     |                 |                |                       |   |
| 2 Year Euro-Schatz Futures Option | (137)               | 4/24/2026       | EUR107.00      | EUR(13,700)           | \$5   |

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 3 Month CORRA Futures                    | Long  | 43                  | 6/17/2026       | USD7,551              | \$ 23   |
| 3 Month CORRA Futures                    | Short | 4                   | 9/16/2026       | (702)                 | 1   |
| 2 Year Italy Government Bond Futures     | Long  | 40                  | 6/10/2026       | 4,894                 | (71)  |
| 2 Year Euro-Schatz Futures               | Short | 24                  | 6/10/2026       | (2,934)               | 13  |
| 2 Year Canadian Government Bond Futures  | Long  | 11                  | 6/30/2026       | 832                   | (6)   |
| 2 Year U.S. Treasury Note Futures        | Long  | 116                 | 7/6/2026        | 24,064                | (136)   |
| 5 Year Euro-Bobl Futures                 | Short | 11                  | 6/10/2026       | (1,468)               | 8   |
| 5 Year Canadian Government Bond Futures  | Long  | 13                  | 6/30/2026       | 1,061                 | (15)  |
| 5 Year U.S. Treasury Note Futures        | Long  | 150                 | 7/6/2026        | 16,227                | (183)   |
| 10 Year Italy Government Bond Futures    | Long  | 2                   | 6/10/2026       | 269                   | (7)   |
| 10 Year French Government Bond Futures   | Short | 3                   | 6/10/2026       | (412)                 | 15  |
| 10 Year Euro-Bund Futures                | Short | 30                  | 6/10/2026       | (4,348)               | 93  |
| 10 Year Australian Treasury Bond Futures | Short | 6                   | 6/15/2026       | (446)                 | 3   |
| 10 Year Japanese Government Bond Futures | Long  | 1                   | 6/22/2026       | 821                   | (10)  |
| 10 Year U.S. Treasury Note Futures       | Long  | 27                  | 6/30/2026       | 2,998                 | (56)  |
| 10 Year Ultra U.S. Treasury Note Futures | Long  | 2                   | 6/30/2026       | 227                   | — <sup>(n)</sup>  |
| 10 Year UK Gilt Futures                  | Long  | 1                   | 6/30/2026       | 116                   | (4)   |
| 10 Year Canadian Government Bond Futures | Short | 13                  | 6/30/2026       | (1,121)               | 12  |
| 20 Year U.S. Treasury Bond Futures       | Long  | 13                  | 6/30/2026       | 1,480                 | (48)  |
| 30 Year Euro-Buxl Futures                | Short | 1                   | 6/10/2026       | (127)                 | 3   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 20                  | 6/30/2026       | 2,331                 | (49)  |
|  |       |                     |                 |                       | <u>\$(414)</u>  |

## Forward currency contracts

| Contract amount          |                     |  |  | Counterparty    | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------------------|--|--|-----------------|-----------------|---|
| Currency purchased (000) | Currency sold (000) |  |  |                 |                 |   |
| USD 336                  | SEK 3,030           |  |  | Bank of America | 4/1/2026        | \$ 15   |
| USD 154                  | MXN 2,660           |  |  | UBS AG          | 4/1/2026        | 6   |
| SEK 3,030                | USD 317             |  |  | HSBC Bank       | 4/1/2026        | 3   |
| MXN 2,660                | USD 147             |  |  | UBS AG          | 4/1/2026        | 2   |
| USD 220                  | EUR 190             |  |  | Citibank        | 4/1/2026        | — <sup>(n)</sup>  |
| USD 1,519                | EUR 1,325           |  |  | Citibank        | 4/1/2026        | (12)  |

## Forward currency contracts (continued)

| Contract amount          |                     |                         |                 |  | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------------------|-------------------------|-----------------|--|---|
| Currency purchased (000) | Currency sold (000) | Counterparty            | Settlement date |  |   |
| EUR 1,515                | USD 1,792           | JPMorgan Chase          | 4/1/2026        |  | \$(41)  |
| USD 390                  | GBP 290             | Citibank                | 4/2/2026        |  | 7   |
| USD 334                  | GBP 250             | Goldman Sachs           | 4/2/2026        |  | 3   |
| GBP 540                  | USD 712             | Goldman Sachs           | 4/2/2026        |  | 3   |
| TRY 460                  | USD 10              | JPMorgan Chase          | 4/2/2026        |  | _(n)  |
| USD 10                   | TRY 460             | JPMorgan Chase          | 4/2/2026        |  | _(n)  |
| USD 331                  | JPY 52,000          | Citibank                | 4/6/2026        |  | 3   |
| USD 217                  | EUR 185             | Goldman Sachs           | 4/9/2026        |  | 3   |
| EUR 210                  | USD 248             | Citibank                | 4/9/2026        |  | (5)   |
| USD 1,111                | INR 102,200         | HSBC Bank               | 4/10/2026       |  | 22  |
| USD 3,629                | KRW 5,435,410       | Standard Chartered Bank | 4/10/2026       |  | 15  |
| INR 102,200              | USD 1,079           | Citibank                | 4/10/2026       |  | 10  |
| USD 456                  | IDR 7,740,641       | Citibank                | 4/10/2026       |  | _(n)  |
| USD 78                   | COP 300,000         | Morgan Stanley          | 4/10/2026       |  | (4)   |
| USD 720                  | CHF 550             | Morgan Stanley          | 4/13/2026       |  | 31  |
| USD 4,214                | GBP 3,166           | BNP Paribas             | 4/13/2026       |  | 23  |
| USD 927                  | MXN 16,460          | Morgan Stanley          | 4/13/2026       |  | 10  |
| EUR 1,234                | GBP 1,075           | RBC Capital Markets     | 4/13/2026       |  | 5   |
| USD 166                  | CLP 150,170         | Morgan Stanley          | 4/13/2026       |  | 3   |
| USD 94                   | SEK 870             | Citibank                | 4/13/2026       |  | 2   |
| USD 125                  | SGD 160             | Citibank                | 4/13/2026       |  | 1   |
| GBP 180                  | USD 238             | Morgan Stanley          | 4/13/2026       |  | _(n)  |
| USD 67                   | NOK 651             | HSBC Bank               | 4/13/2026       |  | _(n)  |
| USD 105                  | PLN 390             | Citibank                | 4/13/2026       |  | _(n)  |
| NZD 47                   | USD 28              | Citibank                | 4/13/2026       |  | (1)   |
| ZAR 12,300               | USD 735             | JPMorgan Chase          | 4/13/2026       |  | (9)   |
| CLP 725,715              | USD 795             | Citibank                | 4/13/2026       |  | (11)  |
| USD 2,994                | AUD 4,271           | Morgan Stanley          | 4/14/2026       |  | 48  |
| USD 1,006                | CAD 1,375           | Standard Chartered Bank | 4/14/2026       |  | 17  |
| USD 2,053                | EUR 1,760           | Goldman Sachs           | 4/14/2026       |  | 17  |
| USD 488                  | AUD 694             | RBC Capital Markets     | 4/14/2026       |  | 9   |
| EUR 191                  | CAD 300             | HSBC Bank               | 4/14/2026       |  | 5   |
| CNH 1,850                | USD 268             | UBS AG                  | 4/14/2026       |  | 1   |
| USD 140                  | EUR 120             | RBC Capital Markets     | 4/14/2026       |  | 1   |
| USD 603                  | EUR 520             | Citibank                | 4/14/2026       |  | 1   |
| EUR 120                  | USD 138             | Citibank                | 4/14/2026       |  | 1   |
| GBP 50                   | USD 67              | RBC Capital Markets     | 4/14/2026       |  | (1)   |
| EUR 795                  | USD 931             | Morgan Stanley          | 4/14/2026       |  | (11)  |
| USD 4,724                | CNH 32,597          | JPMorgan Chase          | 4/14/2026       |  | (14)  |
| USD 8,854                | JPY 1,391,925       | RBC Capital Markets     | 4/15/2026       |  | 71  |
| USD 1,553                | CZK 32,706          | JPMorgan Chase          | 4/15/2026       |  | 12  |
| USD 698                  | CZK 14,610          | Goldman Sachs           | 4/15/2026       |  | 9   |
| EUR 810                  | USD 936             | JPMorgan Chase          | 4/15/2026       |  | 1   |
| USD 77                   | ILS 240             | Goldman Sachs           | 4/15/2026       |  | 1   |
| USD 93                   | EUR 80              | Goldman Sachs           | 4/15/2026       |  | _(n)  |
| USD 93                   | EUR 80              | UBS AG                  | 4/15/2026       |  | _(n)  |
| JPY 38,480               | USD 242             | Citibank                | 4/15/2026       |  | _(n)  |
| CAD 238                  | EUR 150             | BNP Paribas             | 4/15/2026       |  | (2)   |
| CZK 13,595               | EUR 557             | Standard Chartered Bank | 4/15/2026       |  | (3)   |
| CNH 15,200               | USD 2,217           | Citibank                | 4/15/2026       |  | (8)   |
| AUD 516                  | USD 368             | Standard Chartered Bank | 4/15/2026       |  | (12)  |

## Forward currency contracts (continued)

| Contract amount          |         |                     |         | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------|---------------------|---------|-------------------------|-----------------|---|
| Currency purchased (000) |         | Currency sold (000) |         |                         |                 |   |
| USD                      | 2,285   | HUF                 | 767,740 | Barclays Bank PLC       | 4/15/2026       | \$(21)  |
| AUD                      | 1,584   | USD                 | 1,131   | Goldman Sachs           | 4/15/2026       | (39)  |
| USD                      | 514     | JPY                 | 80,940  | Standard Chartered Bank | 4/16/2026       | 4   |
| USD                      | 70      | RON                 | 310     | JPMorgan Chase          | 4/16/2026       | _(n)  |
| USD                      | 19      | JPY                 | 3,060   | Morgan Stanley          | 4/20/2026       | _(n)  |
| NOK                      | 1,660   | EUR                 | 150     | Standard Chartered Bank | 4/20/2026       | (2)   |
| MYR                      | 1,640   | USD                 | 416     | JPMorgan Chase          | 4/20/2026       | (10)  |
| EUR                      | 800     | USD                 | 923     | Citibank                | 4/22/2026       | 2   |
| USD                      | 89      | EUR                 | 77      | UBS AG                  | 4/22/2026       | (1)   |
| USD                      | 1,183   | BRL                 | 6,196   | Citibank                | 4/22/2026       | (8)   |
| USD                      | 25,636  | EUR                 | 22,194  | Barclays Bank PLC       | 4/22/2026       | (46)  |
| USD                      | 660     | THB                 | 21,700  | HSBC Bank               | 4/24/2026       | (6)   |
| USD                      | 341     | EUR                 | 290     | BNP Paribas             | 4/27/2026       | 5   |
| GBP                      | 460     | EUR                 | 530     | Goldman Sachs           | 4/28/2026       | (5)   |
| ZAR                      | 5,630   | USD                 | 345     | UBS AG                  | 4/28/2026       | (13)  |
| JPY                      | 159,805 | EUR                 | 870     | Citibank                | 4/30/2026       | 3   |
| JPY                      | 154,738 | EUR                 | 850     | Goldman Sachs           | 4/30/2026       | (6)   |
| EUR                      | 395     | DKK                 | 2,950   | JPMorgan Chase          | 5/6/2026        | _(n)  |
| USD                      | 1,070   | INR                 | 102,200 | Citibank                | 5/6/2026        | (13)  |
| TRY                      | 460     | USD                 | 10      | JPMorgan Chase          | 5/7/2026        | _(n)  |
| USD                      | 146     | MXN                 | 2,660   | UBS AG                  | 5/7/2026        | (2)   |
| USD                      | 712     | GBP                 | 540     | Goldman Sachs           | 5/7/2026        | (3)   |
| USD                      | 318     | SEK                 | 3,030   | HSBC Bank               | 5/7/2026        | (3)   |
| EUR                      | 1,325   | USD                 | 1,522   | Citibank                | 5/8/2026        | 13  |
| USD                      | 684     | EUR                 | 585     | Citibank                | 6/5/2026        | 6   |
| USD                      | 1,382   | GBP                 | 1,040   | Citibank                | 6/5/2026        | 5   |
| AUD                      | 310     | USD                 | 219     | JPMorgan Chase          | 6/22/2026       | (5)   |
|                          |         |                     |         |                         |                 | <u>\$ 82</u>  |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive         |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate            | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| 4.254%          | Annual            | SONIA    | Annual            | 5/9/2027        | GBP70                 | \$ _ <sup>(n)</sup>      | \$-                                   | \$ _ <sup>(n)</sup>                                       |
| 3.5175%         | Annual            | SOFR     | Annual            | 8/15/2027       | USD210                | (1)                      | -                                     | (1)   |
| SOFR            | Annual            | 3.4925%  | Annual            | 8/19/2027       | 8,340                 | 23                       | -                                     | 23  |
| SOFR            | Annual            | 3.3395%  | Annual            | 9/23/2027       | 8,510                 | 43                       | -                                     | 43  |
| 3.73%           | Annual            | SONIA    | Annual            | 3/10/2028       | GBP1,960              | (26)                     | -                                     | (26)  |
| 3.85%           | Annual            | SONIA    | Annual            | 3/11/2028       | 1,960                 | (21)                     | -                                     | (21)  |
| 4.98038%        | Annual            | SONIA    | Annual            | 6/21/2028       | 267                   | 5                        | -                                     | 5   |
| SOFR            | Annual            | 3.29015% | Annual            | 1/13/2030       | USD1,930              | 20                       | -                                     | 20  |
| 6-month EURIBOR | Semi-annual       | 2.2577%  | Annual            | 3/5/2030        | EUR310                | 7                        | -                                     | 7   |
| 6-month EURIBOR | Semi-annual       | 2.2592%  | Annual            | 3/5/2030        | 310                   | 7                        | -                                     | 7   |
| 6-month EURIBOR | Semi-annual       | 2.2562%  | Annual            | 3/5/2030        | 310                   | 7                        | -                                     | 7   |
| 6-month EURIBOR | Semi-annual       | 2.1912%  | Annual            | 3/6/2030        | 280                   | 7                        | -                                     | 7   |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Centrally cleared interest rate swaps (continued)

| Receive            |                   | Pay                |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------|-------------------|--------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate               | Payment frequency | Rate               | Payment frequency |                 |                       |                          |                                       |   |
| 2.5293%            | Annual            | 6-month EURIBOR    | Semi-annual       | 10/10/2030      | EUR3,260              | \$ (54)                  | \$—                                   | \$ (54)   |
| 2.518%             | Annual            | 6-month EURIBOR    | Semi-annual       | 10/10/2030      | 6,730                 | (115)                    | —                                     | (115)   |
| SOFR               | Annual            | 3.507%             | Annual            | 1/14/2031       | USD3,720              | 17                       | —                                     | 17  |
| 3-month SEK-STIBOR | Quarterly         | 2.397%             | Annual            | 2/10/2031       | SEK5,800              | 13                       | —                                     | 13  |
| 3-month SEK-STIBOR | Quarterly         | 2.417%             | Annual            | 2/10/2031       | 5,900                 | 12                       | —                                     | 12  |
| 2.4968%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/10/2031       | EUR500                | (9)                      | —                                     | (9)   |
| 2.4908%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/10/2031       | 500                   | (10)                     | —                                     | (10)  |
| 3-month SEK-STIBOR | Quarterly         | 2.432%             | Annual            | 2/11/2031       | SEK5,800              | 12                       | —                                     | 12  |
| 3-month SEK-STIBOR | Quarterly         | 2.408%             | Annual            | 2/11/2031       | 5,800                 | 12                       | —                                     | 12  |
| 2.4908%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/11/2031       | EUR500                | (10)                     | —                                     | (10)  |
| 2.5083%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/11/2031       | 600                   | (11)                     | —                                     | (11)  |
| 6-month EURIBOR    | Semi-annual       | 2.4842%            | Annual            | 2/13/2031       | 550                   | 11                       | —                                     | 11  |
| 4.355%             | Annual            | 6-month NOK-NIBOR  | Semi-annual       | 2/13/2031       | NOK9,500              | (10)                     | —                                     | (10)  |
| 6-month EURIBOR    | Semi-annual       | 2.4667%            | Annual            | 2/16/2031       | EUR730                | 15                       | —                                     | 15  |
| 6-month EURIBOR    | Semi-annual       | 2.4712%            | Annual            | 2/16/2031       | 500                   | 10                       | —                                     | 10  |
| 4.305%             | Annual            | 6-month NOK-NIBOR  | Semi-annual       | 2/16/2031       | NOK5,300              | (7)                      | —                                     | (7)   |
| 4.285%             | Annual            | 6-month NOK-NIBOR  | Semi-annual       | 2/16/2031       | 6,440                 | (9)                      | —                                     | (9)   |
| 3-month SEK-STIBOR | Quarterly         | 2.337%             | Annual            | 2/17/2031       | SEK5,900              | 15                       | —                                     | 15  |
| 3-month SEK-STIBOR | Quarterly         | 2.335%             | Annual            | 2/17/2031       | 2,900                 | 7                        | —                                     | 7   |
| 2.4333%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/17/2031       | EUR300                | (7)                      | —                                     | (7)   |
| 2.4363%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/17/2031       | 610                   | (13)                     | —                                     | (13)  |
| 6-month EURIBOR    | Semi-annual       | 2.66127%           | Annual            | 4/16/2031       | 4,740                 | 59                       | —                                     | 59  |
| 6-month EURIBOR    | Semi-annual       | 2.66317%           | Annual            | 4/16/2031       | 2,370                 | 29                       | —                                     | 29  |
| 6-month EURIBOR    | Semi-annual       | 2.71986%           | Annual            | 4/16/2031       | 2,380                 | 23                       | —                                     | 23  |
| SONIA              | Annual            | 4.36738%           | Annual            | 6/21/2033       | GBP62                 | — <sup>(n)</sup>         | —                                     | — <sup>(n)</sup>  |
| 3-month SEK-STIBOR | Quarterly         | 2.936%             | Annual            | 1/13/2036       | SEK3,410              | 4                        | —                                     | 4   |
| 3-month SEK-STIBOR | Quarterly         | 2.946%             | Annual            | 1/13/2036       | 3,400                 | 4                        | —                                     | 4   |
| 3-month SEK-STIBOR | Quarterly         | 2.957%             | Annual            | 1/13/2036       | 3,400                 | 4                        | —                                     | 4   |
| 2.8698%            | Annual            | 6-month EURIBOR    | Semi-annual       | 1/13/2036       | EUR320                | (5)                      | —                                     | (5)   |
| 2.8803%            | Annual            | 6-month EURIBOR    | Semi-annual       | 1/13/2036       | 320                   | (5)                      | —                                     | (5)   |
| 2.8878%            | Annual            | 6-month EURIBOR    | Semi-annual       | 1/13/2036       | 320                   | (5)                      | —                                     | (5)   |
| 3-month SEK-STIBOR | Quarterly         | 2.929%             | Annual            | 1/14/2036       | SEK3,860              | 5                        | —                                     | 5   |
| 3-month SEK-STIBOR | Quarterly         | 2.924%             | Annual            | 1/14/2036       | 3,900                 | 5                        | —                                     | 5   |
| SOFR               | Annual            | 3.825%             | Annual            | 1/14/2036       | USD2,050              | 3                        | —                                     | 3   |
| 2.8663%            | Annual            | 6-month EURIBOR    | Semi-annual       | 1/14/2036       | EUR340                | (6)                      | —                                     | (6)   |
| 2.8563%            | Annual            | 6-month EURIBOR    | Semi-annual       | 1/14/2036       | 400                   | (7)                      | —                                     | (7)   |
| 2.965%             | Annual            | 3-month SEK-STIBOR | Quarterly         | 3/17/2036       | SEK3,520              | (3)                      | —                                     | (3)   |
| 2.9685%            | Annual            | 3-month SEK-STIBOR | Quarterly         | 3/17/2036       | 3,530                 | (3)                      | —                                     | (3)   |
| 2.9585%            | Annual            | 3-month SEK-STIBOR | Quarterly         | 3/17/2036       | 3,520                 | (4)                      | —                                     | (4)   |
| 2.95%              | Annual            | 3-month SEK-STIBOR | Quarterly         | 3/17/2036       | 3,530                 | (4)                      | —                                     | (4)   |
| 2.959%             | Annual            | 3-month SEK-STIBOR | Quarterly         | 3/18/2036       | 3,870                 | (4)                      | —                                     | (4)   |
| 6-month EURIBOR    | Semi-annual       | 2.8972%            | Annual            | 9/11/2055       | EUR180                | 8                        | —                                     | 8   |
| SOFR               | Annual            | 3.9305%            | Annual            | 9/23/2055       | USD940                | 30                       | —                                     | 30  |
|                    |                   |                    |                   |                 |                       | <u>\$ 68</u>             | <u>\$—</u>                            | <u>\$ 68</u>  |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Bilateral interest rate swaps

| Receive |                   | Pay      |                   | Counterparty      | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---------|-------------------|----------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate    | Payment frequency | Rate     | Payment frequency |                   |                 |                       |                          |                                       |   |
| 11.91%  | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/4/2027        | BRL2,940              | \$(27)                   | \$-                                   | \$(27)  |
| 13.995% | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 6,010                 | 2                        | -                                     | 2   |
| 14.115% | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 1,660                 | 2                        | -                                     | 2   |
| 14.05%  | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 1,210                 | 1                        | -                                     | 1   |
| 14.05%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 740                   | 1                        | -                                     | 1   |
| 11.495% | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/2/2029        | 1,530                 | (30)                     | -                                     | (29)  |
| 13.72%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2030        | 4,930                 | 2                        | -                                     | 1   |
|         |                   |          |                   |                   |                 |                       | <u>\$(49)</u>            | <u>\$-</u>                            | <u>\$(49)</u>   |

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

| Reference index | Financing rate paid | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|---------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.IG.46    | 1.00%               | Quarterly         | 6/20/2031       | USD363                | \$ (6)                   | \$ (6)                                | \$ -(n)   |
| ITRAXX.EUR.45   | 1.00%               | Quarterly         | 6/20/2031       | EUR3,670              | (58)                     | (55)                                  | (3)   |
|                 |                     |                   |                 |                       | <u>\$(64)</u>            | <u>\$(61)</u>                         | <u>\$(3)</u>  |

Investments in affiliates <sup>(1)</sup>

|  | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend or interest income (000) |
|--|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------------------|
| <b>Investment funds 0.96%</b>                        |                         |                 |                  |                                |  |                          |                                   |
| Capital Group Central Corporate Bond Fund            | \$ 4,250                | \$ 49           | \$ -             | \$ -                           | \$(61)   | \$ 4,238                 | \$ 49                             |
| <b>Short-term securities 6.78%</b>                   |                         |                 |                  |                                |  |                          |                                   |
| <b>Money market investments 6.78%</b>                |                         |                 |                  |                                |  |                          |                                   |
| Capital Group Central Cash Fund 3.71% <sup>(m)</sup> | 27,757                  | 28,496          | 26,222           | (1)                            | (5)  | 30,025                   | 276                               |
| <b>Total 7.74%</b>                                   |                         |                 |                  | <u>\$(1)</u>                   | <u>\$(66)</u>                                    | <u>\$34,263</u>          | <u>\$325</u>                      |

Restricted securities <sup>(e)</sup>

|   | Acquisition date(s) | Cost (000)   | Value (000)  | Percent of net assets |
|---|---------------------|--------------|--------------|-----------------------|
| Wells Fargo & Co. 3.90% 7/22/2032 (3-month EUR-EURIBOR + 1.22% on 7/22/2031) <sup>(d)</sup> | 12/4/2024           | \$163        | \$175        | 0.04%                 |
| General Motors Financial Co., Inc. 3.70% 7/14/2031  | 1/28/2026           | 165          | 154          | 0.04                  |
| McDonalds Corp. 1.60% 3/15/2031   | 9/30/2024           | 104          | 105          | 0.02                  |
| <b>Total</b>  |                     | <u>\$432</u> | <u>\$434</u> | <u>0.10%</u>          |

- (a) Non-income producing.
- (b) Index-linked bond whose principal amount moves with a government price index.
- (c) Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$13,485,000, which represented 3.04% of the net assets of the fund.
- (d) Step bond; coupon rate may change at a later date.
- (e) Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.
- (f) Scheduled interest and/or principal payment was not received.
- (g) Payment in kind; the issuer has the option of paying additional securities in lieu of cash. Payment methods and rates are as of the most recent payment when available.
- (h) All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$1,146,000, which represented 0.26% of the net assets of the fund.
- (i) Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.
- (j) Represents securities transacted on a TBA basis.
- (k) Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- (l) Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- (m) Rate represents the seven-day yield at 3/31/2026.
- (n) Amount less than one thousand.

#### Key to abbreviation(s)

ADR = American Depositary Receipts

AUD = Australian dollars

BRL = Brazilian reais

BZDIOVER = Overnight Brazilian Interbank Deposit Rate

CAD = Canadian dollars

CHF = Swiss francs

CLO = Collateralized Loan Obligations

CLP = Chilean pesos

CME = CME Group

CNH = Chinese yuan renminbi

CNY = Chinese yuan renminbi

COP = Colombian pesos

CORRA = Canadian Overnight Repo Rate Average

CZK = Czech korunas

DKK = Danish kroner

EUR = Euros

EURIBOR = Euro Interbank Offered Rate

GBP = British pounds

HUF = Hungarian forints

ICE = Intercontinental Exchange, Inc.

IDR = Indonesian rupiah

ILS = Israeli shekels

INR = Indian rupees

JPY = Japanese yen

KRW = South Korean won

MXN = Mexican pesos

MYR = Malaysian ringgits

NIBOR = Norwegian Interbank Offered Rate

NOK = Norwegian kroner

NZD = New Zealand dollars

OIS = Overnight Index Swap

PEN = Peruvian nuevos soles

PIK = Payment In Kind

PLN = Polish zloty

Ref. = Refunding

REIT = Real Estate Investment Trust

Rev. = Revenue

RON = Romanian leu

SEK = Swedish kronor

SGD = Singapore dollars

SOFR = Secured Overnight Financing Rate

SONIA = Sterling Overnight Interbank Average Rate

SONIO/N = Sonio O/N Deposit Rates Swap

STIBOR = Stockholm Interbank Offered Rate

TBA = To be announced

THB = Thai baht

TRY = Turkish lira

USD = U.S. dollars

UST = U.S. Treasury

ZAR = South African rand

The Bond Fund of America®

Investment portfolio

March 31, 2026

unaudited

Bonds, notes & other debt instruments 98.04%

Corporate bonds and notes 32.70%

Financials 9.34%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| AerCap Ireland Capital DAC 2.45% 10/29/2026  | USD10,289                 | \$10,177       |
| AerCap Ireland Capital DAC 6.45% 4/15/2027   | 3,994                     | 4,070          |
| AIB Group PLC 6.608% 9/13/2029 (USD-SOFR + 2.33% on 9/13/2028) <sup>(a)(b)</sup>   | 1,597                     | 1,672          |
| AIB Group PLC 5.871% 3/28/2035 (USD-SOFR + 1.91% on 3/28/2034) <sup>(a)(b)</sup>   | 1,995                     | 2,062          |
| Alpha Bank SA 7.50% 6/16/2027 (1-year EUR Mid-Swap + 5.084% on 6/16/2026) <sup>(b)</sup>                                       | EUR437                    | 511            |
| Alpha Bank SA 6.875% 6/27/2029 (1-year EUR-ICE Swap EURIBOR + 3.793% on 6/27/2028) <sup>(b)</sup>                              | 2,840                     | 3,515          |
| Alpha Bank SA 5.00% 5/12/2030 (1-year EUR-ICE Swap EURIBOR + 2.432% on 5/12/2029) <sup>(b)</sup>                               | 4,065                     | 4,864          |
| American Express Co. 6.489% 10/30/2031 (USD-SOFR + 1.94% on 10/30/2030) <sup>(b)</sup>   | USD359                    | 386            |
| American Express Co. 5.043% 5/1/2034 (USD-SOFR + 1.835% on 5/1/2033) <sup>(b)</sup>  | 1,618                     | 1,621          |
| American Express Co. 5.442% 1/30/2036 (USD-SOFR + 1.32% on 1/30/2035) <sup>(b)</sup>   | 4,927                     | 5,018          |
| American Express Co. 5.667% 4/25/2036 (USD-SOFR + 1.79% on 4/25/2035) <sup>(b)</sup>   | 2,464                     | 2,548          |
| American International Group, Inc. 4.85% 5/7/2030  | 24,445                    | 24,704         |
| American International Group, Inc. 5.125% 3/27/2033  | 2,749                     | 2,778          |
| Aon Corp. 5.35% 2/28/2033  | 767                       | 786            |
| Aon North America, Inc. 5.15% 3/1/2029   | 3,015                     | 3,080          |
| Aon North America, Inc. 5.30% 3/1/2031   | 1,005                     | 1,026          |
| Aon North America, Inc. 5.45% 3/1/2034   | 2,866                     | 2,928          |
| Aon North America, Inc. 5.75% 3/1/2054   | 1,163                     | 1,121          |
| Arthur J. Gallagher & Co. 4.85% 12/15/2029   | 3,140                     | 3,175          |
| Arthur J. Gallagher & Co. 5.15% 2/15/2035  | 1,845                     | 1,831          |
| Arthur J. Gallagher & Co. 5.55% 2/15/2055  | 1,845                     | 1,724          |
| Banco Santander SA 1.722% 9/14/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.90% on 9/14/2026) <sup>(b)</sup> | 1,400                     | 1,382          |
| Bank of America Corp. 2.551% 2/4/2028 (USD-SOFR + 1.05% on 2/4/2027) <sup>(b)</sup>  | 4,295                     | 4,230          |
| Bank of America Corp. 4.376% 4/27/2028 (USD-SOFR + 1.58% on 4/27/2027) <sup>(b)</sup>  | 2,635                     | 2,633          |
| Bank of America Corp. 2.087% 6/14/2029 (USD-SOFR + 1.06% on 6/14/2028) <sup>(b)</sup>  | 3,202                     | 3,047          |
| Bank of America Corp. 5.819% 9/15/2029 (USD-SOFR + 1.57% on 9/15/2028) <sup>(b)</sup>  | 339                       | 350            |
| Bank of America Corp. 1.922% 10/24/2031 (USD-SOFR + 1.37% on 10/24/2030) <sup>(b)</sup>  | 24,072                    | 21,341         |
| Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>(b)</sup>  | 41,179                    | 36,364         |
| Bank of Nova Scotia (The) 5.25% 6/12/2028  | 1,370                     | 1,398          |
| Banque Federative du Credit Mutuel 0.82% 10/16/2026  | JPY300,000                | 1,885          |
| Barclays PLC 4.837% 9/10/2028 (USD-SOFR + 1.34% on 9/10/2027) <sup>(b)</sup>   | USD2,585                  | 2,596          |
| Block, Inc. 2.75% 6/1/2026   | 1,975                     | 1,967          |
| Block, Inc. 5.625% 8/15/2030 <sup>(a)</sup>  | 1,735                     | 1,726          |
| BNP Paribas SA 2.591% 1/20/2028 (USD-SOFR + 1.228% on 1/20/2027) <sup>(a)(b)</sup>   | 13,134                    | 12,935         |
| BNP Paribas SA 2.159% 9/15/2029 (USD-SOFR + 1.218% on 9/15/2028) <sup>(a)(b)</sup>   | 3,594                     | 3,387          |
| BPCE SA 0.895% 12/14/2026  | JPY100,000                | 628            |
| BPCE SA 6.714% 10/19/2029 (USD-SOFR + 2.27% on 10/19/2028) <sup>(a)(b)</sup>   | USD5,000                  | 5,231          |
| BPCE SA 5.716% 1/18/2030 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.959% on 1/18/2029) <sup>(a)(b)</sup>        | 1,285                     | 1,317          |
| BPCE SA 5.876% 1/14/2031 (USD-SOFR + 1.68% on 1/14/2030) <sup>(a)(b)</sup>   | 1,845                     | 1,901          |
| BPCE SA 5.389% 5/28/2031 (USD-SOFR + 1.581% on 5/28/2030) <sup>(a)(b)</sup>  | 3,814                     | 3,867          |
| BPCE SA 4.76% 1/13/2032 (USD-SOFR + 1.267% on 1/13/2031) <sup>(a)(b)</sup>   | 21,520                    | 21,231         |
| BPCE SA 5.936% 5/30/2035 (USD-SOFR + 1.85% on 5/30/2034) <sup>(a)(b)</sup>   | 4,503                     | 4,608          |
| CaixaBank SA 5.673% 3/15/2030 (USD-SOFR + 1.78% on 3/15/2029) <sup>(a)(b)</sup>  | 10,948                    | 11,251         |
| CaixaBank SA 6.84% 9/13/2034 (USD-SOFR + 2.77% on 9/13/2033) <sup>(a)(b)</sup>   | 1,900                     | 2,070          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Capital One Financial Corp. 5.468% 2/1/2029 (USD-SOFR + 2.08% on 2/1/2028) <sup>(b)</sup>                                     | USD515                    | \$ 523         |
| Capital One Financial Corp. 6.377% 6/8/2034 (USD-SOFR + 2.86% on 6/8/2033) <sup>(b)</sup>                                     | 1,204                     | 1,270          |
| Capital One Financial Corp. 6.051% 2/1/2035 (USD-SOFR + 2.26% on 2/1/2034) <sup>(b)</sup>                                     | 2,920                     | 3,019          |
| Charles Schwab Corp. (The) 5.643% 5/19/2029 (USD-SOFR + 2.21% on 5/19/2028) <sup>(b)</sup>                                    | 2,445                     | 2,513          |
| China Ping An Insurance Overseas (Holdings), Ltd. 2.85% 8/12/2031   | 526                       | 481            |
| Chubb INA Holdings, LLC 3.35% 5/3/2026  | 2,020                     | 2,018          |
| Chubb INA Holdings, LLC 5.00% 3/15/2034   | 4,400                     | 4,426          |
| Chubb INA Holdings, LLC 4.35% 11/3/2045   | 2,015                     | 1,699          |
| Citibank, NA 5.803% 9/29/2028   | 4,100                     | 4,258          |
| Citigroup, Inc. 5.174% 2/13/2030 (USD-SOFR + 1.364% on 2/13/2029) <sup>(b)</sup>  | 2,243                     | 2,278          |
| Citigroup, Inc. 2.976% 11/5/2030 (USD-SOFR + 1.422% on 11/5/2029) <sup>(b)</sup>  | 5,557                     | 5,250          |
| Citigroup, Inc. 4.952% 5/7/2031 (USD-SOFR + 1.463% on 5/7/2030) <sup>(b)</sup>  | 20,610                    | 20,751         |
| Citigroup, Inc. 2.572% 6/3/2031 (USD-SOFR + 2.107% on 6/3/2030) <sup>(b)</sup>  | 938                       | 860            |
| Citigroup, Inc. 4.503% 9/11/2031 (USD-SOFR + 1.171% on 9/11/2030) <sup>(b)</sup>  | 1,762                     | 1,742          |
| Citigroup, Inc. 2.561% 5/1/2032 (USD-SOFR + 1.167% on 5/1/2031) <sup>(b)</sup>  | 2,282                     | 2,042          |
| Citigroup, Inc. 3.057% 1/25/2033 (USD-SOFR + 1.351% on 1/25/2032) <sup>(b)</sup>  | 990                       | 896            |
| Citigroup, Inc. 3.785% 3/17/2033 (USD-SOFR + 1.939% on 3/17/2032) <sup>(b)</sup>  | 3,090                     | 2,900          |
| Citigroup, Inc. 6.02% 1/24/2036 (USD-SOFR + 1.83% on 1/24/2035) <sup>(b)</sup>  | 123                       | 126            |
| Citigroup, Inc. 5.333% 3/27/2036 (USD-SOFR + 1.465% on 3/27/2035) <sup>(b)</sup>  | 1,874                     | 1,880          |
| Corebridge Financial, Inc. 3.65% 4/5/2027   | 3,913                     | 3,879          |
| Corebridge Financial, Inc. 3.85% 4/5/2029   | 3,534                     | 3,452          |
| Corebridge Financial, Inc. 3.90% 4/5/2032   | 3,964                     | 3,720          |
| Corebridge Financial, Inc. 4.35% 4/5/2042   | 361                       | 297            |
| Danske Bank AS 1.549% 9/10/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.73% on 9/10/2026) <sup>(a)(b)</sup> | 2,990                     | 2,953          |
| Danske Bank AS 4.298% 4/1/2028 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 4/1/2027) <sup>(a)(b)</sup>   | 2,975                     | 2,971          |
| Danske Bank AS 4.662% 3/27/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 3/27/2028) <sup>(a)(b)</sup> | 12,237                    | 12,266         |
| Deutsche Bank AG 2.552% 1/7/2028 (USD-SOFR + 1.318% on 1/7/2027) <sup>(b)</sup>   | 17,595                    | 17,323         |
| Deutsche Bank AG 3.547% 9/18/2031 (USD-SOFR + 3.043% on 9/18/2030) <sup>(b)</sup>   | 1,590                     | 1,495          |
| Deutsche Bank AG 4.725% 2/6/2032 (USD-SOFR + 1.135% on 2/6/2031) <sup>(b)</sup>   | 10,365                    | 10,210         |
| DNB Bank ASA 1.535% 5/25/2027 (5-year UST Yield Curve Rate T Note Constant Maturity + 0.72% on 5/25/2026) <sup>(a)(b)</sup>   | 1,200                     | 1,195          |
| Eurobank SA 2.00% 5/5/2027 (1-year EUR Mid-Swap + 2.398% on 5/5/2026) <sup>(b)</sup>  | EUR1,845                  | 2,131          |
| Eurobank SA 2.25% 3/14/2028 (1-year EUR Mid-Swap + 2.634% on 3/14/2027) <sup>(b)</sup>  | 4,230                     | 4,846          |
| Eurobank SA 7.00% 1/26/2029 (1-year EUR Mid-Swap + 4.418% on 1/26/2028) <sup>(b)</sup>  | 3,855                     | 4,726          |
| Eurobank SA 5.875% 11/28/2029 (1-year EUR Mid-Swap + 2.83% on 11/28/2028) <sup>(b)</sup>                                      | 12,035                    | 14,724         |
| Eurobank SA 4.875% 4/30/2031 (5-year EUR Mid-Swap + 2.165% on 4/30/2030) <sup>(b)</sup>                                       | 390                       | 465            |
| Fifth Third Bancorp 6.339% 7/27/2029 (USD-SOFR + 2.34% on 7/27/2028) <sup>(b)</sup>   | USD205                    | 213            |
| Fifth Third Bancorp 4.895% 9/6/2030 (USD-SOFR + 1.486% on 9/6/2029) <sup>(b)</sup>  | 1,968                     | 1,976          |
| Fifth Third Bancorp 5.631% 1/29/2032 (USD-SOFR + 1.84% on 1/29/2031) <sup>(b)</sup>   | 11,396                    | 11,750         |
| Goldman Sachs Group, Inc. 1.542% 9/10/2027 (USD-SOFR + 0.818% on 9/10/2026) <sup>(b)</sup>                                    | 13,275                    | 13,104         |
| Goldman Sachs Group, Inc. 1.948% 10/21/2027 (USD-SOFR + 0.913% on 10/21/2026) <sup>(b)</sup>                                  | 12,997                    | 12,821         |
| Goldman Sachs Group, Inc. 3.615% 3/15/2028 (USD-SOFR + 1.846% on 3/15/2027) <sup>(b)</sup>                                    | 5,534                     | 5,491          |
| Goldman Sachs Group, Inc. 4.937% 4/23/2028 (USD-SOFR + 1.319% on 4/23/2027) <sup>(b)</sup>                                    | 4,895                     | 4,920          |
| Goldman Sachs Group, Inc. 4.148% 1/21/2029 (USD-SOFR + 0.71% on 1/21/2028) <sup>(b)</sup>                                     | 1,970                     | 1,958          |
| Goldman Sachs Group, Inc. 5.727% 4/25/2030 (USD-SOFR + 1.265% on 4/25/2029) <sup>(b)</sup>                                    | 20,687                    | 21,346         |
| Goldman Sachs Group, Inc. 5.049% 7/23/2030 (USD-SOFR + 1.21% on 7/23/2029) <sup>(b)</sup>                                     | 17,532                    | 17,746         |
| Goldman Sachs Group, Inc. 4.369% 10/21/2031 (USD-SOFR + 1.06% on 10/21/2030) <sup>(b)</sup>                                   | 12,107                    | 11,874         |
| Goldman Sachs Group, Inc. 2.908% 7/21/2042 (USD-SOFR + 1.40% on 7/21/2041) <sup>(b)</sup>                                     | 3,160                     | 2,228          |
| HSBC Holdings PLC 2.206% 8/17/2029 (USD-SOFR + 1.285% on 8/17/2028) <sup>(b)</sup>  | 14,232                    | 13,474         |
| HSBC Holdings PLC 2.871% 11/22/2032 (USD-SOFR + 1.41% on 11/22/2031) <sup>(b)</sup>   | 9,437                     | 8,447          |
| HSBC Holdings PLC 5.45% 3/3/2036 (USD-SOFR + 1.56% on 3/3/2035) <sup>(b)</sup>  | 2,000                     | 2,007          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| ING Groep NV 6.083% 9/11/2027 (USD-SOFR + 1.56% on 9/11/2026) <sup>(b)</sup>  | USD1,680                  | \$ 1,691       |
| Intesa Sanpaolo SpA 3.875% 7/14/2027 <sup>(a)</sup>   | 6,250                     | 6,206          |
| Intesa Sanpaolo SpA 3.875% 1/12/2028 <sup>(a)</sup>   | 1,986                     | 1,966          |
| Intesa Sanpaolo SpA 7.778% 6/20/2054 (1-year UST Yield Curve Rate T Note Constant Maturity + 3.90% on 6/20/2053) <sup>(a)(b)</sup>                | 5,100                     | 5,820          |
| Iron Mountain Information Management Services, Inc. 5.00% 7/15/2032 <sup>(a)</sup>  | 705                       | 666            |
| JPMorgan Chase & Co. 6.07% 10/22/2027 (USD-SOFR + 1.33% on 10/22/2026) <sup>(b)</sup>   | 1,400                     | 1,413          |
| JPMorgan Chase & Co. 5.04% 1/23/2028 (USD-SOFR + 1.19% on 1/23/2027) <sup>(b)</sup>   | 20,000                    | 20,104         |
| JPMorgan Chase & Co. 5.571% 4/22/2028 (USD-SOFR + 0.93% on 4/22/2027) <sup>(b)</sup>  | 2,678                     | 2,711          |
| JPMorgan Chase & Co. 4.979% 7/22/2028 (USD-SOFR + 0.93% on 7/22/2027) <sup>(b)</sup>  | 8,670                     | 8,730          |
| JPMorgan Chase & Co. 4.203% 7/23/2029 (3-month USD CME Term SOFR + 1.522% on 7/23/2028) <sup>(b)</sup>  | 11,980                    | 11,913         |
| JPMorgan Chase & Co. 5.581% 4/22/2030 (USD-SOFR + 1.16% on 4/22/2029) <sup>(b)</sup>  | 7,630                     | 7,865          |
| JPMorgan Chase & Co. 4.995% 7/22/2030 (USD-SOFR + 1.125% on 7/22/2029) <sup>(b)</sup>   | 10,724                    | 10,883         |
| JPMorgan Chase & Co. 4.603% 10/22/2030 (USD-SOFR + 1.04% on 10/22/2029) <sup>(b)</sup>  | 6,549                     | 6,564          |
| JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>(b)</sup>   | 791                       | 697            |
| JPMorgan Chase & Co. 2.545% 11/8/2032 (USD-SOFR + 1.18% on 11/8/2031) <sup>(b)</sup>  | 6,013                     | 5,347          |
| JPMorgan Chase & Co. 5.294% 7/22/2035 (USD-SOFR + 1.46% on 7/22/2034) <sup>(b)</sup>  | 19,889                    | 20,142         |
| JPMorgan Chase & Co. 5.572% 4/22/2036 (USD-SOFR + 1.68% on 4/22/2035) <sup>(b)</sup>  | 51,163                    | 52,743         |
| JPMorgan Chase & Co. 4.898% 1/22/2037 (USD-SOFR + 1.07% on 1/22/2036) <sup>(b)</sup>  | 3,870                     | 3,788          |
| Kasikornbank PCL (Hong Kong Branch) 3.343% 10/2/2031 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 10/2/2026) <sup>(b)</sup>   | 2,415                     | 2,392          |
| KBC Groep NV 5.796% 1/19/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 1/19/2028) <sup>(a)(b)</sup>                       | 1,375                     | 1,406          |
| Lloyds Banking Group PLC 5.985% 8/7/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.48% on 8/7/2026) <sup>(b)</sup>                | 1,625                     | 1,633          |
| Lloyds Banking Group PLC 5.462% 1/5/2028 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.375% on 1/5/2027) <sup>(b)</sup>               | 200                       | 201            |
| Lloyds Banking Group PLC 5.679% 1/5/2035 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 1/5/2034) <sup>(b)</sup>                | 1,979                     | 2,034          |
| Marsh & McLennan Cos., Inc. 5.00% 3/15/2035   | 2,285                     | 2,276          |
| Marsh & McLennan Cos., Inc. 5.35% 11/15/2044  | 250                       | 237            |
| Marsh & McLennan Cos., Inc. 5.40% 3/15/2055   | 2,060                     | 1,933          |
| MetLife Capital Trust IV, junior subordinated, 7.875% 12/15/2067 (3-month USD CME Term SOFR + 4.222% on 12/15/2037) <sup>(a)(b)</sup>             | 1,405                     | 1,520          |
| MetLife, Inc. 5.375% 7/15/2033  | 1,279                     | 1,320          |
| Metropolitan Life Global Funding I 5.40% 9/12/2028 <sup>(a)</sup>   | 840                       | 860            |
| Metropolitan Life Global Funding I 4.85% 1/8/2029 <sup>(a)</sup>  | 2,050                     | 2,073          |
| Metropolitan Life Global Funding I 5.15% 3/28/2033 <sup>(a)</sup>   | 619                       | 626            |
| Mitsubishi UFJ Financial Group, Inc. 1.538% 7/20/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/20/2026) <sup>(b)</sup>  | 6,200                     | 6,144          |
| Mitsubishi UFJ Financial Group, Inc. 1.64% 10/13/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.67% on 10/13/2026) <sup>(b)</sup> | 2,225                     | 2,191          |
| Mitsubishi UFJ Financial Group, Inc. 5.422% 2/22/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.38% on 2/22/2028) <sup>(b)</sup>  | 1,430                     | 1,453          |
| Mitsubishi UFJ Financial Group, Inc. 5.133% 7/20/2033 (1-year UST Yield Curve Rate T Note Constant Maturity + 2.125% on 7/20/2032) <sup>(b)</sup> | 763                       | 771            |
| Mizuho Financial Group, Inc. 1.554% 7/9/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/9/2026) <sup>(b)</sup>            | 1,367                     | 1,356          |
| Mizuho Financial Group, Inc. 5.778% 7/6/2029 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.65% on 7/6/2028) <sup>(b)</sup>            | 1,701                     | 1,748          |
| Mizuho Financial Group, Inc. 5.376% 5/26/2030 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.12% on 5/26/2029) <sup>(b)</sup>          | 2,020                     | 2,067          |
| Morgan Stanley 1.512% 7/20/2027 (USD-SOFR + 0.858% on 7/20/2026) <sup>(b)</sup>   | 13,336                    | 13,215         |
| Morgan Stanley 4.994% 4/12/2029 (USD-SOFR + 1.38% on 4/12/2028) <sup>(b)</sup>  | 22,219                    | 22,426         |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Morgan Stanley 5.656% 4/18/2030 (USD-SOFR + 1.26% on 4/18/2029) <sup>(b)</sup>  | USD21,784                 | \$22,413       |
| Morgan Stanley 4.654% 10/18/2030 (USD-SOFR + 1.10% on 10/18/2029) <sup>(b)</sup>  | 1,704                     | 1,704          |
| Morgan Stanley 4.356% 10/22/2031 (USD-SOFR + 1.074% on 10/22/2030) <sup>(b)</sup>   | 4,286                     | 4,201          |
| Morgan Stanley 1.794% 2/13/2032 (USD-SOFR + 1.034% on 2/13/2031) <sup>(b)</sup>   | 3,031                     | 2,625          |
| Morgan Stanley 4.708% 3/12/2032 (USD-SOFR + 1.195% on 3/12/2031) <sup>(b)</sup>   | 2,685                     | 2,667          |
| Morgan Stanley 5.424% 7/21/2034 (USD-SOFR + 1.88% on 7/21/2033) <sup>(b)</sup>  | 11,313                    | 11,483         |
| Morgan Stanley 4.892% 10/22/2036 (USD-SOFR + 1.314% on 10/22/2035) <sup>(b)</sup>   | 23,571                    | 22,795         |
| Morgan Stanley 5.073% 1/30/2037 (USD-SOFR + 1.184% on 1/30/2036) <sup>(b)</sup>   | 2,755                     | 2,700          |
| Morgan Stanley Bank, NA 5.882% 10/30/2026   | 2,775                     | 2,801          |
| MSCI, Inc. 3.25% 8/15/2033 <sup>(a)</sup>   | 695                       | 606            |
| NatWest Group PLC 5.583% 3/1/2028 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 3/1/2027) <sup>(b)</sup>           | 2,170                     | 2,192          |
| Navient Corp. 5.625% 8/1/2033   | 7,250                     | 5,660          |
| Northwestern Mutual Global Funding 4.90% 6/12/2028 <sup>(a)</sup>   | 2,090                     | 2,114          |
| Piraeus Bank SA 7.25% 7/13/2028 (1-year EUR Mid-Swap + 3.692% on 7/13/2027) <sup>(b)</sup>  | EUR565                    | 683            |
| Piraeus Bank SA 4.625% 7/17/2029 (1-year EUR Mid-Swap + 1.723% on 7/17/2028) <sup>(b)</sup>   | 165                       | 195            |
| Piraeus Bank SA 6.75% 12/5/2029 (1-year EUR Mid-Swap + 3.837% on 12/5/2028) <sup>(b)</sup>  | 1,345                     | 1,674          |
| PNC Financial Services Group, Inc. 5.582% 6/12/2029 (USD-SOFR + 1.841% on 6/12/2028) <sup>(b)</sup>                                   | USD4,594                  | 4,708          |
| PNC Financial Services Group, Inc. 6.875% 10/20/2034 (USD-SOFR + 2.284% on 10/20/2033) <sup>(b)</sup>                                 | 12,265                    | 13,554         |
| PNC Financial Services Group, Inc. 5.676% 1/22/2035 (USD-SOFR + 1.902% on 1/22/2034) <sup>(b)</sup>                                   | 635                       | 653            |
| Royal Bank of Canada 4.95% 2/1/2029   | 1,360                     | 1,384          |
| Santander Holdings USA, Inc. 6.499% 3/9/2029 (USD-SOFR + 2.356% on 3/9/2028) <sup>(b)</sup>   | 5,100                     | 5,261          |
| Santander Holdings USA, Inc. 5.353% 9/6/2030 (USD-SOFR + 1.94% on 9/6/2029) <sup>(b)</sup>  | 3,706                     | 3,747          |
| Standard Chartered PLC 5.905% 5/14/2035 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.45% on 5/14/2034) <sup>(a)(b)</sup> | 546                       | 559            |
| Sumisho Air Lease Corp. 4.40% 3/24/2028 <sup>(a)</sup>  | 3,020                     | 3,005          |
| Sumisho Air Lease Corp. 4.50% 3/24/2029 <sup>(a)</sup>  | 2,875                     | 2,857          |
| Sumisho Air Lease Corp. 4.85% 3/24/2031 <sup>(a)</sup>  | 2,135                     | 2,109          |
| Sumisho Air Lease Corp. 5.50% 3/24/2036 <sup>(a)</sup>  | 235                       | 232            |
| Sumitomo Mitsui Financial Group, Inc. 5.88% 7/13/2026   | 1,429                     | 1,436          |
| Sumitomo Mitsui Financial Group, Inc. 2.174% 1/14/2027  | 1,100                     | 1,083          |
| Sumitomo Mitsui Financial Group, Inc. 5.80% 7/13/2028   | 1,045                     | 1,077          |
| Sumitomo Mitsui Financial Group, Inc. 5.766% 1/13/2033  | 373                       | 388            |
| Sumitomo Mitsui Trust Bank, Ltd. 5.55% 9/14/2028 <sup>(a)</sup>   | 1,400                     | 1,438          |
| Swedbank AB 6.136% 9/12/2026 <sup>(a)</sup>   | 2,100                     | 2,117          |
| Truist Financial Corp. 6.047% 6/8/2027 (USD-SOFR + 2.05% on 6/8/2026) <sup>(b)</sup>  | 1,370                     | 1,374          |
| Truist Financial Corp. 4.873% 1/26/2029 (USD-SOFR + 1.435% on 1/26/2028) <sup>(b)</sup>   | 2,605                     | 2,623          |
| Truist Financial Corp. 7.161% 10/30/2029 (USD-SOFR + 2.446% on 10/30/2028) <sup>(b)</sup>   | 2,396                     | 2,547          |
| Truist Financial Corp. 5.435% 1/24/2030 (USD-SOFR + 1.62% on 1/24/2029) <sup>(b)</sup>  | 1,741                     | 1,782          |
| Truist Financial Corp. 5.153% 8/5/2032 (USD-SOFR + 1.571% on 8/5/2031) <sup>(b)</sup>   | 4,707                     | 4,771          |
| Truist Financial Corp. 5.867% 6/8/2034 (USD-SOFR + 2.361% on 6/8/2033) <sup>(b)</sup>   | 1,586                     | 1,653          |
| Truist Financial Corp. 5.711% 1/24/2035 (USD-SOFR + 1.922% on 1/24/2034) <sup>(b)</sup>   | 2,440                     | 2,518          |
| U.S. Bancorp 4.653% 2/1/2029 (USD-SOFR + 1.23% on 2/1/2028) <sup>(b)</sup>  | 2,115                     | 2,125          |
| U.S. Bancorp 5.384% 1/23/2030 (USD-SOFR + 1.56% on 1/23/2029) <sup>(b)</sup>  | 7,300                     | 7,477          |
| U.S. Bancorp 4.839% 2/1/2034 (USD-SOFR + 1.60% on 2/1/2033) <sup>(b)</sup>  | 2,839                     | 2,807          |
| U.S. Bancorp 5.836% 6/12/2034 (USD-SOFR + 2.26% on 6/10/2033) <sup>(b)</sup>  | 1,712                     | 1,788          |
| UBS Group AG 1.494% 8/10/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 8/10/2026) <sup>(a)(b)</sup>           | 6,623                     | 6,552          |
| UBS Group AG 4.302% 3/16/2029 (USD-SOFR + 0.81% on 3/16/2028) <sup>(b)</sup>  | 2,685                     | 2,682          |
| UBS Group AG 5.428% 2/8/2030 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.52% on 2/8/2029) <sup>(a)(b)</sup>             | 17,490                    | 17,871         |
| UBS Group AG 5.617% 9/13/2030 (1-year USD-ICE SOFR Swap + 1.34% on 9/13/2029) <sup>(a)(b)</sup>                                       | 14,459                    | 14,910         |
| UBS Group AG 4.194% 4/1/2031 (USD-SOFR + 3.73% on 4/1/2030) <sup>(a)(b)</sup>   | 9,636                     | 9,430          |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| UBS Group AG 2.095% 2/11/2032 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.00% on 2/11/2031) <sup>(a)(b)</sup> | USD1,392                  | \$ 1,227         |
| UBS Group AG 3.091% 5/14/2032 (USD-SOFR + 1.73% on 5/14/2031) <sup>(a)(b)</sup>   | 20,425                    | 18,738           |
| UBS Group AG 2.746% 2/11/2033 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 2/11/2032) <sup>(a)(b)</sup> | 4,038                     | 3,573            |
| UniCredit SpA 4.625% 4/12/2027 <sup>(a)</sup>   | 1,395                     | 1,398            |
| Vigorous Champion International, Ltd. 4.25% 5/28/2029   | 462                       | 459              |
| Wells Fargo & Co. 3.526% 3/24/2028 (USD-SOFR + 1.51% on 3/24/2027) <sup>(b)</sup>   | 6,615                     | 6,562            |
| Wells Fargo & Co. 5.707% 4/22/2028 (USD-SOFR + 1.07% on 4/22/2027) <sup>(b)</sup>   | 11,151                    | 11,297           |
| Wells Fargo & Co. 2.393% 6/2/2028 (USD-SOFR + 2.10% on 6/2/2027) <sup>(b)</sup>   | 1,003                     | 979              |
| Wells Fargo & Co. 4.808% 7/25/2028 (USD-SOFR + 1.98% on 7/25/2027) <sup>(b)</sup>   | 8,357                     | 8,394            |
| Wells Fargo & Co. 5.574% 7/25/2029 (USD-SOFR + 1.74% on 7/25/2028) <sup>(b)</sup>   | 2,545                     | 2,604            |
| Wells Fargo & Co. 5.15% 4/23/2031 (USD-SOFR + 1.50% on 4/23/2030) <sup>(b)</sup>  | 7,187                     | 7,311            |
| Wells Fargo & Co. 5.389% 4/24/2034 (USD-SOFR + 2.02% on 4/24/2033) <sup>(b)</sup>   | 6,025                     | 6,117            |
| Wells Fargo & Co. 6.491% 10/23/2034 (USD-SOFR + 2.06% on 10/23/2033) <sup>(b)</sup>   | 4,062                     | 4,399            |
| Wells Fargo & Co. 4.611% 4/25/2053 (USD-SOFR + 2.13% on 4/25/2052) <sup>(b)</sup>   | 5,719                     | 4,746            |
|   |                           | <u>1,033,848</u> |

## Consumer discretionary 4.34%

|   |        |        |
|---|--------|--------|
| Advance Auto Parts, Inc. 7.375% 8/1/2033 <sup>(a)</sup>     | 3,110  | 3,152  |
| Allied Universal Holdco, LLC 4.625% 6/1/2028 <sup>(a)</sup> | 335    | 327    |
| Amazon.com, Inc. 1.65% 5/12/2028                            | 3,860  | 3,673  |
| Amazon.com, Inc. 3.45% 4/13/2029                            | 600    | 588    |
| Amazon.com, Inc. 4.25% 3/13/2031                            | 1,960  | 1,946  |
| Amazon.com, Inc. 4.55% 3/13/2033                            | 2,799  | 2,773  |
| Amazon.com, Inc. 4.65% 11/20/2035                           | 4,048  | 3,971  |
| Amazon.com, Inc. 4.875% 3/13/2036                           | 3,750  | 3,717  |
| Amazon.com, Inc. 5.45% 11/20/2055                           | 10,475 | 10,014 |
| Amazon.com, Inc. 5.80% 3/13/2056                            | 1,593  | 1,593  |
| Amazon.com, Inc. 3.25% 5/12/2061                            | 4,100  | 2,549  |
| Amazon.com, Inc. 4.10% 4/13/2062                            | 470    | 351    |
| Amazon.com, Inc. 5.55% 11/20/2065                           | 4,765  | 4,506  |
| BMW US Capital, LLC 3.45% 4/1/2027 <sup>(a)</sup>           | 1,075  | 1,067  |
| BMW US Capital, LLC 3.70% 4/1/2032 <sup>(a)</sup>           | 1,350  | 1,261  |
| Carnival Corp. 5.125% 5/1/2029 <sup>(a)</sup>               | 3,705  | 3,680  |
| Carnival Corp. 5.75% 8/1/2032 <sup>(a)</sup>                | 5,880  | 5,885  |
| Carnival Corp. 6.125% 2/15/2033 <sup>(a)</sup>              | 4,115  | 4,158  |
| Ford Motor Co. 3.25% 2/12/2032                              | 620    | 539    |
| Ford Motor Credit Co., LLC 6.95% 6/10/2026                  | 755    | 757    |
| Ford Motor Credit Co., LLC 5.125% 11/5/2026                 | 4,795  | 4,806  |
| Ford Motor Credit Co., LLC 4.271% 1/9/2027                  | 13,882 | 13,822 |
| Ford Motor Credit Co., LLC 5.80% 3/5/2027                   | 3,145  | 3,163  |
| Ford Motor Credit Co., LLC 5.85% 5/17/2027                  | 1,940  | 1,955  |
| Ford Motor Credit Co., LLC 4.125% 8/17/2027                 | 37,170 | 36,700 |
| Ford Motor Credit Co., LLC 3.815% 11/2/2027                 | 3,990  | 3,911  |
| Ford Motor Credit Co., LLC 7.35% 11/4/2027                  | 1,674  | 1,728  |
| Ford Motor Credit Co., LLC 5.918% 3/20/2028                 | 24,035 | 24,349 |
| Ford Motor Credit Co., LLC 6.80% 5/12/2028                  | 2,030  | 2,092  |
| Ford Motor Credit Co., LLC 6.798% 11/7/2028                 | 762    | 789    |
| Ford Motor Credit Co., LLC 2.90% 2/10/2029                  | 1,065  | 996    |
| Ford Motor Credit Co., LLC 5.80% 3/8/2029                   | 6,740  | 6,818  |
| Ford Motor Credit Co., LLC 4.97% 4/6/2029                   | 26,080 | 25,767 |
| Ford Motor Credit Co., LLC 5.113% 5/3/2029                  | 9,854  | 9,764  |
| Ford Motor Credit Co., LLC 5.303% 9/6/2029                  | 5,407  | 5,381  |

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

## Corporate bonds and notes (continued)

## Consumer discretionary (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Ford Motor Credit Co., LLC 7.35% 3/6/2030                               | USD10,668                 | \$11,259       |
| Ford Motor Credit Co., LLC 7.20% 6/10/2030                              | 1,015                     | 1,070          |
| Ford Motor Credit Co., LLC 4.00% 11/13/2030                             | 18,420                    | 17,150         |
| Ford Motor Credit Co., LLC 6.05% 3/5/2031                               | 12,074                    | 12,186         |
| Ford Motor Credit Co., LLC 5.42% 4/9/2031                               | 998                       | 980            |
| Ford Motor Credit Co., LLC 3.625% 6/17/2031                             | 3,037                     | 2,738          |
| Ford Motor Credit Co., LLC 6.054% 11/5/2031                             | 19,460                    | 19,555         |
| Ford Motor Credit Co., LLC 7.122% 11/7/2033                             | 3,167                     | 3,328          |
| Ford Motor Credit Co., LLC 6.125% 3/8/2034                              | 12,096                    | 11,986         |
| General Motors Financial Co., Inc. 1.50% 6/10/2026                      | 6,712                     | 6,673          |
| General Motors Financial Co., Inc. 2.35% 2/26/2027                      | 9,771                     | 9,586          |
| General Motors Financial Co., Inc. 5.45% 7/15/2030                      | 8,013                     | 8,205          |
| General Motors Financial Co., Inc. 5.625% 4/4/2032                      | 1,201                     | 1,229          |
| General Motors Financial Co., Inc. 5.90% 1/7/2035                       | 2,888                     | 2,941          |
| Home Depot, Inc. 2.95% 6/15/2029  | 1,966                     | 1,893          |
| Home Depot, Inc. 4.85% 6/25/2031  | 2,559                     | 2,617          |
| Home Depot, Inc. 4.95% 6/25/2034  | 4,749                     | 4,785          |
| Home Depot, Inc. 4.50% 12/6/2048  | 1,915                     | 1,609          |
| Home Depot, Inc. 5.30% 6/25/2054  | 2,234                     | 2,090          |
| Hyatt Hotels Corp. 5.05% 3/30/2028                                      | 8,567                     | 8,642          |
| Hyundai Capital America 1.50% 6/15/2026 <sup>(a)</sup>                  | 7,475                     | 7,430          |
| Hyundai Capital America 1.65% 9/17/2026 <sup>(a)</sup>                  | 7,275                     | 7,182          |
| Hyundai Capital America 3.00% 2/10/2027 <sup>(a)</sup>                  | 9,000                     | 8,885          |
| Hyundai Capital America 5.275% 6/24/2027 <sup>(a)</sup>                 | 1,650                     | 1,664          |
| Hyundai Capital America 2.375% 10/15/2027 <sup>(a)</sup>                | 7,543                     | 7,302          |
| Hyundai Capital America 5.60% 3/30/2028 <sup>(a)</sup>                  | 1,385                     | 1,411          |
| Hyundai Capital America 4.60% 4/6/2028 <sup>(a)</sup>                   | 4,795                     | 4,793          |
| Hyundai Capital America 4.75% 4/6/2029 <sup>(a)</sup>                   | 4,629                     | 4,627          |
| Hyundai Capital America 5.30% 6/24/2029 <sup>(a)</sup>                  | 1,523                     | 1,547          |
| Hyundai Capital America 5.15% 3/27/2030 <sup>(a)</sup>                  | 25,720                    | 26,004         |
| Hyundai Capital America 5.00% 4/7/2031 <sup>(a)</sup>                   | 3,972                     | 3,966          |
| Hyundai Capital America 5.40% 6/24/2031 <sup>(a)</sup>                  | 3,365                     | 3,425          |
| Marriott International, Inc. 5.00% 10/15/2027                           | 4,470                     | 4,512          |
| Marriott International, Inc. 4.90% 4/15/2029                            | 653                       | 661            |
| Marriott International, Inc. 5.35% 3/15/2035                            | 1,365                     | 1,374          |
| McDonald's Corp. 5.00% 5/17/2029  | 1,305                     | 1,335          |
| McDonald's Corp. 4.95% 3/3/2035   | 786                       | 782            |
| McDonald's Corp. 4.45% 3/1/2047   | 3,535                     | 2,951          |
| McDonald's Corp. 3.625% 9/1/2049  | 2,938                     | 2,116          |
| Nissan Motor Co., Ltd. 4.81% 9/17/2030 <sup>(a)</sup>                   | 267                       | 243            |
| Nissan Motor Co., Ltd. 8.125% 7/17/2035 <sup>(a)</sup>                  | 8,860                     | 9,123          |
| Royal Caribbean Cruises, Ltd. 4.75% 5/15/2033                           | 12,864                    | 12,425         |
| Royal Caribbean Cruises, Ltd. 5.375% 1/15/2036                          | 10,252                    | 10,076         |
| Royal Caribbean Cruises, Ltd. 5.25% 2/27/2038                           | 6,440                     | 6,129          |
| Sands China, Ltd. 2.30% 3/8/2027  | 2,368                     | 2,313          |
| Toyota Motor Credit Corp. 4.05% 3/13/2029                               | 2,162                     | 2,150          |
| Toyota Motor Credit Corp. 3.375% 4/1/2030                               | 4,954                     | 4,761          |
| Toyota Motor Credit Corp. 4.55% 5/17/2030                               | 1,625                     | 1,634          |
| Toyota Motor Credit Corp. 5.55% 11/20/2030                              | 690                       | 719            |
| Toyota Motor Credit Corp. 4.60% 3/11/2033                               | 1,591                     | 1,567          |
| Travel + Leisure Co. 6.625% 7/31/2026 <sup>(a)</sup>                    | 675                       | 676            |
| Volkswagen Group of America Finance, LLC 4.95% 8/15/2029 <sup>(a)</sup> | 1,635                     | 1,639          |

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

## Corporate bonds and notes (continued)

## Consumer discretionary (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Volkswagen Group of America Finance, LLC 6.45% 11/16/2030 <sup>(a)</sup> | USD5,190                  | \$ 5,490       |
| Wynn Resorts Finance, LLC 5.125% 10/1/2029 <sup>(a)</sup>                | 410                       | 405            |
|  |                           | <u>480,387</u> |

## Health care 4.33%

|   |        |        |
|---|--------|--------|
| Abbott Laboratories 4.00% 3/15/2031         | 3,495  | 3,440  |
| Abbott Laboratories 4.30% 3/15/2033         | 4,265  | 4,175  |
| Abbott Laboratories 4.65% 3/15/2036         | 7,571  | 7,406  |
| Abbott Laboratories 5.50% 3/15/2056         | 4,798  | 4,708  |
| AbbVie, Inc. 4.125% 3/15/2031               | 2,020  | 1,991  |
| AbbVie, Inc. 4.40% 3/15/2033                | 2,542  | 2,496  |
| AbbVie, Inc. 5.05% 3/15/2034                | 18,501 | 18,784 |
| AbbVie, Inc. 4.75% 3/15/2036                | 1,336  | 1,311  |
| AbbVie, Inc. 5.35% 3/15/2044                | 800    | 780    |
| AbbVie, Inc. 5.40% 3/15/2054                | 15,770 | 15,069 |
| AbbVie, Inc. 5.55% 3/15/2056                | 733    | 717    |
| AbbVie, Inc. 5.50% 3/15/2064                | 550    | 525    |
| Amgen, Inc. 5.15% 3/2/2028                  | 5,326  | 5,406  |
| Amgen, Inc. 4.05% 8/18/2029                 | 7,429  | 7,361  |
| Amgen, Inc. 2.45% 2/21/2030                 | 5,131  | 4,766  |
| Amgen, Inc. 5.25% 3/2/2030                  | 2,854  | 2,931  |
| Amgen, Inc. 4.20% 2/19/2031                 | 6,663  | 6,573  |
| Amgen, Inc. 4.20% 3/1/2033                  | 8,502  | 8,209  |
| Amgen, Inc. 5.25% 3/2/2033                  | 20,793 | 21,346 |
| Amgen, Inc. 4.85% 2/19/2036                 | 3,676  | 3,613  |
| Amgen, Inc. 4.875% 3/1/2053                 | 3,360  | 2,916  |
| Amgen, Inc. 4.40% 2/22/2062                 | 196    | 152    |
| AstraZeneca Finance, LLC 5.00% 2/26/2034    | 6,925  | 7,029  |
| Baxter International, Inc. 4.45% 2/15/2029  | 9,503  | 9,386  |
| Baxter International, Inc. 5.65% 12/15/2035 | 3,906  | 3,817  |
| Bristol-Myers Squibb Co. 5.10% 2/22/2031    | 3,990  | 4,103  |
| Bristol-Myers Squibb Co. 5.20% 2/22/2034    | 22,685 | 23,265 |
| Bristol-Myers Squibb Co. 5.50% 2/22/2044    | 425    | 418    |
| Bristol-Myers Squibb Co. 2.55% 11/13/2050   | 2,113  | 1,236  |
| Bristol-Myers Squibb Co. 3.70% 3/15/2052    | 2,197  | 1,585  |
| Bristol-Myers Squibb Co. 5.55% 2/22/2054    | 12,840 | 12,372 |
| Cencora, Inc. 4.90% 2/13/2036               | 857    | 840    |
| Cencora, Inc. 5.65% 2/13/2056               | 288    | 282    |
| Centene Corp. 4.25% 12/15/2027              | 8,064  | 7,926  |
| Centene Corp. 2.45% 7/15/2028               | 12,410 | 11,565 |
| Centene Corp. 4.625% 12/15/2029             | 14,945 | 14,197 |
| Centene Corp. 3.375% 2/15/2030              | 15,718 | 14,208 |
| Cigna Group (The) 5.125% 5/15/2031          | 2,095  | 2,139  |
| Cigna Group (The) 5.25% 2/15/2034           | 3,745  | 3,792  |
| Cigna Group (The) 6.00% 1/15/2056           | 1,600  | 1,604  |
| CVS Health Corp. 5.125% 2/21/2030           | 1,720  | 1,745  |
| CVS Health Corp. 5.25% 1/30/2031            | 960    | 981    |
| CVS Health Corp. 5.55% 6/1/2031             | 3,707  | 3,826  |
| CVS Health Corp. 5.00% 9/15/2032            | 5,853  | 5,860  |
| CVS Health Corp. 5.25% 2/21/2033            | 2,122  | 2,147  |
| CVS Health Corp. 5.70% 6/1/2034             | 7,706  | 7,922  |
| CVS Health Corp. 5.45% 9/15/2035            | 4,471  | 4,490  |
| CVS Health Corp. 6.05% 6/1/2054             | 1,995  | 1,937  |
| CVS Health Corp. 6.20% 9/15/2055            | 6,535  | 6,478  |

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

## Corporate bonds and notes (continued)

## Health care (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| CVS Health Corp. 6.00% 6/1/2063                                 | USD1,076                  | \$ 1,022       |
| Elevance Health, Inc. 4.95% 11/1/2031                           | 2,322                     | 2,337          |
| Elevance Health, Inc. 5.20% 2/15/2035                           | 7,577                     | 7,568          |
| Elevance Health, Inc. 4.55% 5/15/2052                           | 271                       | 219            |
| Elevance Health, Inc. 5.125% 2/15/2053                          | 784                       | 689            |
| Elevance Health, Inc. 5.70% 2/15/2055                           | 995                       | 941            |
| Eli Lilly and Co. 5.10% 2/12/2035                               | 23,057                    | 23,534         |
| Eli Lilly and Co. 5.50% 2/12/2055                               | 7,907                     | 7,756          |
| Gilead Sciences, Inc. 5.25% 10/15/2033                          | 3,340                     | 3,455          |
| HCA, Inc. 5.20% 6/1/2028  | 4,165                     | 4,228          |
| HCA, Inc. 2.375% 7/15/2031                                      | 2,233                     | 1,974          |
| HCA, Inc. 3.625% 3/15/2032                                      | 2,400                     | 2,231          |
| HCA, Inc. 4.625% 3/15/2052                                      | 226                       | 181            |
| Humana, Inc. 5.375% 4/15/2031                                   | 5,530                     | 5,591          |
| Humana, Inc. 5.55% 5/1/2035                                     | 1,735                     | 1,716          |
| Humana, Inc. 5.75% 4/15/2054                                    | 954                       | 859            |
| Johnson & Johnson 4.80% 6/1/2029                                | 3,970                     | 4,072          |
| Johnson & Johnson 4.90% 6/1/2031                                | 4,175                     | 4,315          |
| Merck & Co., Inc. 1.70% 6/10/2027                               | 3,093                     | 3,013          |
| Novartis Capital Corp. 4.60% 3/18/2033                          | 6,923                     | 6,896          |
| Pfizer Investment Enterprises Pte., Ltd. 4.45% 5/19/2028        | 1,375                     | 1,383          |
| Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033        | 7,942                     | 7,914          |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053        | 5,622                     | 5,229          |
| Roche Holdings, Inc. 1.93% 12/13/2028 <sup>(a)</sup>            | 7,545                     | 7,137          |
| Roche Holdings, Inc. 4.592% 9/9/2034 <sup>(a)</sup>             | 765                       | 754            |
| Roche Holdings, Inc. 2.607% 12/13/2051 <sup>(a)</sup>           | 645                       | 391            |
| Shire Acquisitions Investments Ireland DAC 3.20% 9/23/2026      | 306                       | 305            |
| Stryker Corp. 4.85% 2/10/2030                                   | 1,235                     | 1,252          |
| Stryker Corp. 5.20% 2/10/2035                                   | 1,110                     | 1,124          |
| Takeda U.S. Financing, Inc. 5.20% 7/7/2035                      | 12,074                    | 12,079         |
| Teva Pharmaceutical Finance Netherlands III BV 6.75% 3/1/2028   | 28,059                    | 28,772         |
| Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029  | 4,431                     | 4,420          |
| Teva Pharmaceutical Finance Netherlands III BV 7.875% 9/15/2029 | 3,720                     | 3,988          |
| Teva Pharmaceutical Finance Netherlands III BV 8.125% 9/15/2031 | 3,135                     | 3,509          |
| Teva Pharmaceutical Finance Netherlands III BV 6.00% 12/1/2032  | 1,705                     | 1,751          |
| Teva Pharmaceutical Finance Netherlands IV BV 5.75% 12/1/2030   | 1,480                     | 1,500          |
| Thermo Fisher Scientific, Inc. 4.215% 2/12/2031                 | 1,472                     | 1,457          |
| Thermo Fisher Scientific, Inc. 4.55% 6/15/2033                  | 269                       | 266            |
| Thermo Fisher Scientific, Inc. 4.902% 2/12/2036                 | 966                       | 960            |
| UnitedHealth Group, Inc. 4.80% 1/15/2030                        | 395                       | 400            |
| UnitedHealth Group, Inc. 2.00% 5/15/2030                        | 466                       | 422            |
| UnitedHealth Group, Inc. 4.95% 1/15/2032                        | 1,910                     | 1,932          |
| UnitedHealth Group, Inc. 4.20% 5/15/2032                        | 1,654                     | 1,613          |
| UnitedHealth Group, Inc. 5.15% 7/15/2034                        | 15,956                    | 16,098         |
| UnitedHealth Group, Inc. 3.05% 5/15/2041                        | 1,300                     | 965            |
| UnitedHealth Group, Inc. 4.25% 6/15/2048                        | 960                       | 765            |
| UnitedHealth Group, Inc. 3.25% 5/15/2051                        | 572                       | 377            |
| UnitedHealth Group, Inc. 5.625% 7/15/2054                       | 10,472                    | 9,988          |
| UnitedHealth Group, Inc. 4.95% 5/15/2062                        | 69                        | 58             |
|   |                           | <u>479,231</u> |

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

## Corporate bonds and notes (continued)

## Utilities 3.28%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| AEP Texas, Inc. 3.45% 5/15/2051  | USD1,380                  | \$ 912         |
| AEP Transmission Co., LLC 5.375% 6/15/2035   | 1,075                     | 1,092          |
| Alabama Power Co. 3.00% 3/15/2052  | 3,219                     | 2,038          |
| Alfa Transmisora De Energia SA 4.55% 9/27/2051 <sup>(a)</sup>  | 408                       | 311            |
| Baltimore Gas and Electric Co. 4.55% 6/1/2052  | 525                       | 439            |
| Berkshire Hathaway Energy Co. 4.50% 2/1/2045   | 5,895                     | 4,991          |
| Berkshire Hathaway Energy Co. 4.60% 5/1/2053   | 1,017                     | 832            |
| CenterPoint Energy Houston Electric, LLC 4.85% 4/1/2036  | 2,625                     | 2,572          |
| Cleveland Electric Illuminating Co. (The) 3.50% 4/1/2028 <sup>(a)</sup>  | 2,400                     | 2,352          |
| Comision Federal de Electricidad 4.688% 5/15/2029 <sup>(a)</sup>   | 636                       | 625            |
| Connecticut Light and Power Co. (The) 2.05% 7/1/2031   | 1,775                     | 1,569          |
| DTE Electric Co. 4.85% 3/1/2036  | 10,150                    | 9,964          |
| DTE Energy Co. 5.10% 3/1/2029  | 7,900                     | 8,034          |
| DTE Energy Co. 3.00% 3/1/2032  | 259                       | 239            |
| Duke Energy Carolinas, LLC 5.35% 1/15/2053   | 332                       | 311            |
| Duke Energy Florida, LLC 5.875% 11/15/2033   | 370                       | 393            |
| Duke Energy Florida, LLC 3.40% 10/1/2046   | 5,669                     | 4,040          |
| Duke Energy Florida, LLC 3.00% 12/15/2051  | 293                       | 185            |
| Duke Energy Florida, LLC 5.95% 11/15/2052  | 575                       | 584            |
| Duke Energy Progress, LLC 3.70% 9/1/2028   | 3,750                     | 3,710          |
| Duke Energy Progress, LLC 2.00% 8/15/2031  | 1,775                     | 1,564          |
| Duke Energy Progress, LLC 2.50% 8/15/2050  | 644                       | 371            |
| Edison International 4.125% 3/15/2028  | 6,768                     | 6,655          |
| Edison International 6.95% 11/15/2029  | 1,575                     | 1,663          |
| Edison International 4.80% 3/15/2031   | 3,125                     | 3,052          |
| Electricite de France SA 5.65% 4/22/2029 <sup>(a)</sup>  | 1,420                     | 1,466          |
| Electricite de France SA 2.625% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 2.86% on 6/1/2028) <sup>(b)</sup>                                       | EUR2,800                  | 3,153          |
| Electricite de France SA 9.125% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>(a)(b)</sup> | USD1,575                  | 1,824          |
| Emera US Finance, LP 2.639% 6/15/2031  | 4,400                     | 3,927          |
| ENN Clean Energy International Investment, Ltd. 3.375% 5/12/2026 <sup>(a)</sup>  | 1,310                     | 1,307          |
| Entergy Louisiana, LLC 4.20% 9/1/2048  | 5,637                     | 4,464          |
| Eversource Energy 5.00% 1/1/2027   | 3,415                     | 3,426          |
| FirstEnergy Corp. 2.25% 9/1/2030   | 12,602                    | 11,360         |
| Florida Power & Light Co. 4.40% 5/15/2028  | 1,655                     | 1,662          |
| Florida Power & Light Co. 5.10% 4/1/2033   | 7,431                     | 7,585          |
| Florida Power & Light Co. 4.80% 5/15/2033  | 2,929                     | 2,933          |
| Florida Power & Light Co. 5.30% 4/1/2053   | 1,255                     | 1,176          |
| Georgia Power Co. 4.95% 5/17/2033  | 1,845                     | 1,861          |
| Georgia Power Co. 5.25% 3/15/2034  | 3,200                     | 3,269          |
| Georgia Power Co. 3.70% 1/30/2050  | 190                       | 140            |
| Jersey Central Power & Light Co. 2.75% 3/1/2032 <sup>(a)</sup>   | 525                       | 472            |
| NiSource, Inc. 5.40% 6/30/2033   | 650                       | 665            |
| Pacific Gas and Electric Co. 2.10% 8/1/2027  | 4,547                     | 4,409          |
| Pacific Gas and Electric Co. 3.30% 12/1/2027   | 7,105                     | 6,960          |
| Pacific Gas and Electric Co. 5.00% 6/4/2028  | 464                       | 468            |
| Pacific Gas and Electric Co. 3.00% 6/15/2028   | 2,542                     | 2,461          |
| Pacific Gas and Electric Co. 3.75% 7/1/2028  | 13,319                    | 13,089         |
| Pacific Gas and Electric Co. 4.65% 8/1/2028  | 5,379                     | 5,388          |
| Pacific Gas and Electric Co. 4.55% 7/1/2030  | 35,449                    | 34,981         |
| Pacific Gas and Electric Co. 2.50% 2/1/2031  | 21,597                    | 19,361         |
| Pacific Gas and Electric Co. 6.40% 6/15/2033   | 11,619                    | 12,338         |
| Pacific Gas and Electric Co. 6.95% 3/15/2034   | 1,294                     | 1,418          |

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

## Corporate bonds and notes (continued)

## Utilities (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Pacific Gas and Electric Co. 5.80% 5/15/2034        | USD3,706                  | \$ 3,799       |
| Pacific Gas and Electric Co. 5.70% 3/1/2035         | 2,146                     | 2,176          |
| Pacific Gas and Electric Co. 6.00% 8/15/2035        | 944                       | 976            |
| Pacific Gas and Electric Co. 5.20% 5/1/2036         | 7,971                     | 7,772          |
| Pacific Gas and Electric Co. 3.30% 8/1/2040         | 10,340                    | 7,739          |
| Pacific Gas and Electric Co. 3.50% 8/1/2050         | 15,807                    | 10,460         |
| Pacific Gas and Electric Co. 5.90% 10/1/2054        | 2,410                     | 2,247          |
| PacifiCorp 3.30% 3/15/2051                          | 325                       | 203            |
| PacifiCorp 5.50% 5/15/2054                          | 439                       | 385            |
| PacifiCorp 5.80% 1/15/2055                          | 7,735                     | 7,071          |
| PECO Energy Co. 5.25% 9/15/2054                     | 1,775                     | 1,650          |
| Public Service Electric and Gas Co. 3.20% 5/15/2029 | 6,000                     | 5,823          |
| Public Service Electric and Gas Co. 5.20% 8/1/2033  | 1,200                     | 1,227          |
| Public Service Electric and Gas Co. 5.625% 1/1/2056 | 1,503                     | 1,480          |
| Southern California Edison Co. 4.90% 6/1/2026       | 1,177                     | 1,176          |
| Southern California Edison Co. 3.65% 3/1/2028       | 225                       | 222            |
| Southern California Edison Co. 5.30% 3/1/2028       | 3,601                     | 3,653          |
| Southern California Edison Co. 4.20% 3/1/2029       | 7,336                     | 7,255          |
| Southern California Edison Co. 5.15% 6/1/2029       | 4,155                     | 4,214          |
| Southern California Edison Co. 2.85% 8/1/2029       | 7,833                     | 7,391          |
| Southern California Edison Co. 5.25% 3/15/2030      | 19,378                    | 19,685         |
| Southern California Edison Co. 2.50% 6/1/2031       | 5,388                     | 4,815          |
| Southern California Edison Co. 5.45% 6/1/2031       | 9,145                     | 9,358          |
| Southern California Edison Co. 4.80% 3/15/2033      | 3,525                     | 3,464          |
| Southern California Edison Co. 5.20% 6/1/2034       | 5,496                     | 5,458          |
| Southern California Edison Co. 5.75% 4/1/2035       | 4,549                     | 4,631          |
| Southern California Edison Co. 5.35% 7/15/2035      | 6,450                     | 6,392          |
| Southern California Edison Co. 5.625% 2/1/2036      | 7,051                     | 7,069          |
| Southern California Edison Co. 3.60% 2/1/2045       | 2,417                     | 1,724          |
| Southern California Edison Co. 2.95% 2/1/2051       | 738                       | 445            |
| Southwestern Electric Power Co. 3.25% 11/1/2051     | 2,075                     | 1,328          |
| Union Electric Co. 4.80% 3/15/2036                  | 6,730                     | 6,574          |
| Virginia Electric & Power 2.40% 3/30/2032           | 2,575                     | 2,274          |
| WEC Energy Group, Inc. 4.75% 1/15/2028              | 1,690                     | 1,703          |
| Wisconsin Power and Light Co. 3.65% 4/1/2050        | 1,075                     | 769            |
| Wisconsin Public Service Corp. 2.85% 12/1/2051      | 375                       | 230            |
|   |                           | <u>362,899</u> |

## Communication services 3.01%

|                                 |        |        |
|---------------------------------|--------|--------|
| Alphabet, Inc. 3.70% 2/15/2029  | 2,830  | 2,806  |
| Alphabet, Inc. 4.10% 2/15/2031  | 861    | 855    |
| Alphabet, Inc. 4.40% 2/15/2033  | 3,042  | 3,005  |
| Alphabet, Inc. 4.70% 11/15/2035 | 2,576  | 2,546  |
| Alphabet, Inc. 4.80% 2/15/2036  | 4,215  | 4,199  |
| Alphabet, Inc. 5.35% 11/15/2045 | 2,455  | 2,402  |
| Alphabet, Inc. 5.45% 11/15/2055 | 5,534  | 5,362  |
| Alphabet, Inc. 5.65% 2/15/2056  | 783    | 781    |
| Alphabet, Inc. 5.70% 11/15/2075 | 6,080  | 5,897  |
| AT&T, Inc. 1.65% 2/1/2028       | 4,700  | 4,480  |
| AT&T, Inc. 4.30% 2/15/2030      | 15,940 | 15,842 |
| AT&T, Inc. 4.75% 4/30/2033      | 15,802 | 15,657 |
| AT&T, Inc. 2.55% 12/1/2033      | 12,748 | 10,793 |
| AT&T, Inc. 5.40% 2/15/2034      | 2,395  | 2,450  |
| AT&T, Inc. 4.50% 5/15/2035      | 174    | 165    |

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

## Corporate bonds and notes (continued)

## Communication services (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| CCO Holdings, LLC 5.125% 5/1/2027 <sup>(a)</sup>      | USD2,925                  | \$ 2,924       |
| CCO Holdings, LLC 4.75% 2/1/2032 <sup>(a)</sup>       | 1,265                     | 1,145          |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(a)</sup>      | 3,875                     | 3,319          |
| Charter Communications Operating, LLC 6.10% 6/1/2029  | 1,360                     | 1,409          |
| Charter Communications Operating, LLC 2.80% 4/1/2031  | 6,057                     | 5,439          |
| Charter Communications Operating, LLC 4.40% 4/1/2033  | 1,092                     | 1,021          |
| Charter Communications Operating, LLC 6.55% 6/1/2034  | 1,347                     | 1,399          |
| Charter Communications Operating, LLC 5.85% 12/1/2035 | 11,606                    | 11,422         |
| Charter Communications Operating, LLC 5.75% 4/1/2048  | 5,000                     | 4,173          |
| Charter Communications Operating, LLC 4.80% 3/1/2050  | 8,272                     | 6,120          |
| Charter Communications Operating, LLC 3.70% 4/1/2051  | 2,519                     | 1,561          |
| Charter Communications Operating, LLC 3.90% 6/1/2052  | 32,148                    | 20,485         |
| Charter Communications Operating, LLC 5.25% 4/1/2053  | 4,903                     | 3,849          |
| Charter Communications Operating, LLC 6.70% 12/1/2055 | 3,857                     | 3,689          |
| Comcast Corp. 3.15% 2/15/2028                         | 7,200                     | 7,067          |
| Comcast Corp. 4.55% 1/15/2029                         | 1,610                     | 1,622          |
| Comcast Corp. 4.80% 5/15/2033                         | 1,841                     | 1,832          |
| Comcast Corp. 2.887% 11/1/2051                        | 18                        | 10             |
| Comcast Corp. 5.65% 6/1/2054                          | 3,313                     | 3,055          |
| Comcast Corp. 5.50% 5/15/2064                         | 250                       | 222            |
| Discovery Communications, LLC 3.625% 5/15/2030        | 3,325                     | 2,827          |
| Meta Platforms, Inc. 4.20% 11/15/2030                 | 152                       | 151            |
| Meta Platforms, Inc. 4.60% 11/15/2032                 | 11,473                    | 11,364         |
| Meta Platforms, Inc. 4.875% 11/15/2035                | 22,869                    | 22,444         |
| Meta Platforms, Inc. 5.50% 11/15/2045                 | 4,233                     | 4,008          |
| Meta Platforms, Inc. 5.625% 11/15/2055                | 14,495                    | 13,597         |
| Meta Platforms, Inc. 5.75% 11/15/2065                 | 4,352                     | 4,045          |
| News Corp. 5.125% 2/15/2032 <sup>(a)</sup>            | 1,300                     | 1,272          |
| SBA Tower Trust 1.631% 11/15/2026 <sup>(a)</sup>      | 6,741                     | 6,632          |
| Sirius XM Radio, LLC 4.00% 7/15/2028 <sup>(a)</sup>   | 675                       | 652            |
| Sirius XM Radio, LLC 3.875% 9/1/2031 <sup>(a)</sup>   | 12,000                    | 10,906         |
| T-Mobile USA, Inc. 2.625% 4/15/2026                   | 4,416                     | 4,413          |
| T-Mobile USA, Inc. 3.75% 4/15/2027                    | 5,000                     | 4,970          |
| T-Mobile USA, Inc. 4.95% 3/15/2028                    | 705                       | 713            |
| T-Mobile USA, Inc. 4.80% 7/15/2028                    | 175                       | 177            |
| T-Mobile USA, Inc. 4.85% 1/15/2029                    | 2,725                     | 2,757          |
| T-Mobile USA, Inc. 3.875% 4/15/2030                   | 4,500                     | 4,384          |
| T-Mobile USA, Inc. 2.875% 2/15/2031                   | 14,691                    | 13,551         |
| T-Mobile USA, Inc. 5.125% 5/15/2032                   | 4,970                     | 5,043          |
| T-Mobile USA, Inc. 5.05% 7/15/2033                    | 832                       | 838            |
| T-Mobile USA, Inc. 5.75% 1/15/2034                    | 730                       | 762            |
| T-Mobile USA, Inc. 3.00% 2/15/2041                    | 2,100                     | 1,536          |
| T-Mobile USA, Inc. 6.00% 6/15/2054                    | 920                       | 912            |
| T-Mobile USA, Inc. 5.50% 1/15/2055                    | 406                       | 373            |
| Verizon Communications, Inc. 1.75% 1/20/2031          | 9,144                     | 8,020          |
| Verizon Communications, Inc. 2.55% 3/21/2031          | 5,047                     | 4,583          |
| Verizon Communications, Inc. 2.355% 3/15/2032         | 4,786                     | 4,179          |
| Verizon Communications, Inc. 4.75% 1/15/2033          | 7,614                     | 7,523          |
| Verizon Communications, Inc. 4.78% 2/15/2035          | 1,552                     | 1,503          |
| Verizon Communications, Inc. 3.55% 3/22/2051          | 625                       | 436            |
| Verizon Communications, Inc. 3.875% 3/1/2052          | 4,006                     | 2,932          |
| WarnerMedia Holdings, Inc. 3.755% 3/15/2027           | 356                       | 352            |
| WarnerMedia Holdings, Inc. 4.054% 3/15/2029           | 1,450                     | 1,377          |
| WarnerMedia Holdings, Inc. 4.279% 3/15/2032           | 20,430                    | 18,106         |

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

## Corporate bonds and notes (continued)

## Communication services (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| WarnerMedia Holdings, Inc. 5.05% 3/15/2042        | USD8,856                  | \$ 5,856       |
| WarnerMedia Holdings, Inc. 5.141% 3/15/2052       | 240                       | 146            |
| ZipRecruiter, Inc. 5.00% 1/15/2030 <sup>(a)</sup> | 490                       | 283            |
|   |                           | <u>332,626</u> |

## Energy 1.83%

|   |        |                |
|---|--------|----------------|
| Antero Resources Corp. 5.375% 3/1/2030 <sup>(a)</sup>                 | 280    | 282            |
| APA Corp. 4.25% 1/15/2030   | 2,465  | 2,427          |
| Ascent Resources Utica Holdings, LLC 6.625% 7/15/2033 <sup>(a)</sup>  | 395    | 402            |
| Baker Hughes Holdings, LLC 2.061% 12/15/2026                          | 1,136  | 1,121          |
| Cenovus Energy, Inc. 2.65% 1/15/2032                                  | 2,969  | 2,645          |
| Cenovus Energy, Inc. 5.25% 6/15/2037                                  | 289    | 280            |
| Cenovus Energy, Inc. 3.75% 2/15/2052                                  | 19     | 13             |
| Chevron Corp. 2.954% 5/16/2026  | 3,365  | 3,362          |
| Columbia Pipelines Operating Co., LLC 5.927% 8/15/2030 <sup>(a)</sup> | 268    | 281            |
| Devon Energy Corp. 5.75% 9/15/2054                                    | 2,068  | 1,945          |
| Ecopetrol SA 8.875% 1/13/2033   | 15,325 | 16,143         |
| Energy Transfer, LP 5.25% 7/1/2029                                    | 979    | 1,001          |
| Energy Transfer, LP 6.40% 12/1/2030                                   | 479    | 512            |
| Enterprise Products Operating, LLC 4.60% 1/15/2031                    | 5,332  | 5,342          |
| Enterprise Products Operating, LLC 4.95% 2/15/2035                    | 1,465  | 1,461          |
| EOG Resources, Inc. 5.95% 7/15/2055                                   | 5,080  | 5,170          |
| Equinor ASA 3.625% 9/10/2028  | 4,928  | 4,884          |
| Equinor ASA 3.125% 4/6/2030   | 20,000 | 19,142         |
| Equinor ASA 3.25% 11/18/2049  | 5,687  | 3,918          |
| Exxon Mobil Corp. 3.452% 4/15/2051                                    | 6,510  | 4,641          |
| GreenSaif Pipelines Bidco SARL 5.853% 2/23/2036 <sup>(a)</sup>        | 1,540  | 1,547          |
| Hess Midstream Operations, LP 5.875% 3/1/2028 <sup>(a)</sup>          | 1,470  | 1,480          |
| Occidental Petroleum Corp. 6.625% 9/1/2030                            | 3,641  | 3,917          |
| Odebrecht Drilling Services, LLC 7.50% 6/15/2030 <sup>(a)</sup>       | 6      | 6              |
| Oleoducto Central SA 4.00% 7/14/2027 <sup>(a)</sup>                   | 1,715  | 1,694          |
| Oleoducto Central SA 4.00% 7/14/2027                                  | 350    | 346            |
| Petroleos Mexicanos 6.50% 1/23/2029                                   | 22,614 | 22,682         |
| Petroleos Mexicanos 8.75% 6/2/2029                                    | 14,185 | 14,920         |
| Petroleos Mexicanos 6.84% 1/23/2030                                   | 11,164 | 11,196         |
| Petroleos Mexicanos 6.70% 2/16/2032                                   | 22,808 | 22,341         |
| Saudi Arabian Oil Co. 4.00% 2/2/2029 <sup>(a)</sup>                   | 2,987  | 2,928          |
| Saudi Arabian Oil Co. 4.375% 2/2/2031 <sup>(a)</sup>                  | 6,352  | 6,179          |
| Shell Finance US, Inc. 2.75% 4/6/2030                                 | 377    | 355            |
| SM Energy Co. 8.75% 7/1/2031 <sup>(a)</sup>                           | 22,400 | 23,426         |
| South Bow USA Infrastructure Holdings, LLC 4.911% 9/1/2027            | 809    | 813            |
| Sunoco, LP 5.625% 3/15/2031 <sup>(a)</sup>                            | 595    | 593            |
| TotalEnergies Capital International SA 3.455% 2/19/2029               | 885    | 870            |
| TotalEnergies Capital SA 5.275% 9/10/2054                             | 6,805  | 6,352          |
| Venture Global Plaquemines LNG, LLC 6.50% 6/15/2034 <sup>(a)</sup>    | 4,185  | 4,359          |
| Venture Global Plaquemines LNG, LLC 6.75% 1/15/2036 <sup>(a)</sup>    | 1,075  | 1,139          |
|   |        | <u>202,115</u> |

## Industrials 1.82%

|  |       |       |
|--|-------|-------|
| ADT Security Corp. 4.125% 8/1/2029 <sup>(a)</sup>                      | 510   | 488   |
| Aeropuerto Internacional de Tocumen SA 4.00% 8/11/2041 <sup>(a)</sup>  | 730   | 607   |
| Aeropuerto Internacional de Tocumen SA 5.125% 8/11/2061 <sup>(a)</sup> | 565   | 453   |
| Air Lease Corp. 2.20% 1/15/2027  | 4,341 | 4,261 |
| Air Lease Corp. 5.20% 7/15/2031  | 3,650 | 3,659 |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| BAE Systems PLC 5.00% 3/26/2027 <sup>(a)</sup>                          | USD1,200                  | \$ 1,208       |
| BAE Systems PLC 5.125% 3/26/2029 <sup>(a)</sup>                         | 3,482                     | 3,554          |
| BAE Systems PLC 5.25% 3/26/2031 <sup>(a)</sup>                          | 2,156                     | 2,214          |
| BAE Systems PLC 5.30% 3/26/2034 <sup>(a)</sup>                          | 570                       | 584            |
| Boeing Co. (The) 2.70% 2/1/2027   | 6,473                     | 6,384          |
| Boeing Co. (The) 5.04% 5/1/2027   | 13,539                    | 13,618         |
| Boeing Co. (The) 6.259% 5/1/2027  | 4,214                     | 4,288          |
| Boeing Co. (The) 3.25% 2/1/2028   | 11,810                    | 11,581         |
| Boeing Co. (The) 3.25% 3/1/2028   | 1,925                     | 1,885          |
| Boeing Co. (The) 6.298% 5/1/2029  | 1,507                     | 1,583          |
| Boeing Co. (The) 5.15% 5/1/2030   | 25,342                    | 25,775         |
| Boeing Co. (The) 3.625% 2/1/2031  | 751                       | 715            |
| Boeing Co. (The) 6.388% 5/1/2031  | 5,632                     | 6,008          |
| Boeing Co. (The) 6.528% 5/1/2034  | 1,381                     | 1,505          |
| Canadian Pacific Railway Co. 3.00% 12/2/2041                            | 578                       | 425            |
| Canadian Pacific Railway Co. 3.10% 12/2/2051                            | 1,801                     | 1,180          |
| CK Hutchison International (23), Ltd. 4.75% 4/21/2028 <sup>(a)</sup>    | 1,260                     | 1,271          |
| CSX Corp. 4.10% 11/15/2032  | 1,886                     | 1,827          |
| CSX Corp. 5.20% 11/15/2033  | 1,333                     | 1,367          |
| CSX Corp. 4.50% 11/15/2052  | 4,470                     | 3,723          |
| Eaton Corp. 4.20% 3/6/2031  | 13,761                    | 13,567         |
| General Dynamics Corp. 3.75% 5/15/2028                                  | 479                       | 476            |
| General Dynamics Corp. 3.625% 4/1/2030                                  | 387                       | 376            |
| Honeywell Aerospace, Inc. 4.00% 3/16/2029 <sup>(a)</sup>                | 110                       | 109            |
| Honeywell Aerospace, Inc. 4.30% 3/16/2031 <sup>(a)</sup>                | 4,647                     | 4,598          |
| Honeywell Aerospace, Inc. 4.60% 3/16/2033 <sup>(a)</sup>                | 3,400                     | 3,362          |
| Honeywell Aerospace, Inc. 4.95% 3/16/2036 <sup>(a)</sup>                | 2,586                     | 2,567          |
| Honeywell Aerospace, Inc. 5.622% 3/16/2046 <sup>(a)</sup>               | 225                       | 222            |
| Honeywell Aerospace, Inc. 5.732% 3/16/2056 <sup>(a)</sup>               | 1,345                     | 1,330          |
| L3Harris Technologies, Inc. 5.40% 7/31/2033                             | 1,126                     | 1,156          |
| LG Energy Solution, Ltd. 5.25% 4/2/2028 <sup>(a)</sup>                  | 13,205                    | 13,311         |
| LG Energy Solution, Ltd. 5.00% 4/2/2029 <sup>(a)</sup>                  | 6,580                     | 6,595          |
| MISC Capital Two (Labuan), Ltd. 3.75% 4/6/2027 <sup>(a)</sup>           | 2,690                     | 2,667          |
| Norfolk Southern Corp. 5.05% 8/1/2030                                   | 1,734                     | 1,772          |
| Norfolk Southern Corp. 5.35% 8/1/2054                                   | 1,458                     | 1,360          |
| Northrop Grumman Corp. 4.70% 3/15/2033                                  | 2,909                     | 2,907          |
| Northrop Grumman Corp. 4.95% 3/15/2053                                  | 1,124                     | 996            |
| Republic Services, Inc. 2.375% 3/15/2033                                | 1,635                     | 1,412          |
| Republic Services, Inc. 5.00% 4/1/2034                                  | 15                        | 15             |
| RTX Corp. 5.75% 11/8/2026   | 550                       | 555            |
| RTX Corp. 3.125% 5/4/2027   | 4,551                     | 4,493          |
| RTX Corp. 4.125% 11/16/2028   | 4,974                     | 4,954          |
| RTX Corp. 5.75% 1/15/2029   | 410                       | 425            |
| RTX Corp. 6.00% 3/15/2031   | 550                       | 585            |
| RTX Corp. 2.375% 3/15/2032  | 451                       | 397            |
| RTX Corp. 6.10% 3/15/2034   | 401                       | 432            |
| RTX Corp. 2.82% 9/1/2051  | 665                       | 407            |
| RTX Corp. 3.03% 3/15/2052   | 1,190                     | 756            |
| RTX Corp. 6.40% 3/15/2054   | 1,006                     | 1,086          |
| Summit Digital Infrastructure Pvt, Ltd. 2.875% 8/12/2031 <sup>(a)</sup> | 2,550                     | 2,295          |
| TransDigm, Inc. 6.25% 1/31/2034 <sup>(a)</sup>                          | 2,405                     | 2,434          |
| Triton Container International, Ltd. 3.15% 6/15/2031 <sup>(a)</sup>     | 2,482                     | 2,246          |
| Union Pacific Corp. 2.15% 2/5/2027                                      | 2,213                     | 2,177          |
| Union Pacific Corp. 2.40% 2/5/2030                                      | 4,454                     | 4,146          |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Union Pacific Corp. 2.375% 5/20/2031   | USD2,298                  | \$ 2,085       |
| Union Pacific Corp. 2.80% 2/14/2032    | 5,244                     | 4,771          |
| Union Pacific Corp. 5.10% 2/20/2035    | 2,104                     | 2,142          |
| Union Pacific Corp. 2.95% 3/10/2052    | 1,483                     | 926            |
| Union Pacific Corp. 5.60% 12/1/2054    | 415                       | 407            |
| Waste Management, Inc. 1.50% 3/15/2031 | 419                       | 364            |
| Waste Management, Inc. 4.80% 3/15/2032 | 4,135                     | 4,206          |
|  |                           | <u>201,250</u> |

## Information technology 1.77%

|  |        |                |
|--|--------|----------------|
| APLD ComputeCo 2, LLC 6.75% 3/15/2031 <sup>(a)</sup>     | 1,195  | 1,187          |
| Black Pearl Compute, LLC 6.125% 2/15/2031 <sup>(a)</sup> | 1,025  | 1,045          |
| Broadcom, Inc. 5.05% 7/12/2027                           | 1,004  | 1,015          |
| Broadcom, Inc. 4.00% 4/15/2029 <sup>(a)</sup>            | 609    | 603            |
| Broadcom, Inc. 5.05% 7/12/2029                           | 2,177  | 2,222          |
| Broadcom, Inc. 5.15% 11/15/2031                          | 5,186  | 5,321          |
| Broadcom, Inc. 4.15% 4/15/2032 <sup>(a)</sup>            | 630    | 610            |
| Broadcom, Inc. 3.469% 4/15/2034                          | 11,652 | 10,498         |
| Broadcom, Inc. 4.80% 10/15/2034                          | 1,063  | 1,047          |
| Broadcom, Inc. 3.137% 11/15/2035 <sup>(a)</sup>          | 847    | 720            |
| Broadcom, Inc. 4.926% 5/15/2037 <sup>(a)</sup>           | 2,879  | 2,794          |
| Fair Isaac Corp. 6.00% 5/15/2033 <sup>(a)</sup>          | 1,300  | 1,276          |
| Intel Corp. 3.05% 8/12/2051                              | 1,530  | 929            |
| Intel Corp. 5.60% 2/21/2054                              | 7,880  | 7,235          |
| Microchip Technology, Inc. 5.05% 3/15/2029               | 4,350  | 4,414          |
| Oracle Corp. 4.80% 8/3/2028                              | 615    | 615            |
| Oracle Corp. 4.55% 2/4/2029                              | 7,710  | 7,614          |
| Oracle Corp. 4.45% 9/26/2030                             | 2,610  | 2,516          |
| Oracle Corp. 4.95% 2/4/2031                              | 13,700 | 13,409         |
| Oracle Corp. 5.25% 2/3/2032                              | 1,340  | 1,317          |
| Oracle Corp. 4.80% 9/26/2032                             | 7,605  | 7,245          |
| Oracle Corp. 6.25% 11/9/2032                             | 7,366  | 7,562          |
| Oracle Corp. 5.35% 5/4/2033                              | 10,120 | 9,855          |
| Oracle Corp. 5.50% 8/3/2035                              | 2,374  | 2,268          |
| Oracle Corp. 5.20% 9/26/2035                             | 19,391 | 18,198         |
| Oracle Corp. 5.70% 2/4/2036                              | 15,217 | 14,638         |
| Oracle Corp. 5.875% 9/26/2045                            | 10,640 | 9,186          |
| Oracle Corp. 6.55% 2/4/2046                              | 1,668  | 1,557          |
| Oracle Corp. 6.00% 8/3/2055                              | 5,970  | 5,010          |
| Oracle Corp. 5.95% 9/26/2055                             | 11,380 | 9,581          |
| Oracle Corp. 6.70% 2/4/2056                              | 12,248 | 11,376         |
| Oracle Corp. 6.10% 9/26/2065                             | 2,295  | 1,904          |
| Roper Technologies, Inc. 5.10% 9/15/2035                 | 1,813  | 1,764          |
| Synopsys, Inc. 5.15% 4/1/2035                            | 21,470 | 21,519         |
| Synopsys, Inc. 5.70% 4/1/2055                            | 8,055  | 7,707          |
|  |        | <u>195,757</u> |

## Consumer staples 1.59%

|  |       |       |
|--|-------|-------|
| Altria Group, Inc. 4.875% 2/4/2028                   | 1,330 | 1,342 |
| Anheuser-Busch InBev Worldwide, Inc. 5.55% 1/23/2049 | 4,715 | 4,583 |
| BAT Capital Corp. 3.557% 8/15/2027                   | 9,271 | 9,172 |
| BAT Capital Corp. 2.259% 3/25/2028                   | 2,353 | 2,259 |
| BAT Capital Corp. 6.343% 8/2/2030                    | 2,210 | 2,360 |
| BAT Capital Corp. 4.742% 3/16/2032                   | 2,675 | 2,668 |

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

## Corporate bonds and notes (continued)

## Consumer staples (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| BAT Capital Corp. 5.35% 8/15/2032                          | USD18,664                 | \$ 19,169      |
| BAT Capital Corp. 6.421% 8/2/2033                          | 4,665                     | 5,061          |
| BAT Capital Corp. 5.625% 8/15/2035                         | 12,170                    | 12,521         |
| BAT Capital Corp. 7.079% 8/2/2043                          | 1,323                     | 1,455          |
| BAT Capital Corp. 5.65% 3/16/2052                          | 120                       | 111            |
| BAT International Finance PLC 4.448% 3/16/2028             | 2,925                     | 2,927          |
| Constellation Brands, Inc. 3.50% 5/9/2027                  | 7,500                     | 7,423          |
| Constellation Brands, Inc. 4.35% 5/9/2027                  | 890                       | 889            |
| Constellation Brands, Inc. 4.80% 5/1/2030                  | 1,618                     | 1,628          |
| Constellation Brands, Inc. 2.25% 8/1/2031                  | 1,487                     | 1,312          |
| Constellation Brands, Inc. 4.75% 5/9/2032                  | 1,978                     | 1,964          |
| Constellation Brands, Inc. 4.90% 5/1/2033                  | 2,807                     | 2,771          |
| Coty, Inc. 6.625% 7/15/2030 <sup>(a)</sup>                 | 695                       | 690            |
| Coty, Inc. 5.60% 1/15/2031 <sup>(a)</sup>                  | 5,421                     | 5,251          |
| H.J. Heinz Co. 4.875% 10/1/2049                            | 2,725                     | 2,230          |
| Imperial Brands Finance PLC 4.50% 6/30/2028 <sup>(a)</sup> | 24,345                    | 24,366         |
| Indofood CBP Sukses Makmur Tbk PT 3.398% 6/9/2031          | 3,110                     | 2,861          |
| Indofood CBP Sukses Makmur Tbk PT 4.745% 6/9/2051          | 685                       | 543            |
| Mars, Inc. 4.80% 3/1/2030 <sup>(a)</sup>                   | 4,670                     | 4,720          |
| Mars, Inc. 5.00% 3/1/2032 <sup>(a)</sup>                   | 3,640                     | 3,684          |
| Mars, Inc. 5.20% 3/1/2035 <sup>(a)</sup>                   | 15,670                    | 15,825         |
| Mars, Inc. 5.65% 5/1/2045 <sup>(a)</sup>                   | 2,371                     | 2,343          |
| Mars, Inc. 5.70% 5/1/2055 <sup>(a)</sup>                   | 13,235                    | 12,914         |
| McCormick & Co., Inc. 4.15% 2/15/2029                      | 2,763                     | 2,737          |
| Mondelez International, Inc. 4.75% 8/28/2034               | 5,520                     | 5,401          |
| Philip Morris International, Inc. 5.25% 9/7/2028           | 2,800                     | 2,872          |
| Philip Morris International, Inc. 5.125% 2/15/2030         | 982                       | 1,002          |
| Philip Morris International, Inc. 5.50% 9/7/2030           | 4,565                     | 4,742          |
| Philip Morris International, Inc. 4.75% 11/1/2031          | 830                       | 834            |
| Philip Morris International, Inc. 5.375% 2/15/2033         | 1,644                     | 1,690          |
| Walmart, Inc. 4.90% 4/28/2035                              | 1,013                     | 1,028          |
| Walmart, Inc. 4.50% 4/15/2053                              | 1,416                     | 1,226          |
|  |                           | <u>176,574</u> |

## Materials 0.75%

|   |        |        |
|---|--------|--------|
| Air Products and Chemicals, Inc. 2.70% 5/15/2040                  | 2,911  | 2,144  |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2033                   | 138    | 141    |
| BHP Billiton Finance (USA), Ltd. 5.75% 9/5/2055                   | 4,050  | 4,055  |
| Braskem Netherlands Finance BV 7.25% 2/13/2033 <sup>(a)</sup>     | 700    | 325    |
| Celanese US Holdings, LLC 7.165% 7/15/2027                        | 6,297  | 6,431  |
| Celanese US Holdings, LLC 6.85% 11/15/2028                        | 3,575  | 3,720  |
| Celanese US Holdings, LLC 7.33% 7/15/2029                         | 13,862 | 14,479 |
| Celanese US Holdings, LLC 7.05% 11/15/2030                        | 4,530  | 4,792  |
| Celanese US Holdings, LLC 7.379% 7/15/2032                        | 800    | 836    |
| Celanese US Holdings, LLC 7.20% 11/15/2033                        | 1,031  | 1,101  |
| Chevron Phillips Chemical Co., LLC 4.75% 5/15/2030 <sup>(a)</sup> | 834    | 836    |
| Cleveland-Cliffs, Inc. 7.50% 9/15/2031 <sup>(a)</sup>             | 7,250  | 7,238  |
| Dow Chemical Co. (The) 5.35% 3/15/2035                            | 129    | 127    |
| Dow Chemical Co. (The) 5.65% 3/15/2036                            | 54     | 54     |
| Dow Chemical Co. (The) 4.375% 11/15/2042                          | 10     | 8      |
| Dow Chemical Co. (The) 5.55% 11/30/2048                           | 142    | 123    |
| Dow Chemical Co. (The) 6.90% 5/15/2053                            | 62     | 63     |
| Dow Chemical Co. (The) 5.60% 2/15/2054                            | 764    | 658    |
| LYB International Finance III, LLC 5.125% 1/15/2031               | 469    | 470    |

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

## Corporate bonds and notes (continued)

## Materials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| LYB International Finance III, LLC 5.50% 3/1/2034    | USD745                    | \$ 741         |
| LYB International Finance III, LLC 5.875% 1/15/2036  | 6,646                     | 6,672          |
| LYB International Finance III, LLC 3.375% 10/1/2040  | 460                       | 333            |
| NOVA Chemicals Corp. 8.50% 11/15/2028 <sup>(a)</sup> | 205                       | 213            |
| NOVA Chemicals Corp. 4.25% 5/15/2029 <sup>(a)</sup>  | 300                       | 292            |
| POSCO 5.75% 1/17/2028 <sup>(a)</sup>                 | 745                       | 760            |
| Rio Tinto Finance (USA) PLC 4.875% 3/14/2030         | 25,776                    | 26,188         |
|  |                           | <u>82,800</u>  |

## Real estate 0.64%

|  |        |                         |
|--|--------|-------------------------|
| American Tower Corp. 3.65% 3/15/2027                                 | 1,375  | 1,365                   |
| Boston Properties, LP 2.90% 3/15/2030                                | 4,630  | 4,292                   |
| Boston Properties, LP 3.25% 1/30/2031                                | 463    | 427                     |
| Boston Properties, LP 2.55% 4/1/2032                                 | 1,674  | 1,437                   |
| Boston Properties, LP 2.45% 10/1/2033                                | 1,335  | 1,081                   |
| Boston Properties, LP 6.50% 1/15/2034                                | 10,849 | 11,374                  |
| Boston Properties, LP 5.75% 1/15/2035                                | 11,874 | 11,814                  |
| COPT Defense Properties, LP 2.00% 1/15/2029                          | 1,139  | 1,063                   |
| COPT Defense Properties, LP 2.75% 4/15/2031                          | 1,547  | 1,402                   |
| COPT Defense Properties, LP 2.90% 12/1/2033                          | 564    | 478                     |
| Corp. Inmobiliaria Vesta, SAB de CV, 3.625% 5/13/2031 <sup>(a)</sup> | 395    | 357                     |
| Crown Castle, Inc. 5.00% 1/11/2028                                   | 4,874  | 4,911                   |
| FibraSOMA 4.375% 7/22/2031 <sup>(a)</sup>                            | 1,475  | 1,347                   |
| Howard Hughes Corp. (The) 4.125% 2/1/2029 <sup>(a)</sup>             | 2,755  | 2,608                   |
| Howard Hughes Corp. (The) 4.375% 2/1/2031 <sup>(a)</sup>             | 3,135  | 2,881                   |
| Iron Mountain, Inc. 5.25% 3/15/2028 <sup>(a)</sup>                   | 3,020  | 3,008                   |
| Iron Mountain, Inc. 5.25% 7/15/2030 <sup>(a)</sup>                   | 675    | 656                     |
| Ladder Capital Finance Holdings LLLP 5.50% 8/1/2030                  | 2,097  | 2,102                   |
| Ladder Capital Finance Holdings LLLP 7.00% 7/15/2031 <sup>(a)</sup>  | 4,683  | 4,844                   |
| Prologis, LP 4.875% 6/15/2028  | 1,040  | 1,053                   |
| Prologis, LP 4.75% 6/15/2033   | 1,409  | 1,399                   |
| Prologis, LP 5.125% 1/15/2034  | 6,175  | 6,245                   |
| Prologis, LP 5.00% 3/15/2034   | 360    | 361                     |
| Prologis, LP 5.25% 6/15/2053   | 117    | 109                     |
| Service Properties Trust 3.95% 1/15/2028                             | 1,710  | 1,637                   |
| Service Properties Trust 8.625% 11/15/2031 <sup>(a)</sup>            | 3,040  | 3,177                   |
|  |        | <u>71,428</u>           |
| <b>Total corporate bonds and notes</b>                               |        | <u><b>3,618,915</b></u> |

## Mortgage-backed obligations 30.97%

## Federal agency mortgage-backed obligations 24.03%

|   |       |       |
|---|-------|-------|
| Fannie Mae Pool #AS8018 3.00% 9/1/2031 <sup>(c)</sup>     | 21    | 21    |
| Fannie Mae Pool #BM4741 3.00% 4/1/2032 <sup>(c)</sup>     | 8     | 8     |
| Fannie Mae Pool #FM2499 2.50% 2/1/2035 <sup>(c)</sup>     | 1,808 | 1,711 |
| Fannie Mae Pool #CB2248 2.50% 11/1/2036 <sup>(c)</sup>    | 91    | 86    |
| Fannie Mae Pool #CB3701 2.50% 5/1/2037 <sup>(c)</sup>     | 1,573 | 1,489 |
| Fannie Mae Pool #MA4665 2.50% 7/1/2037 <sup>(c)</sup>     | 650   | 615   |
| Fannie Mae Pool #945680 6.00% 9/1/2037 <sup>(c)</sup>     | 311   | 321   |
| Fannie Mae Pool #924866 5.39% 10/1/2037 <sup>(c)(d)</sup> | 123   | 125   |
| Fannie Mae Pool #988588 5.50% 8/1/2038 <sup>(c)</sup>     | 123   | 126   |
| Fannie Mae Pool #889982 5.50% 11/1/2038 <sup>(c)</sup>    | 568   | 585   |
| Fannie Mae Pool #AB1297 5.00% 8/1/2040 <sup>(c)</sup>     | 131   | 132   |
| Fannie Mae Pool #AH9479 5.00% 4/1/2041 <sup>(c)</sup>     | 658   | 665   |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #AH8144 5.00% 4/1/2041 <sup>(c)</sup>  | USD489                    | \$ 492         |
| Fannie Mae Pool #FM7365 2.00% 5/1/2041 <sup>(c)</sup>  | 100,089                   | 87,693         |
| Fannie Mae Pool #AI1862 5.00% 5/1/2041 <sup>(c)</sup>  | 614                       | 621            |
| Fannie Mae Pool #AI3510 5.00% 6/1/2041 <sup>(c)</sup>  | 317                       | 320            |
| Fannie Mae Pool #AJ0704 5.00% 9/1/2041 <sup>(c)</sup>  | 284                       | 287            |
| Fannie Mae Pool #AJ5391 5.00% 11/1/2041 <sup>(c)</sup> | 158                       | 159            |
| Fannie Mae Pool #AZ3904 4.00% 5/1/2045 <sup>(c)</sup>  | 38                        | 36             |
| Fannie Mae Pool #FM9416 3.50% 7/1/2045 <sup>(c)</sup>  | 1,506                     | 1,415          |
| Fannie Mae Pool #MA5841 7.00% 7/1/2045 <sup>(c)</sup>  | 337                       | 354            |
| Fannie Mae Pool #AL8522 3.50% 5/1/2046 <sup>(c)</sup>  | 650                       | 611            |
| Fannie Mae Pool #BD1968 4.00% 7/1/2046 <sup>(c)</sup>  | 575                       | 551            |
| Fannie Mae Pool #BD5477 4.00% 7/1/2046 <sup>(c)</sup>  | 114                       | 109            |
| Fannie Mae Pool #BM5148 4.00% 10/1/2046 <sup>(c)</sup> | 3,996                     | 3,850          |
| Fannie Mae Pool #BE0592 4.00% 11/1/2046 <sup>(c)</sup> | 287                       | 273            |
| Fannie Mae Pool #BE8885 4.00% 3/1/2047 <sup>(c)</sup>  | 692                       | 667            |
| Fannie Mae Pool #MA3058 4.00% 7/1/2047 <sup>(c)</sup>  | 31                        | 29             |
| Fannie Mae Pool #CA0770 3.50% 11/1/2047 <sup>(c)</sup> | 3,557                     | 3,311          |
| Fannie Mae Pool #BJ1515 4.00% 11/1/2047 <sup>(c)</sup> | 1,702                     | 1,636          |
| Fannie Mae Pool #CA0706 4.00% 11/1/2047 <sup>(c)</sup> | 63                        | 60             |
| Fannie Mae Pool #BM4413 4.50% 12/1/2047 <sup>(c)</sup> | 1,934                     | 1,904          |
| Fannie Mae Pool #CA1189 3.50% 2/1/2048 <sup>(c)</sup>  | 1,022                     | 952            |
| Fannie Mae Pool #BJ5749 4.00% 5/1/2048 <sup>(c)</sup>  | 12                        | 11             |
| Fannie Mae Pool #BF0293 3.00% 7/1/2048 <sup>(c)</sup>  | 5,128                     | 4,617          |
| Fannie Mae Pool #BF0318 3.50% 8/1/2048 <sup>(c)</sup>  | 3,729                     | 3,482          |
| Fannie Mae Pool #BM5349 4.00% 9/1/2048 <sup>(c)</sup>  | 16,373                    | 15,721         |
| Fannie Mae Pool #FM4891 3.50% 10/1/2048 <sup>(c)</sup> | 15,191                    | 14,234         |
| Fannie Mae Pool #BM4676 4.00% 10/1/2048 <sup>(c)</sup> | 9                         | 8              |
| Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>(c)</sup>  | 390                       | 366            |
| Fannie Mae Pool #CA3807 3.00% 7/1/2049 <sup>(c)</sup>  | 985                       | 888            |
| Fannie Mae Pool #CA3806 3.00% 7/1/2049 <sup>(c)</sup>  | 684                       | 619            |
| Fannie Mae Pool #FS5372 3.50% 7/1/2049 <sup>(c)</sup>  | 2,030                     | 1,894          |
| Fannie Mae Pool #FM1262 4.00% 7/1/2049 <sup>(c)</sup>  | 16,384                    | 15,694         |
| Fannie Mae Pool #FM0007 3.50% 9/1/2049 <sup>(c)</sup>  | 11,682                    | 10,850         |
| Fannie Mae Pool #FM1589 3.50% 9/1/2049 <sup>(c)</sup>  | 3,139                     | 2,911          |
| Fannie Mae Pool #FM1954 3.50% 11/1/2049 <sup>(c)</sup> | 5,066                     | 4,696          |
| Fannie Mae Pool #FS5313 3.50% 1/1/2050 <sup>(c)</sup>  | 23,238                    | 21,683         |
| Fannie Mae Pool #CA5504 2.50% 4/1/2050 <sup>(c)</sup>  | 10                        | 9              |
| Fannie Mae Pool #CA5659 2.50% 5/1/2050 <sup>(c)</sup>  | 247                       | 208            |
| Fannie Mae Pool #CA5968 2.50% 6/1/2050 <sup>(c)</sup>  | 4,565                     | 3,923          |
| Fannie Mae Pool #CA6168 2.50% 6/1/2050 <sup>(c)</sup>  | 515                       | 434            |
| Fannie Mae Pool #BP5576 2.50% 6/1/2050 <sup>(c)</sup>  | 39                        | 33             |
| Fannie Mae Pool #FM5507 3.00% 7/1/2050 <sup>(c)</sup>  | 14,337                    | 12,878         |
| Fannie Mae Pool #CA6309 3.00% 7/1/2050 <sup>(c)</sup>  | 4,910                     | 4,434          |
| Fannie Mae Pool #CA6349 3.00% 7/1/2050 <sup>(c)</sup>  | 1,604                     | 1,415          |
| Fannie Mae Pool #CA6918 2.50% 8/1/2050 <sup>(c)</sup>  | 913                       | 770            |
| Fannie Mae Pool #FP0058 2.50% 8/1/2050 <sup>(c)</sup>  | 583                       | 493            |
| Fannie Mae Pool #CA6740 3.00% 8/1/2050 <sup>(c)</sup>  | 899                       | 794            |
| Fannie Mae Pool #BQ1226 2.00% 9/1/2050 <sup>(c)</sup>  | 1,539                     | 1,256          |
| Fannie Mae Pool #BP6715 2.00% 9/1/2050 <sup>(c)</sup>  | 1                         | 1              |
| Fannie Mae Pool #CA7040 2.50% 9/1/2050 <sup>(c)</sup>  | 16,182                    | 13,630         |
| Fannie Mae Pool #FM4256 2.50% 9/1/2050 <sup>(c)</sup>  | 2,400                     | 2,065          |
| Fannie Mae Pool #CA7028 2.50% 9/1/2050 <sup>(c)</sup>  | 831                       | 715            |
| Fannie Mae Pool #FM7195 2.50% 9/1/2050 <sup>(c)</sup>  | 401                       | 339            |
| Fannie Mae Pool #BQ2400 2.50% 9/1/2050 <sup>(c)</sup>  | 56                        | 47             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>(c)</sup>  | USD281                    | \$ 249         |
| Fannie Mae Pool #CA7529 2.50% 10/1/2050 <sup>(c)</sup> | 855                       | 721            |
| Fannie Mae Pool #CA7257 2.50% 10/1/2050 <sup>(c)</sup> | 236                       | 202            |
| Fannie Mae Pool #FM4684 2.50% 10/1/2050 <sup>(c)</sup> | 182                       | 154            |
| Fannie Mae Pool #FP0034 2.50% 10/1/2050 <sup>(c)</sup> | 171                       | 144            |
| Fannie Mae Pool #CA7381 3.00% 10/1/2050 <sup>(c)</sup> | 1,320                     | 1,165          |
| Fannie Mae Pool #FM4870 2.00% 11/1/2050 <sup>(c)</sup> | 1,722                     | 1,392          |
| Fannie Mae Pool #CA7599 2.50% 11/1/2050 <sup>(c)</sup> | 5,677                     | 4,890          |
| Fannie Mae Pool #FM5309 2.50% 11/1/2050 <sup>(c)</sup> | 1,049                     | 886            |
| Fannie Mae Pool #BQ7564 2.50% 11/1/2050 <sup>(c)</sup> | 616                       | 520            |
| Fannie Mae Pool #CA7743 2.50% 11/1/2050 <sup>(c)</sup> | 24                        | 20             |
| Fannie Mae Pool #FM4897 3.00% 11/1/2050 <sup>(c)</sup> | 13,755                    | 12,363         |
| Fannie Mae Pool #MA4208 2.00% 12/1/2050 <sup>(c)</sup> | 992                       | 808            |
| Fannie Mae Pool #CA8025 2.50% 12/1/2050 <sup>(c)</sup> | 911                       | 771            |
| Fannie Mae Pool #FM5166 3.00% 12/1/2050 <sup>(c)</sup> | 960                       | 847            |
| Fannie Mae Pool #MA4237 2.00% 1/1/2051 <sup>(c)</sup>  | 6,221                     | 5,069          |
| Fannie Mae Pool #BR4104 2.00% 1/1/2051 <sup>(c)</sup>  | 4,709                     | 3,836          |
| Fannie Mae Pool #CA8587 2.00% 1/1/2051 <sup>(c)</sup>  | 40                        | 33             |
| Fannie Mae Pool #FM6113 2.50% 1/1/2051 <sup>(c)</sup>  | 19,878                    | 16,914         |
| Fannie Mae Pool #FS5929 2.50% 1/1/2051 <sup>(c)</sup>  | 1,469                     | 1,239          |
| Fannie Mae Pool #FS3550 2.50% 1/1/2051 <sup>(c)</sup>  | 864                       | 729            |
| Fannie Mae Pool #FM6293 3.00% 1/1/2051 <sup>(c)</sup>  | 60                        | 53             |
| Fannie Mae Pool #BR3283 2.00% 2/1/2051 <sup>(c)</sup>  | 3,203                     | 2,584          |
| Fannie Mae Pool #FM6332 2.00% 2/1/2051 <sup>(c)</sup>  | 688                       | 555            |
| Fannie Mae Pool #BR2666 2.00% 2/1/2051 <sup>(c)</sup>  | 360                       | 297            |
| Fannie Mae Pool #CA8828 2.50% 2/1/2051 <sup>(c)</sup>  | 4,755                     | 4,076          |
| Fannie Mae Pool #CA9289 2.50% 2/1/2051 <sup>(c)</sup>  | 3,342                     | 2,821          |
| Fannie Mae Pool #FM6556 2.00% 3/1/2051 <sup>(c)</sup>  | 335                       | 270            |
| Fannie Mae Pool #FM6764 2.50% 3/1/2051 <sup>(c)</sup>  | 7,143                     | 6,017          |
| Fannie Mae Pool #CA9390 2.50% 3/1/2051 <sup>(c)</sup>  | 1,632                     | 1,374          |
| Fannie Mae Pool #BQ7729 2.50% 3/1/2051 <sup>(c)</sup>  | 925                       | 779            |
| Fannie Mae Pool #BR3771 2.00% 4/1/2051 <sup>(c)</sup>  | 8,335                     | 6,724          |
| Fannie Mae Pool #BR7191 2.00% 4/1/2051 <sup>(c)</sup>  | 1,788                     | 1,443          |
| Fannie Mae Pool #BR7719 2.00% 4/1/2051 <sup>(c)</sup>  | 543                       | 438            |
| Fannie Mae Pool #MA4305 2.00% 4/1/2051 <sup>(c)</sup>  | 27                        | 22             |
| Fannie Mae Pool #BN9135 2.50% 4/1/2051 <sup>(c)</sup>  | 4,723                     | 3,978          |
| Fannie Mae Pool #FM6871 2.50% 4/1/2051 <sup>(c)</sup>  | 4,444                     | 3,743          |
| Fannie Mae Pool #MA4306 2.50% 4/1/2051 <sup>(c)</sup>  | 2,323                     | 1,971          |
| Fannie Mae Pool #CB0006 2.50% 4/1/2051 <sup>(c)</sup>  | 410                       | 346            |
| Fannie Mae Pool #FM6965 2.50% 4/1/2051 <sup>(c)</sup>  | 310                       | 262            |
| Fannie Mae Pool #FS0030 2.50% 4/1/2051 <sup>(c)</sup>  | 165                       | 139            |
| Fannie Mae Pool #CB0191 3.00% 4/1/2051 <sup>(c)</sup>  | 2,880                     | 2,554          |
| Fannie Mae Pool #CB0193 3.00% 4/1/2051 <sup>(c)</sup>  | 343                       | 305            |
| Fannie Mae Pool #BT0519 2.00% 5/1/2051 <sup>(c)</sup>  | 10,375                    | 8,370          |
| Fannie Mae Pool #FM7411 2.00% 5/1/2051 <sup>(c)</sup>  | 1,689                     | 1,363          |
| Fannie Mae Pool #BR1035 2.00% 5/1/2051 <sup>(c)</sup>  | 16                        | 13             |
| Fannie Mae Pool #FM7325 2.50% 5/1/2051 <sup>(c)</sup>  | 1,825                     | 1,545          |
| Fannie Mae Pool #CB0396 2.50% 5/1/2051 <sup>(c)</sup>  | 1,720                     | 1,449          |
| Fannie Mae Pool #FM7408 2.50% 5/1/2051 <sup>(c)</sup>  | 563                       | 474            |
| Fannie Mae Pool #BR0999 2.50% 5/1/2051 <sup>(c)</sup>  | 459                       | 386            |
| Fannie Mae Pool #FM7409 2.50% 5/1/2051 <sup>(c)</sup>  | 155                       | 130            |
| Fannie Mae Pool #FM7222 2.50% 5/1/2051 <sup>(c)</sup>  | 31                        | 26             |
| Fannie Mae Pool #FM7304 2.50% 5/1/2051 <sup>(c)</sup>  | 26                        | 21             |
| Fannie Mae Pool #BT0136 2.00% 6/1/2051 <sup>(c)</sup>  | 1,812                     | 1,462          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FM7803 2.00% 6/1/2051 <sup>(c)</sup>  | USD472                    | \$ 390         |
| Fannie Mae Pool #FM7740 2.50% 6/1/2051 <sup>(c)</sup>  | 1,344                     | 1,132          |
| Fannie Mae Pool #CB0844 2.50% 6/1/2051 <sup>(c)</sup>  | 744                       | 626            |
| Fannie Mae Pool #FM7909 3.00% 6/1/2051 <sup>(c)</sup>  | 259                       | 229            |
| Fannie Mae Pool #FM7510 3.00% 6/1/2051 <sup>(c)</sup>  | 183                       | 162            |
| Fannie Mae Pool #MA4378 2.00% 7/1/2051 <sup>(c)</sup>  | 73                        | 60             |
| Fannie Mae Pool #CB0988 2.50% 7/1/2051 <sup>(c)</sup>  | 8,268                     | 7,084          |
| Fannie Mae Pool #BT0849 2.50% 7/1/2051 <sup>(c)</sup>  | 4,585                     | 3,872          |
| Fannie Mae Pool #FM9530 2.50% 7/1/2051 <sup>(c)</sup>  | 4,227                     | 3,560          |
| Fannie Mae Pool #CB1134 2.50% 7/1/2051 <sup>(c)</sup>  | 2,263                     | 1,906          |
| Fannie Mae Pool #FM8315 2.50% 7/1/2051 <sup>(c)</sup>  | 931                       | 787            |
| Fannie Mae Pool #BT1288 2.50% 7/1/2051 <sup>(c)</sup>  | 531                       | 448            |
| Fannie Mae Pool #FM7900 2.50% 7/1/2051 <sup>(c)</sup>  | 405                       | 348            |
| Fannie Mae Pool #CB1066 2.50% 7/1/2051 <sup>(c)</sup>  | 202                       | 171            |
| Fannie Mae Pool #CB0998 3.00% 7/1/2051 <sup>(c)</sup>  | 1,890                     | 1,671          |
| Fannie Mae Pool #CB1394 2.50% 8/1/2051 <sup>(c)</sup>  | 754                       | 635            |
| Fannie Mae Pool #FM8442 2.50% 8/1/2051 <sup>(c)</sup>  | 188                       | 159            |
| Fannie Mae Pool #CB1304 3.00% 8/1/2051 <sup>(c)</sup>  | 1,256                     | 1,106          |
| Fannie Mae Pool #FS1630 2.50% 9/1/2051 <sup>(c)</sup>  | 3,004                     | 2,530          |
| Fannie Mae Pool #FM8761 2.50% 9/1/2051 <sup>(c)</sup>  | 1,879                     | 1,587          |
| Fannie Mae Pool #FM8658 2.50% 9/1/2051 <sup>(c)</sup>  | 1,319                     | 1,114          |
| Fannie Mae Pool #CB1527 2.50% 9/1/2051 <sup>(c)</sup>  | 970                       | 826            |
| Fannie Mae Pool #CB1552 2.50% 9/1/2051 <sup>(c)</sup>  | 458                       | 388            |
| Fannie Mae Pool #FS4711 2.50% 9/1/2051 <sup>(c)</sup>  | 416                       | 351            |
| Fannie Mae Pool #BQ7428 2.50% 9/1/2051 <sup>(c)</sup>  | 295                       | 250            |
| Fannie Mae Pool #BT7263 2.50% 9/1/2051 <sup>(c)</sup>  | 284                       | 240            |
| Fannie Mae Pool #FM8692 2.50% 9/1/2051 <sup>(c)</sup>  | 52                        | 44             |
| Fannie Mae Pool #FA1591 2.00% 10/1/2051 <sup>(c)</sup> | 7,127                     | 5,750          |
| Fannie Mae Pool #CB1868 2.50% 10/1/2051 <sup>(c)</sup> | 1,860                     | 1,567          |
| Fannie Mae Pool #FS5125 2.50% 10/1/2051 <sup>(c)</sup> | 304                       | 256            |
| Fannie Mae Pool #BT9147 2.50% 10/1/2051 <sup>(c)</sup> | 20                        | 17             |
| Fannie Mae Pool #FS4628 3.00% 10/1/2051 <sup>(c)</sup> | 2,857                     | 2,534          |
| Fannie Mae Pool #MA4465 2.00% 11/1/2051 <sup>(c)</sup> | 4,217                     | 3,419          |
| Fannie Mae Pool #BQ6895 2.00% 11/1/2051 <sup>(c)</sup> | 146                       | 118            |
| Fannie Mae Pool #FS0965 2.00% 11/1/2051 <sup>(c)</sup> | 124                       | 101            |
| Fannie Mae Pool #CB2092 2.50% 11/1/2051 <sup>(c)</sup> | 1,945                     | 1,638          |
| Fannie Mae Pool #CB2088 2.50% 11/1/2051 <sup>(c)</sup> | 91                        | 77             |
| Fannie Mae Pool #FM9810 3.00% 11/1/2051 <sup>(c)</sup> | 816                       | 722            |
| Fannie Mae Pool #FS1069 2.00% 12/1/2051 <sup>(c)</sup> | 6,943                     | 5,601          |
| Fannie Mae Pool #FM9930 2.00% 12/1/2051 <sup>(c)</sup> | 5,808                     | 4,685          |
| Fannie Mae Pool #MA4492 2.00% 12/1/2051 <sup>(c)</sup> | 772                       | 626            |
| Fannie Mae Pool #FS2824 2.50% 12/1/2051 <sup>(c)</sup> | 31,260                    | 26,329         |
| Fannie Mae Pool #FM9672 2.50% 12/1/2051 <sup>(c)</sup> | 1,837                     | 1,551          |
| Fannie Mae Pool #FM9693 2.50% 12/1/2051 <sup>(c)</sup> | 1,546                     | 1,302          |
| Fannie Mae Pool #CB2404 2.50% 12/1/2051 <sup>(c)</sup> | 296                       | 250            |
| Fannie Mae Pool #CB2787 3.50% 12/1/2051 <sup>(c)</sup> | 21                        | 19             |
| Fannie Mae Pool #BQ7006 2.00% 1/1/2052 <sup>(c)</sup>  | 1,773                     | 1,437          |
| Fannie Mae Pool #BU7233 2.00% 1/1/2052 <sup>(c)</sup>  | 45                        | 36             |
| Fannie Mae Pool #FS0235 2.50% 1/1/2052 <sup>(c)</sup>  | 5,895                     | 4,965          |
| Fannie Mae Pool #CB2644 2.50% 1/1/2052 <sup>(c)</sup>  | 5,761                     | 4,852          |
| Fannie Mae Pool #FS6479 2.50% 1/1/2052 <sup>(c)</sup>  | 4,206                     | 3,547          |
| Fannie Mae Pool #FS0392 2.50% 1/1/2052 <sup>(c)</sup>  | 2,007                     | 1,691          |
| Fannie Mae Pool #FS0174 2.50% 1/1/2052 <sup>(c)</sup>  | 1,861                     | 1,570          |
| Fannie Mae Pool #CB2555 2.50% 1/1/2052 <sup>(c)</sup>  | 1,677                     | 1,412          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Fannie Mae Pool #FS0370 2.50% 1/1/2052 <sup>(c)</sup> | USD1,092                  | \$ 920         |
| Fannie Mae Pool #FS4203 2.50% 1/1/2052 <sup>(c)</sup> | 1,070                     | 901            |
| Fannie Mae Pool #FS5613 2.50% 1/1/2052 <sup>(c)</sup> | 321                       | 271            |
| Fannie Mae Pool #FS0454 3.00% 1/1/2052 <sup>(c)</sup> | 882                       | 782            |
| Fannie Mae Pool #BU1410 3.00% 1/1/2052 <sup>(c)</sup> | 536                       | 473            |
| Fannie Mae Pool #BV3076 2.00% 2/1/2052 <sup>(c)</sup> | 14,168                    | 11,445         |
| Fannie Mae Pool #MA4547 2.00% 2/1/2052 <sup>(c)</sup> | 2,384                     | 1,931          |
| Fannie Mae Pool #BV3083 2.00% 2/1/2052 <sup>(c)</sup> | 765                       | 618            |
| Fannie Mae Pool #BT1967 2.50% 2/1/2052 <sup>(c)</sup> | 1,610                     | 1,364          |
| Fannie Mae Pool #MA4548 2.50% 2/1/2052 <sup>(c)</sup> | 834                       | 706            |
| Fannie Mae Pool #FS1080 2.50% 2/1/2052 <sup>(c)</sup> | 700                       | 590            |
| Fannie Mae Pool #FS1885 2.50% 2/1/2052 <sup>(c)</sup> | 482                       | 407            |
| Fannie Mae Pool #FS2660 2.50% 2/1/2052 <sup>(c)</sup> | 465                       | 392            |
| Fannie Mae Pool #BV2784 2.50% 2/1/2052 <sup>(c)</sup> | 30                        | 25             |
| Fannie Mae Pool #FS0647 3.00% 2/1/2052 <sup>(c)</sup> | 30,480                    | 27,375         |
| Fannie Mae Pool #BV3101 2.00% 3/1/2052 <sup>(c)</sup> | 1,488                     | 1,202          |
| Fannie Mae Pool #MA4562 2.00% 3/1/2052 <sup>(c)</sup> | 1,195                     | 968            |
| Fannie Mae Pool #FS1742 2.00% 3/1/2052 <sup>(c)</sup> | 1,023                     | 829            |
| Fannie Mae Pool #BV4172 2.00% 3/1/2052 <sup>(c)</sup> | 833                       | 673            |
| Fannie Mae Pool #BV4133 2.50% 3/1/2052 <sup>(c)</sup> | 2,592                     | 2,187          |
| Fannie Mae Pool #CB3031 2.50% 3/1/2052 <sup>(c)</sup> | 1,650                     | 1,398          |
| Fannie Mae Pool #BV5800 2.50% 3/1/2052 <sup>(c)</sup> | 877                       | 742            |
| Fannie Mae Pool #FS4433 2.50% 3/1/2052 <sup>(c)</sup> | 620                       | 525            |
| Fannie Mae Pool #BV4119 2.50% 3/1/2052 <sup>(c)</sup> | 372                       | 314            |
| Fannie Mae Pool #MA4563 2.50% 3/1/2052 <sup>(c)</sup> | 33                        | 28             |
| Fannie Mae Pool #BV4199 3.00% 3/1/2052 <sup>(c)</sup> | 4,939                     | 4,347          |
| Fannie Mae Pool #FS1374 3.00% 3/1/2052 <sup>(c)</sup> | 959                       | 844            |
| Fannie Mae Pool #CB3346 2.00% 4/1/2052 <sup>(c)</sup> | 5,389                     | 4,348          |
| Fannie Mae Pool #FS1598 2.00% 4/1/2052 <sup>(c)</sup> | 1,577                     | 1,276          |
| Fannie Mae Pool #MA4577 2.00% 4/1/2052 <sup>(c)</sup> | 713                       | 577            |
| Fannie Mae Pool #CB3354 2.50% 4/1/2052 <sup>(c)</sup> | 30,478                    | 25,669         |
| Fannie Mae Pool #BV4656 2.50% 4/1/2052 <sup>(c)</sup> | 1,466                     | 1,240          |
| Fannie Mae Pool #BV8126 2.50% 4/1/2052 <sup>(c)</sup> | 160                       | 136            |
| Fannie Mae Pool #CB3379 4.00% 4/1/2052 <sup>(c)</sup> | 1,338                     | 1,270          |
| Fannie Mae Pool #FS1655 4.00% 4/1/2052 <sup>(c)</sup> | 237                       | 225            |
| Fannie Mae Pool #FS9189 2.00% 5/1/2052 <sup>(c)</sup> | 3,537                     | 2,872          |
| Fannie Mae Pool #FS8650 2.50% 5/1/2052 <sup>(c)</sup> | 19,803                    | 16,731         |
| Fannie Mae Pool #BV9644 2.50% 5/1/2052 <sup>(c)</sup> | 2,073                     | 1,756          |
| Fannie Mae Pool #FS5033 2.50% 5/1/2052 <sup>(c)</sup> | 986                       | 836            |
| Fannie Mae Pool #MA4598 2.50% 5/1/2052 <sup>(c)</sup> | 916                       | 776            |
| Fannie Mae Pool #FS7060 3.00% 5/1/2052 <sup>(c)</sup> | 6,159                     | 5,418          |
| Fannie Mae Pool #FS6605 2.00% 6/1/2052 <sup>(c)</sup> | 29                        | 23             |
| Fannie Mae Pool #FS5035 2.50% 6/1/2052 <sup>(c)</sup> | 1,345                     | 1,133          |
| Fannie Mae Pool #FS7953 2.50% 6/1/2052 <sup>(c)</sup> | 929                       | 784            |
| Fannie Mae Pool #MA4623 2.50% 6/1/2052 <sup>(c)</sup> | 141                       | 120            |
| Fannie Mae Pool #FS7062 3.00% 6/1/2052 <sup>(c)</sup> | 126                       | 111            |
| Fannie Mae Pool #CB4021 4.00% 6/1/2052 <sup>(c)</sup> | 2,767                     | 2,620          |
| Fannie Mae Pool #FS7879 2.50% 7/1/2052 <sup>(c)</sup> | 10,846                    | 9,136          |
| Fannie Mae Pool #FA2839 2.50% 7/1/2052 <sup>(c)</sup> | 2,821                     | 2,380          |
| Fannie Mae Pool #FS6631 2.50% 7/1/2052 <sup>(c)</sup> | 702                       | 591            |
| Fannie Mae Pool #FS7057 2.50% 7/1/2052 <sup>(c)</sup> | 478                       | 403            |
| Fannie Mae Pool #CB4274 2.50% 7/1/2052 <sup>(c)</sup> | 413                       | 350            |
| Fannie Mae Pool #FS5493 2.50% 7/1/2052 <sup>(c)</sup> | 129                       | 109            |
| Fannie Mae Pool #BW0959 5.00% 7/1/2052 <sup>(c)</sup> | 2,749                     | 2,726          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FA2841 3.00% 8/1/2052 <sup>(c)</sup>  | USD4,011                  | \$ 3,530       |
| Fannie Mae Pool #BV8976 5.00% 8/1/2052 <sup>(c)</sup>  | 508                       | 507            |
| Fannie Mae Pool #FS2805 2.50% 9/1/2052 <sup>(c)</sup>  | 429                       | 363            |
| Fannie Mae Pool #FA1404 3.00% 9/1/2052 <sup>(c)</sup>  | 95                        | 84             |
| Fannie Mae Pool #BW1192 4.50% 9/1/2052 <sup>(c)</sup>  | 242                       | 235            |
| Fannie Mae Pool #BW8497 4.50% 9/1/2052 <sup>(c)</sup>  | 56                        | 55             |
| Fannie Mae Pool #CB4620 5.00% 9/1/2052 <sup>(c)</sup>  | 7,550                     | 7,534          |
| Fannie Mae Pool #FS3056 2.00% 10/1/2052 <sup>(c)</sup> | 8,634                     | 6,999          |
| Fannie Mae Pool #CB4852 4.50% 10/1/2052 <sup>(c)</sup> | 9,070                     | 8,795          |
| Fannie Mae Pool #BX0097 4.50% 10/1/2052 <sup>(c)</sup> | 2,485                     | 2,414          |
| Fannie Mae Pool #MA4785 5.00% 10/1/2052 <sup>(c)</sup> | 2,212                     | 2,194          |
| Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>(c)</sup> | 2,589                     | 2,613          |
| Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>(c)</sup> | 2,391                     | 2,414          |
| Fannie Mae Pool #MA4820 6.50% 10/1/2052 <sup>(c)</sup> | 202                       | 210            |
| Fannie Mae Pool #BX1132 4.50% 11/1/2052 <sup>(c)</sup> | 725                       | 703            |
| Fannie Mae Pool #BX5673 5.00% 12/1/2052 <sup>(c)</sup> | 131                       | 130            |
| Fannie Mae Pool #CB5778 6.00% 12/1/2052 <sup>(c)</sup> | 28                        | 29             |
| Fannie Mae Pool #MA4932 3.00% 1/1/2053 <sup>(c)</sup>  | 559                       | 491            |
| Fannie Mae Pool #FS6769 5.00% 1/1/2053 <sup>(c)</sup>  | 19,275                    | 19,154         |
| Fannie Mae Pool #FS4435 2.50% 2/1/2053 <sup>(c)</sup>  | 654                       | 553            |
| Fannie Mae Pool #BW5268 4.00% 3/1/2053 <sup>(c)</sup>  | 290                       | 275            |
| Fannie Mae Pool #CB5986 5.00% 3/1/2053 <sup>(c)</sup>  | 143                       | 142            |
| Fannie Mae Pool #BX7779 5.50% 3/1/2053 <sup>(c)</sup>  | 3,492                     | 3,530          |
| Fannie Mae Pool #FS4191 5.50% 3/1/2053 <sup>(c)</sup>  | 342                       | 347            |
| Fannie Mae Pool #CB5912 6.00% 3/1/2053 <sup>(c)</sup>  | 668                       | 687            |
| Fannie Mae Pool #MA4977 4.50% 4/1/2053 <sup>(c)</sup>  | 614                       | 595            |
| Fannie Mae Pool #MA4978 5.00% 4/1/2053 <sup>(c)</sup>  | 14,075                    | 13,956         |
| Fannie Mae Pool #BX9041 5.00% 4/1/2053 <sup>(c)</sup>  | 76                        | 75             |
| Fannie Mae Pool #BY0130 5.50% 4/1/2053 <sup>(c)</sup>  | 895                       | 904            |
| Fannie Mae Pool #CB6033 6.00% 4/1/2053 <sup>(c)</sup>  | 5,343                     | 5,497          |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>(c)</sup>  | 2,720                     | 2,704          |
| Fannie Mae Pool #MA5009 5.00% 5/1/2053 <sup>(c)</sup>  | 2,106                     | 2,088          |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(c)</sup>  | 5,149                     | 5,195          |
| Fannie Mae Pool #MA5011 6.00% 5/1/2053 <sup>(c)</sup>  | 5,779                     | 5,919          |
| Fannie Mae Pool #BW9618 3.00% 6/1/2053 <sup>(c)</sup>  | 597                       | 525            |
| Fannie Mae Pool #CB6471 4.50% 6/1/2053 <sup>(c)</sup>  | 2,758                     | 2,672          |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>(c)</sup>  | 5,552                     | 5,601          |
| Fannie Mae Pool #FS5192 5.50% 6/1/2053 <sup>(c)</sup>  | 4,227                     | 4,253          |
| Fannie Mae Pool #BY3612 5.50% 6/1/2053 <sup>(c)</sup>  | 306                       | 309            |
| Fannie Mae Pool #CB6485 6.00% 6/1/2053 <sup>(c)</sup>  | 3,219                     | 3,298          |
| Fannie Mae Pool #CB6486 6.00% 6/1/2053 <sup>(c)</sup>  | 2,081                     | 2,138          |
| Fannie Mae Pool #CB6465 6.00% 6/1/2053 <sup>(c)</sup>  | 1,533                     | 1,578          |
| Fannie Mae Pool #FS7823 2.00% 7/1/2053 <sup>(c)</sup>  | 5,795                     | 4,691          |
| Fannie Mae Pool #FS9167 2.50% 7/1/2053 <sup>(c)</sup>  | 3,461                     | 2,924          |
| Fannie Mae Pool #FS6037 2.50% 7/1/2053 <sup>(c)</sup>  | 145                       | 122            |
| Fannie Mae Pool #MA5070 4.50% 7/1/2053 <sup>(c)</sup>  | 18,596                    | 17,983         |
| Fannie Mae Pool #BU4112 5.00% 7/1/2053 <sup>(c)</sup>  | 87                        | 86             |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(c)</sup>  | 2,997                     | 3,022          |
| Fannie Mae Pool #CB6768 6.50% 7/1/2053 <sup>(c)</sup>  | 5,919                     | 6,172          |
| Fannie Mae Pool #MA5107 5.50% 8/1/2053 <sup>(c)</sup>  | 16,022                    | 16,157         |
| Fannie Mae Pool #FS6666 5.50% 8/1/2053 <sup>(c)</sup>  | 11,225                    | 11,331         |
| Fannie Mae Pool #CB7108 5.50% 9/1/2053 <sup>(c)</sup>  | 5,633                     | 5,687          |
| Fannie Mae Pool #CB7104 5.50% 9/1/2053 <sup>(c)</sup>  | 479                       | 486            |
| Fannie Mae Pool #MA5139 6.00% 9/1/2053 <sup>(c)</sup>  | 3,806                     | 3,892          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS5749 6.50% 9/1/2053 <sup>(c)</sup>  | USD11,516                 | \$11,931       |
| Fannie Mae Pool #CB7332 5.50% 10/1/2053 <sup>(c)</sup> | 11,188                    | 11,289         |
| Fannie Mae Pool #CB7331 5.50% 10/1/2053 <sup>(c)</sup> | 6,030                     | 6,087          |
| Fannie Mae Pool #DA1557 6.00% 10/1/2053 <sup>(c)</sup> | 107                       | 109            |
| Fannie Mae Pool #BY1399 3.50% 11/1/2053 <sup>(c)</sup> | 965                       | 886            |
| Fannie Mae Pool #FS7252 5.00% 11/1/2053 <sup>(c)</sup> | 53,767                    | 53,228         |
| Fannie Mae Pool #CB7426 6.50% 11/1/2053 <sup>(c)</sup> | 1,656                     | 1,721          |
| Fannie Mae Pool #MA5192 6.50% 11/1/2053 <sup>(c)</sup> | 23                        | 23             |
| Fannie Mae Pool #FS6668 5.50% 12/1/2053 <sup>(c)</sup> | 1,775                     | 1,789          |
| Fannie Mae Pool #CB7626 6.50% 12/1/2053 <sup>(c)</sup> | 618                       | 648            |
| Fannie Mae Pool #FS6767 6.50% 1/1/2054 <sup>(c)</sup>  | 3,890                     | 4,079          |
| Fannie Mae Pool #FS6873 6.50% 1/1/2054 <sup>(c)</sup>  | 946                       | 979            |
| Fannie Mae Pool #FS9507 4.50% 2/1/2054 <sup>(c)</sup>  | 2,790                     | 2,702          |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>(c)</sup>  | 2,238                     | 2,253          |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>(c)</sup>  | 1,562                     | 1,575          |
| Fannie Mae Pool #FS7031 6.00% 2/1/2054 <sup>(c)</sup>  | 5,725                     | 5,890          |
| Fannie Mae Pool #DA7831 6.00% 2/1/2054 <sup>(c)</sup>  | 1,386                     | 1,419          |
| Fannie Mae Pool #MA5274 7.00% 2/1/2054 <sup>(c)</sup>  | 4,351                     | 4,574          |
| Fannie Mae Pool #FS9508 4.50% 3/1/2054 <sup>(c)</sup>  | 13,519                    | 13,095         |
| Fannie Mae Pool #CB8151 5.50% 3/1/2054 <sup>(c)</sup>  | 16,399                    | 16,525         |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>(c)</sup>  | 1,380                     | 1,389          |
| Fannie Mae Pool #FS7507 6.00% 3/1/2054 <sup>(c)</sup>  | 4,206                     | 4,327          |
| Fannie Mae Pool #CB8168 6.00% 3/1/2054 <sup>(c)</sup>  | 2,832                     | 2,899          |
| Fannie Mae Pool #MA5295 6.00% 3/1/2054 <sup>(c)</sup>  | 1,348                     | 1,375          |
| Fannie Mae Pool #FS7653 6.50% 3/1/2054 <sup>(c)</sup>  | 3,200                     | 3,360          |
| Fannie Mae Pool #CB8328 5.50% 4/1/2054 <sup>(c)</sup>  | 4,576                     | 4,640          |
| Fannie Mae Pool #DB1235 6.00% 4/1/2054 <sup>(c)</sup>  | 4,400                     | 4,542          |
| Fannie Mae Pool #DB5160 5.50% 5/1/2054 <sup>(c)</sup>  | 505                       | 509            |
| Fannie Mae Pool #MA5354 6.00% 5/1/2054 <sup>(c)</sup>  | 294                       | 300            |
| Fannie Mae Pool #DB2495 6.00% 5/1/2054 <sup>(c)</sup>  | 134                       | 137            |
| Fannie Mae Pool #MA5388 5.50% 6/1/2054 <sup>(c)</sup>  | 2,307                     | 2,321          |
| Fannie Mae Pool #FS8131 5.50% 6/1/2054 <sup>(c)</sup>  | 1,758                     | 1,790          |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(c)</sup>  | 16,221                    | 16,781         |
| Fannie Mae Pool #CB8755 6.00% 6/1/2054 <sup>(c)</sup>  | 1,109                     | 1,138          |
| Fannie Mae Pool #DB5030 6.00% 6/1/2054 <sup>(c)</sup>  | 983                       | 1,006          |
| Fannie Mae Pool #CB8725 6.50% 6/1/2054 <sup>(c)</sup>  | 8,896                     | 9,267          |
| Fannie Mae Pool #FP0128 6.50% 6/1/2054 <sup>(c)</sup>  | 1,543                     | 1,597          |
| Fannie Mae Pool #CB8842 5.50% 7/1/2054 <sup>(c)</sup>  | 6,516                     | 6,594          |
| Fannie Mae Pool #FS8467 5.50% 7/1/2054 <sup>(c)</sup>  | 1,374                     | 1,396          |
| Fannie Mae Pool #MA5421 6.00% 7/1/2054 <sup>(c)</sup>  | 19,747                    | 20,140         |
| Fannie Mae Pool #FS8318 6.00% 7/1/2054 <sup>(c)</sup>  | 4,410                     | 4,559          |
| Fannie Mae Pool #FS8591 6.00% 7/1/2054 <sup>(c)</sup>  | 1,974                     | 2,036          |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(c)</sup>  | 1,656                     | 1,689          |
| Fannie Mae Pool #CB8858 6.00% 7/1/2054 <sup>(c)</sup>  | 1,148                     | 1,181          |
| Fannie Mae Pool #DB7685 6.00% 7/1/2054 <sup>(c)</sup>  | 1,114                     | 1,142          |
| Fannie Mae Pool #BU4707 6.00% 7/1/2054 <sup>(c)</sup>  | 857                       | 875            |
| Fannie Mae Pool #DB5214 6.00% 7/1/2054 <sup>(c)</sup>  | 313                       | 319            |
| Fannie Mae Pool #CB8872 6.50% 7/1/2054 <sup>(c)</sup>  | 13,491                    | 14,054         |
| Fannie Mae Pool #CB8876 6.50% 7/1/2054 <sup>(c)</sup>  | 3,729                     | 3,874          |
| Fannie Mae Pool #FS8317 6.50% 7/1/2054 <sup>(c)</sup>  | 2,212                     | 2,312          |
| Fannie Mae Pool #DB7783 5.50% 8/1/2054 <sup>(c)</sup>  | 126                       | 127            |
| Fannie Mae Pool #MA5445 6.00% 8/1/2054 <sup>(c)</sup>  | 32,519                    | 33,194         |
| Fannie Mae Pool #FS8795 6.00% 8/1/2054 <sup>(c)</sup>  | 1,051                     | 1,073          |
| Fannie Mae Pool #DB7792 6.00% 8/1/2054 <sup>(c)</sup>  | 662                       | 675            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(c)</sup>  | USD202                    | \$ 208         |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(c)</sup>  | 89                        | 91             |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(c)</sup>  | 87                        | 89             |
| Fannie Mae Pool #FS8783 6.50% 8/1/2054 <sup>(c)</sup>  | 1,990                     | 2,074          |
| Fannie Mae Pool #CB9071 6.50% 8/1/2054 <sup>(c)</sup>  | 1,605                     | 1,671          |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(c)</sup>  | 72                        | 74             |
| Fannie Mae Pool #MA5470 5.50% 9/1/2054 <sup>(c)</sup>  | 3,041                     | 3,058          |
| Fannie Mae Pool #FS9001 5.50% 9/1/2054 <sup>(c)</sup>  | 1,592                     | 1,617          |
| Fannie Mae Pool #FS9025 5.50% 9/1/2054 <sup>(c)</sup>  | 1,168                     | 1,188          |
| Fannie Mae Pool #DC3262 6.00% 9/1/2054 <sup>(c)</sup>  | 333                       | 339            |
| Fannie Mae Pool #DC1547 6.00% 9/1/2054 <sup>(c)</sup>  | 199                       | 203            |
| Fannie Mae Pool #DC3459 6.00% 9/1/2054 <sup>(c)</sup>  | 164                       | 167            |
| Fannie Mae Pool #DC2270 6.00% 9/1/2054 <sup>(c)</sup>  | 81                        | 84             |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(c)</sup>  | 224                       | 231            |
| Fannie Mae Pool #MA5498 6.00% 10/1/2054 <sup>(c)</sup> | 689                       | 703            |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(c)</sup> | 3,941                     | 3,963          |
| Fannie Mae Pool #MA5532 6.00% 11/1/2054 <sup>(c)</sup> | 2,738                     | 2,793          |
| Fannie Mae Pool #MA5547 7.00% 11/1/2054 <sup>(c)</sup> | 1,929                     | 2,029          |
| Fannie Mae Pool #DC7042 4.50% 12/1/2054 <sup>(c)</sup> | 240                       | 232            |
| Fannie Mae Pool #CB9770 4.50% 12/1/2054 <sup>(c)</sup> | 88                        | 85             |
| Fannie Mae Pool #CB9768 4.50% 12/1/2054 <sup>(c)</sup> | 31                        | 30             |
| Fannie Mae Pool #CB9675 6.00% 12/1/2054 <sup>(c)</sup> | 3,565                     | 3,664          |
| Fannie Mae Pool #BU5233 6.00% 12/1/2054 <sup>(c)</sup> | 1,362                     | 1,397          |
| Fannie Mae Pool #DC7035 6.00% 12/1/2054 <sup>(c)</sup> | 384                       | 392            |
| Fannie Mae Pool #DC7823 6.00% 12/1/2054 <sup>(c)</sup> | 267                       | 273            |
| Fannie Mae Pool #BU5358 6.00% 12/1/2054 <sup>(c)</sup> | 224                       | 230            |
| Fannie Mae Pool #FP0130 6.50% 12/1/2054 <sup>(c)</sup> | 625                       | 647            |
| Fannie Mae Pool #MA5586 5.50% 1/1/2055 <sup>(c)</sup>  | 1,638                     | 1,648          |
| Fannie Mae Pool #CB9821 6.00% 1/1/2055 <sup>(c)</sup>  | 962                       | 987            |
| Fannie Mae Pool #DD0835 6.00% 1/1/2055 <sup>(c)</sup>  | 369                       | 377            |
| Fannie Mae Pool #CB9840 6.50% 1/1/2055 <sup>(c)</sup>  | 1,540                     | 1,597          |
| Fannie Mae Pool #CB9836 6.50% 1/1/2055 <sup>(c)</sup>  | 1,096                     | 1,141          |
| Fannie Mae Pool #MA5612 4.50% 2/1/2055 <sup>(c)</sup>  | 2,268                     | 2,191          |
| Fannie Mae Pool #FA0608 5.50% 2/1/2055 <sup>(c)</sup>  | 2,503                     | 2,517          |
| Fannie Mae Pool #MA5615 6.00% 2/1/2055 <sup>(c)</sup>  | 10,108                    | 10,311         |
| Fannie Mae Pool #MA5646 5.50% 3/1/2055 <sup>(c)</sup>  | 424                       | 426            |
| Fannie Mae Pool #MA5647 6.00% 3/1/2055 <sup>(c)</sup>  | 4,189                     | 4,272          |
| Fannie Mae Pool #190445 6.50% 3/1/2055 <sup>(c)</sup>  | 2,809                     | 2,906          |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(c)</sup>  | 569                       | 589            |
| Fannie Mae Pool #MA5674 6.00% 4/1/2055 <sup>(c)</sup>  | 4,044                     | 4,125          |
| Fannie Mae Pool #FA1162 6.00% 4/1/2055 <sup>(c)</sup>  | 255                       | 260            |
| Fannie Mae Pool #DD4459 6.00% 4/1/2055 <sup>(c)</sup>  | 255                       | 260            |
| Fannie Mae Pool #DD6277 7.00% 4/1/2055 <sup>(c)</sup>  | 997                       | 1,051          |
| Fannie Mae Pool #FA4426 7.00% 4/1/2055 <sup>(c)</sup>  | 91                        | 95             |
| Fannie Mae Pool #MA5699 5.00% 5/1/2055 <sup>(c)</sup>  | 265                       | 262            |
| Fannie Mae Pool #MA5701 6.00% 5/1/2055 <sup>(c)</sup>  | 3,921                     | 4,000          |
| Fannie Mae Pool #DD8411 7.00% 5/1/2055 <sup>(c)</sup>  | 764                       | 804            |
| Fannie Mae Pool #MA5735 5.50% 6/1/2055 <sup>(c)</sup>  | 8,879                     | 8,928          |
| Fannie Mae Pool #DD7303 5.50% 6/1/2055 <sup>(c)</sup>  | 424                       | 426            |
| Fannie Mae Pool #MA5761 6.00% 7/1/2055 <sup>(c)</sup>  | 8,616                     | 8,787          |
| Fannie Mae Pool #DE2192 6.00% 7/1/2055 <sup>(c)</sup>  | 3,991                     | 4,072          |
| Fannie Mae Pool #FA2842 6.50% 7/1/2055 <sup>(c)</sup>  | 1,682                     | 1,741          |
| Fannie Mae Pool #MA5762 6.50% 7/1/2055 <sup>(c)</sup>  | 1,433                     | 1,483          |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(c)</sup>  | 4,974                     | 5,001          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CC0859 5.50% 8/1/2055 <sup>(c)</sup>                    | USD3,865                  | \$ 3,919       |
| Fannie Mae Pool #CC0879 6.00% 8/1/2055 <sup>(c)</sup>                    | 2,060                     | 2,122          |
| Fannie Mae Pool #MA5793 6.00% 8/1/2055 <sup>(c)</sup>                    | 236                       | 241            |
| Fannie Mae Pool #FA4425 7.00% 8/1/2055 <sup>(c)</sup>                    | 1,807                     | 1,902          |
| Fannie Mae Pool #MA5795 7.00% 8/1/2055 <sup>(c)</sup>                    | 328                       | 345            |
| Fannie Mae Pool #MA5822 5.50% 9/1/2055 <sup>(c)</sup>                    | 1,683                     | 1,692          |
| Fannie Mae Pool #MA5823 6.00% 9/1/2055 <sup>(c)</sup>                    | 9,979                     | 10,178         |
| Fannie Mae Pool #MA5825 7.00% 9/1/2055 <sup>(c)</sup>                    | 15,998                    | 16,836         |
| Fannie Mae Pool #DF4985 3.50% 11/1/2055 <sup>(c)</sup>                   | 116                       | 107            |
| Fannie Mae Pool #BW2544 7.00% 2/1/2056 <sup>(c)</sup>                    | 444                       | 469            |
| Fannie Mae Pool #BF0145 3.50% 3/1/2057 <sup>(c)</sup>                    | 9,110                     | 8,314          |
| Fannie Mae Pool #BF0264 3.50% 5/1/2058 <sup>(c)</sup>                    | 6,744                     | 6,146          |
| Fannie Mae Pool #BF0332 3.00% 1/1/2059 <sup>(c)</sup>                    | 14,259                    | 12,413         |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>(c)</sup>                    | 17,106                    | 14,807         |
| Fannie Mae Pool #BF0585 4.50% 12/1/2061 <sup>(c)</sup>                   | 938                       | 906            |
| Fannie Mae Pool #BF0784 3.50% 12/1/2063 <sup>(c)</sup>                   | 4,403                     | 3,974          |
| Fannie Mae, Series 2001-50, Class BA, 7.00% 10/25/2041 <sup>(c)</sup>    | 3                         | 3              |
| Fannie Mae, Series 2002-W3, Class A5, 7.50% 11/25/2041 <sup>(c)</sup>    | 13                        | 13             |
| Fannie Mae, Series 2002-W1, Class 2A, 4.312% 2/25/2042 <sup>(c)(d)</sup> | 14                        | 14             |
| Freddie Mac Pool #ZS8507 3.00% 11/1/2028 <sup>(c)</sup>                  | 33                        | 32             |
| Freddie Mac Pool #ZK7590 3.00% 1/1/2029 <sup>(c)</sup>                   | 545                       | 539            |
| Freddie Mac Pool #A15120 5.50% 10/1/2033 <sup>(c)</sup>                  | 32                        | 33             |
| Freddie Mac Pool #QN1073 3.00% 12/1/2034 <sup>(c)</sup>                  | 29                        | 27             |
| Freddie Mac Pool #SB0649 2.50% 4/1/2037 <sup>(c)</sup>                   | 2,252                     | 2,132          |
| Freddie Mac Pool #G05196 5.50% 10/1/2038 <sup>(c)</sup>                  | 34                        | 35             |
| Freddie Mac Pool #G05267 5.50% 12/1/2038 <sup>(c)</sup>                  | 26                        | 27             |
| Freddie Mac Pool #G06020 5.50% 12/1/2039 <sup>(c)</sup>                  | 48                        | 49             |
| Freddie Mac Pool #G05860 5.50% 2/1/2040 <sup>(c)</sup>                   | 160                       | 165            |
| Freddie Mac Pool #RB5071 2.00% 9/1/2040 <sup>(c)</sup>                   | 1,685                     | 1,490          |
| Freddie Mac Pool #A93948 4.50% 9/1/2040 <sup>(c)</sup>                   | 121                       | 120            |
| Freddie Mac Pool #SC0149 2.00% 3/1/2041 <sup>(c)</sup>                   | 5,008                     | 4,390          |
| Freddie Mac Pool #G06868 4.50% 4/1/2041 <sup>(c)</sup>                   | 119                       | 118            |
| Freddie Mac Pool #RB0544 2.00% 6/1/2041 <sup>(c)</sup>                   | 8,647                     | 7,605          |
| Freddie Mac Pool #G06841 5.50% 6/1/2041 <sup>(c)</sup>                   | 269                       | 277            |
| Freddie Mac Pool #Z40130 3.00% 1/1/2046 <sup>(c)</sup>                   | 14,151                    | 13,037         |
| Freddie Mac Pool #RA6996 2.50% 3/1/2047 <sup>(c)</sup>                   | 52                        | 45             |
| Freddie Mac Pool #ZT2100 3.00% 4/1/2047 <sup>(c)</sup>                   | 84                        | 75             |
| Freddie Mac Pool #SD0470 4.00% 11/1/2047 <sup>(c)</sup>                  | 743                       | 709            |
| Freddie Mac Pool #G08789 4.00% 11/1/2047 <sup>(c)</sup>                  | 457                       | 440            |
| Freddie Mac Pool #G61733 3.00% 12/1/2047 <sup>(c)</sup>                  | 3,741                     | 3,392          |
| Freddie Mac Pool #G67709 3.50% 3/1/2048 <sup>(c)</sup>                   | 9,642                     | 9,039          |
| Freddie Mac Pool #ZT2265 4.00% 8/1/2048 <sup>(c)</sup>                   | 705                       | 676            |
| Freddie Mac Pool #G61628 3.50% 9/1/2048 <sup>(c)</sup>                   | 226                       | 212            |
| Freddie Mac Pool #Q58494 4.00% 9/1/2048 <sup>(c)</sup>                   | 915                       | 879            |
| Freddie Mac Pool #ZN4842 3.50% 4/1/2049 <sup>(c)</sup>                   | 485                       | 451            |
| Freddie Mac Pool #RA1369 3.50% 9/1/2049 <sup>(c)</sup>                   | 1,410                     | 1,310          |
| Freddie Mac Pool #SD7508 3.50% 10/1/2049 <sup>(c)</sup>                  | 7,783                     | 7,245          |
| Freddie Mac Pool #QA4673 3.00% 11/1/2049 <sup>(c)</sup>                  | 21,049                    | 18,970         |
| Freddie Mac Pool #QB1368 2.50% 7/1/2050 <sup>(c)</sup>                   | 4,277                     | 3,678          |
| Freddie Mac Pool #RA3055 2.50% 7/1/2050 <sup>(c)</sup>                   | 26                        | 22             |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>(c)</sup>                   | 273                       | 243            |
| Freddie Mac Pool #RA3515 2.50% 9/1/2050 <sup>(c)</sup>                   | 1,726                     | 1,458          |
| Freddie Mac Pool #RA3528 2.50% 9/1/2050 <sup>(c)</sup>                   | 61                        | 51             |
| Freddie Mac Pool #RA3506 3.00% 9/1/2050 <sup>(c)</sup>                   | 1,640                     | 1,455          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD7525 2.50% 10/1/2050 <sup>(c)</sup> | USD5,097                  | \$ 4,390       |
| Freddie Mac Pool #QB4847 2.50% 10/1/2050 <sup>(c)</sup> | 1,166                     | 984            |
| Freddie Mac Pool #QB5799 2.50% 11/1/2050 <sup>(c)</sup> | 54                        | 45             |
| Freddie Mac Pool #QB5838 2.50% 11/1/2050 <sup>(c)</sup> | 24                        | 20             |
| Freddie Mac Pool #RA4206 2.50% 12/1/2050 <sup>(c)</sup> | 1,817                     | 1,531          |
| Freddie Mac Pool #RA4242 2.50% 1/1/2051 <sup>(c)</sup>  | 914                       | 777            |
| Freddie Mac Pool #QB7973 3.00% 1/1/2051 <sup>(c)</sup>  | 622                       | 548            |
| Freddie Mac Pool #SD0776 2.00% 2/1/2051 <sup>(c)</sup>  | 1,662                     | 1,345          |
| Freddie Mac Pool #QB8605 2.00% 2/1/2051 <sup>(c)</sup>  | 394                       | 324            |
| Freddie Mac Pool #SD8128 2.00% 2/1/2051 <sup>(c)</sup>  | 93                        | 76             |
| Freddie Mac Pool #SI2114 2.50% 2/1/2051 <sup>(c)</sup>  | 108                       | 91             |
| Freddie Mac Pool #SD8134 2.00% 3/1/2051 <sup>(c)</sup>  | 59,693                    | 48,571         |
| Freddie Mac Pool #SD0537 2.00% 3/1/2051 <sup>(c)</sup>  | 1,696                     | 1,370          |
| Freddie Mac Pool #QB9901 2.50% 3/1/2051 <sup>(c)</sup>  | 2,190                     | 1,844          |
| Freddie Mac Pool #SD0934 2.00% 4/1/2051 <sup>(c)</sup>  | 2,122                     | 1,723          |
| Freddie Mac Pool #QC0416 2.50% 4/1/2051 <sup>(c)</sup>  | 215                       | 181            |
| Freddie Mac Pool #SI2108 2.50% 4/1/2051 <sup>(c)</sup>  | 154                       | 129            |
| Freddie Mac Pool #QC2062 2.00% 5/1/2051 <sup>(c)</sup>  | 1,764                     | 1,423          |
| Freddie Mac Pool #RA5204 2.00% 5/1/2051 <sup>(c)</sup>  | 1,721                     | 1,389          |
| Freddie Mac Pool #RA5155 2.00% 5/1/2051 <sup>(c)</sup>  | 1,541                     | 1,243          |
| Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>(c)</sup>  | 1,198                     | 980            |
| Freddie Mac Pool #RA5267 3.00% 5/1/2051 <sup>(c)</sup>  | 1,030                     | 913            |
| Freddie Mac Pool #QC3423 2.00% 6/1/2051 <sup>(c)</sup>  | 1,868                     | 1,507          |
| Freddie Mac Pool #QC2817 2.50% 6/1/2051 <sup>(c)</sup>  | 2,204                     | 1,894          |
| Freddie Mac Pool #QC3532 2.50% 6/1/2051 <sup>(c)</sup>  | 65                        | 55             |
| Freddie Mac Pool #SD1852 2.50% 6/1/2051 <sup>(c)</sup>  | 56                        | 47             |
| Freddie Mac Pool #QC5000 2.00% 7/1/2051 <sup>(c)</sup>  | 269                       | 217            |
| Freddie Mac Pool #SD3095 2.50% 7/1/2051 <sup>(c)</sup>  | 1,851                     | 1,560          |
| Freddie Mac Pool #SD0926 2.50% 7/1/2051 <sup>(c)</sup>  | 533                       | 451            |
| Freddie Mac Pool #SD7544 3.00% 7/1/2051 <sup>(c)</sup>  | 5,355                     | 4,801          |
| Freddie Mac Pool #SD8160 2.00% 8/1/2051 <sup>(c)</sup>  | 740                       | 601            |
| Freddie Mac Pool #RA5836 2.50% 9/1/2051 <sup>(c)</sup>  | 9,393                     | 8,042          |
| Freddie Mac Pool #SD2963 2.50% 9/1/2051 <sup>(c)</sup>  | 7,272                     | 6,125          |
| Freddie Mac Pool #QC7739 2.50% 9/1/2051 <sup>(c)</sup>  | 2,070                     | 1,743          |
| Freddie Mac Pool #SD5485 2.50% 9/1/2051 <sup>(c)</sup>  | 1,763                     | 1,489          |
| Freddie Mac Pool #RA5759 2.50% 9/1/2051 <sup>(c)</sup>  | 855                       | 720            |
| Freddie Mac Pool #RA5767 2.50% 9/1/2051 <sup>(c)</sup>  | 438                       | 369            |
| Freddie Mac Pool #RA5841 3.00% 9/1/2051 <sup>(c)</sup>  | 1,800                     | 1,584          |
| Freddie Mac Pool #RA5901 3.00% 9/1/2051 <sup>(c)</sup>  | 946                       | 839            |
| Freddie Mac Pool #QC8499 2.00% 10/1/2051 <sup>(c)</sup> | 352                       | 284            |
| Freddie Mac Pool #SD1345 2.50% 10/1/2051 <sup>(c)</sup> | 1,819                     | 1,536          |
| Freddie Mac Pool #SD2880 3.00% 10/1/2051 <sup>(c)</sup> | 6,009                     | 5,328          |
| Freddie Mac Pool #SD0734 3.00% 10/1/2051 <sup>(c)</sup> | 1,683                     | 1,503          |
| Freddie Mac Pool #SD0740 3.50% 10/1/2051 <sup>(c)</sup> | 1,979                     | 1,827          |
| Freddie Mac Pool #QD1841 2.00% 11/1/2051 <sup>(c)</sup> | 2,184                     | 1,766          |
| Freddie Mac Pool #QC9944 2.50% 11/1/2051 <sup>(c)</sup> | 2,569                     | 2,164          |
| Freddie Mac Pool #SD1385 2.50% 11/1/2051 <sup>(c)</sup> | 1,286                     | 1,107          |
| Freddie Mac Pool #RA6411 2.50% 11/1/2051 <sup>(c)</sup> | 99                        | 84             |
| Freddie Mac Pool #RA6347 3.00% 11/1/2051 <sup>(c)</sup> | 1,069                     | 949            |
| Freddie Mac Pool #QD0981 3.00% 11/1/2051 <sup>(c)</sup> | 515                       | 454            |
| Freddie Mac Pool #SL1735 2.00% 12/1/2051 <sup>(c)</sup> | 1,613                     | 1,307          |
| Freddie Mac Pool #SD8182 2.00% 12/1/2051 <sup>(c)</sup> | 771                       | 625            |
| Freddie Mac Pool #RA6499 2.00% 12/1/2051 <sup>(c)</sup> | 399                       | 322            |
| Freddie Mac Pool #QD3619 2.50% 12/1/2051 <sup>(c)</sup> | 4,920                     | 4,153          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RA6433 2.50% 12/1/2051 <sup>(c)</sup> | USD2,458                  | \$ 2,070       |
| Freddie Mac Pool #SD3729 2.50% 12/1/2051 <sup>(c)</sup> | 1,051                     | 888            |
| Freddie Mac Pool #QD2659 2.50% 12/1/2051 <sup>(c)</sup> | 978                       | 825            |
| Freddie Mac Pool #SD1605 2.50% 12/1/2051 <sup>(c)</sup> | 615                       | 518            |
| Freddie Mac Pool #QD3209 3.00% 12/1/2051 <sup>(c)</sup> | 30                        | 26             |
| Freddie Mac Pool #QD3310 3.00% 12/1/2051 <sup>(c)</sup> | 18                        | 16             |
| Freddie Mac Pool #SD2629 2.50% 1/1/2052 <sup>(c)</sup>  | 3,924                     | 3,315          |
| Freddie Mac Pool #SD0855 2.50% 1/1/2052 <sup>(c)</sup>  | 2,494                     | 2,114          |
| Freddie Mac Pool #QD4840 2.50% 1/1/2052 <sup>(c)</sup>  | 650                       | 547            |
| Freddie Mac Pool #RA6634 2.50% 1/1/2052 <sup>(c)</sup>  | 478                       | 404            |
| Freddie Mac Pool #QD5254 2.50% 1/1/2052 <sup>(c)</sup>  | 453                       | 384            |
| Freddie Mac Pool #SD0854 2.50% 1/1/2052 <sup>(c)</sup>  | 9                         | 7              |
| Freddie Mac Pool #SD0813 3.00% 1/1/2052 <sup>(c)</sup>  | 3,680                     | 3,287          |
| Freddie Mac Pool #SD2269 3.00% 1/1/2052 <sup>(c)</sup>  | 609                       | 536            |
| Freddie Mac Pool #RA6114 2.00% 2/1/2052 <sup>(c)</sup>  | 1,548                     | 1,251          |
| Freddie Mac Pool #QD6781 2.00% 2/1/2052 <sup>(c)</sup>  | 979                       | 790            |
| Freddie Mac Pool #SD8193 2.00% 2/1/2052 <sup>(c)</sup>  | 788                       | 639            |
| Freddie Mac Pool #QD7187 2.50% 2/1/2052 <sup>(c)</sup>  | 954                       | 806            |
| Freddie Mac Pool #SD0847 2.50% 2/1/2052 <sup>(c)</sup>  | 674                       | 568            |
| Freddie Mac Pool #SI2095 2.50% 2/1/2052 <sup>(c)</sup>  | 380                       | 321            |
| Freddie Mac Pool #SD8194 2.50% 2/1/2052 <sup>(c)</sup>  | 217                       | 184            |
| Freddie Mac Pool #QD7360 2.50% 2/1/2052 <sup>(c)</sup>  | 158                       | 134            |
| Freddie Mac Pool #QD7312 2.50% 2/1/2052 <sup>(c)</sup>  | 57                        | 49             |
| Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>(c)</sup>  | 586                       | 542            |
| Freddie Mac Pool #SD5343 2.00% 3/1/2052 <sup>(c)</sup>  | 2,170                     | 1,756          |
| Freddie Mac Pool #SD8199 2.00% 3/1/2052 <sup>(c)</sup>  | 1,723                     | 1,397          |
| Freddie Mac Pool #SD4071 2.00% 3/1/2052 <sup>(c)</sup>  | 1,186                     | 957            |
| Freddie Mac Pool #QD8010 2.00% 3/1/2052 <sup>(c)</sup>  | 879                       | 710            |
| Freddie Mac Pool #QD8103 2.00% 3/1/2052 <sup>(c)</sup>  | 817                       | 660            |
| Freddie Mac Pool #RA6973 2.00% 3/1/2052 <sup>(c)</sup>  | 472                       | 381            |
| Freddie Mac Pool #QD8820 2.00% 3/1/2052 <sup>(c)</sup>  | 163                       | 131            |
| Freddie Mac Pool #SD3226 2.50% 3/1/2052 <sup>(c)</sup>  | 990                       | 835            |
| Freddie Mac Pool #SD8200 2.50% 3/1/2052 <sup>(c)</sup>  | 763                       | 646            |
| Freddie Mac Pool #QE0888 2.50% 3/1/2052 <sup>(c)</sup>  | 684                       | 579            |
| Freddie Mac Pool #QE0957 2.50% 3/1/2052 <sup>(c)</sup>  | 66                        | 56             |
| Freddie Mac Pool #SD8204 2.00% 4/1/2052 <sup>(c)</sup>  | 1,205                     | 976            |
| Freddie Mac Pool #SD3478 2.50% 4/1/2052 <sup>(c)</sup>  | 1,626                     | 1,369          |
| Freddie Mac Pool #QE0521 2.50% 4/1/2052 <sup>(c)</sup>  | 530                       | 448            |
| Freddie Mac Pool #QE0292 2.50% 4/1/2052 <sup>(c)</sup>  | 248                       | 209            |
| Freddie Mac Pool #QE1102 2.50% 4/1/2052 <sup>(c)</sup>  | 212                       | 180            |
| Freddie Mac Pool #QE1585 2.50% 4/1/2052 <sup>(c)</sup>  | 188                       | 159            |
| Freddie Mac Pool #QE0322 2.50% 4/1/2052 <sup>(c)</sup>  | 118                       | 100            |
| Freddie Mac Pool #SD1658 2.50% 4/1/2052 <sup>(c)</sup>  | 114                       | 96             |
| Freddie Mac Pool #SD8212 2.50% 5/1/2052 <sup>(c)</sup>  | 1,598                     | 1,353          |
| Freddie Mac Pool #RA7139 2.50% 5/1/2052 <sup>(c)</sup>  | 347                       | 293            |
| Freddie Mac Pool #SD8213 3.00% 5/1/2052 <sup>(c)</sup>  | 40,135                    | 35,357         |
| Freddie Mac Pool #SD8220 3.00% 6/1/2052 <sup>(c)</sup>  | 3,441                     | 3,031          |
| Freddie Mac Pool #SD6203 3.00% 6/1/2052 <sup>(c)</sup>  | 45                        | 40             |
| Freddie Mac Pool #RA7258 3.50% 6/1/2052 <sup>(c)</sup>  | 738                       | 678            |
| Freddie Mac Pool #QE4084 6.50% 6/1/2052 <sup>(c)</sup>  | 96                        | 101            |
| Freddie Mac Pool #SL2621 2.50% 7/1/2052 <sup>(c)</sup>  | 62,519                    | 53,035         |
| Freddie Mac Pool #SD5368 2.50% 7/1/2052 <sup>(c)</sup>  | 8,205                     | 6,910          |
| Freddie Mac Pool #SD4074 2.50% 7/1/2052 <sup>(c)</sup>  | 1,897                     | 1,598          |
| Freddie Mac Pool #SD3416 2.50% 7/1/2052 <sup>(c)</sup>  | 841                       | 708            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD3632 2.50% 7/1/2052 <sup>(c)</sup>  | USD457                    | \$ 386         |
| Freddie Mac Pool #SD2600 2.50% 7/1/2052 <sup>(c)</sup>  | 180                       | 151            |
| Freddie Mac Pool #SD8225 3.00% 7/1/2052 <sup>(c)</sup>  | 4,082                     | 3,596          |
| Freddie Mac Pool #SL0643 3.00% 7/1/2052 <sup>(c)</sup>  | 814                       | 718            |
| Freddie Mac Pool #QE5698 5.00% 7/1/2052 <sup>(c)</sup>  | 1,524                     | 1,512          |
| Freddie Mac Pool #SD1406 2.00% 8/1/2052 <sup>(c)</sup>  | 85                        | 69             |
| Freddie Mac Pool #SD1408 2.50% 8/1/2052 <sup>(c)</sup>  | 182                       | 154            |
| Freddie Mac Pool #SD7556 3.00% 8/1/2052 <sup>(c)</sup>  | 522                       | 465            |
| Freddie Mac Pool #QE8579 4.50% 8/1/2052 <sup>(c)</sup>  | 70                        | 68             |
| Freddie Mac Pool #SD8242 3.00% 9/1/2052 <sup>(c)</sup>  | 3,787                     | 3,335          |
| Freddie Mac Pool #QF0212 4.50% 9/1/2052 <sup>(c)</sup>  | 304                       | 295            |
| Freddie Mac Pool #QF1205 4.50% 9/1/2052 <sup>(c)</sup>  | 281                       | 273            |
| Freddie Mac Pool #QE9497 4.50% 9/1/2052 <sup>(c)</sup>  | 71                        | 69             |
| Freddie Mac Pool #SD1608 4.50% 9/1/2052 <sup>(c)</sup>  | 45                        | 44             |
| Freddie Mac Pool #SD2465 4.50% 10/1/2052 <sup>(c)</sup> | 29                        | 28             |
| Freddie Mac Pool #RA8059 5.50% 10/1/2052 <sup>(c)</sup> | 5,389                     | 5,465          |
| Freddie Mac Pool #SD1896 4.00% 11/1/2052 <sup>(c)</sup> | 14,934                    | 14,315         |
| Freddie Mac Pool #SD1894 4.00% 11/1/2052 <sup>(c)</sup> | 5,156                     | 4,941          |
| Freddie Mac Pool #SD8266 4.50% 11/1/2052 <sup>(c)</sup> | 15,262                    | 14,800         |
| Freddie Mac Pool #QF2692 5.00% 11/1/2052 <sup>(c)</sup> | 3,398                     | 3,375          |
| Freddie Mac Pool #SD2948 5.50% 11/1/2052 <sup>(c)</sup> | 1,899                     | 1,915          |
| Freddie Mac Pool #QF2862 6.50% 11/1/2052 <sup>(c)</sup> | 60                        | 63             |
| Freddie Mac Pool #SD8280 6.50% 11/1/2052 <sup>(c)</sup> | 35                        | 36             |
| Freddie Mac Pool #SD2602 3.00% 12/1/2052 <sup>(c)</sup> | 992                       | 873            |
| Freddie Mac Pool #SD2065 4.00% 12/1/2052 <sup>(c)</sup> | 960                       | 909            |
| Freddie Mac Pool #RA8309 6.00% 12/1/2052 <sup>(c)</sup> | 1,012                     | 1,046          |
| Freddie Mac Pool #SD8287 4.50% 1/1/2053 <sup>(c)</sup>  | 14,389                    | 13,950         |
| Freddie Mac Pool #SD8288 5.00% 1/1/2053 <sup>(c)</sup>  | 180                       | 178            |
| Freddie Mac Pool #SD8299 5.00% 2/1/2053 <sup>(c)</sup>  | 2,040                     | 2,022          |
| Freddie Mac Pool #SD2462 5.50% 2/1/2053 <sup>(c)</sup>  | 34,808                    | 35,174         |
| Freddie Mac Pool #RA8544 5.50% 2/1/2053 <sup>(c)</sup>  | 21,233                    | 21,441         |
| Freddie Mac Pool #QF8083 6.00% 2/1/2053 <sup>(c)</sup>  | 10,880                    | 11,169         |
| Freddie Mac Pool #SD8314 4.50% 4/1/2053 <sup>(c)</sup>  | 182                       | 176            |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>(c)</sup>  | 4,179                     | 4,157          |
| Freddie Mac Pool #SD8315 5.00% 4/1/2053 <sup>(c)</sup>  | 502                       | 498            |
| Freddie Mac Pool #RA8647 4.50% 5/1/2053 <sup>(c)</sup>  | 30                        | 29             |
| Freddie Mac Pool #SD8323 5.00% 5/1/2053 <sup>(c)</sup>  | 7,645                     | 7,580          |
| Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>(c)</sup>  | 7,120                     | 7,183          |
| Freddie Mac Pool #QG3365 5.50% 5/1/2053 <sup>(c)</sup>  | 2,895                     | 2,934          |
| Freddie Mac Pool #SD3369 5.50% 5/1/2053 <sup>(c)</sup>  | 2,002                     | 2,013          |
| Freddie Mac Pool #SD2861 6.00% 5/1/2053 <sup>(c)</sup>  | 11,210                    | 11,514         |
| Freddie Mac Pool #SD8329 5.00% 6/1/2053 <sup>(c)</sup>  | 5,068                     | 5,025          |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(c)</sup>  | 11,754                    | 11,855         |
| Freddie Mac Pool #SD3083 6.00% 6/1/2053 <sup>(c)</sup>  | 2,588                     | 2,656          |
| Freddie Mac Pool #SD3177 6.00% 6/1/2053 <sup>(c)</sup>  | 1,305                     | 1,340          |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>(c)</sup>  | 545                       | 568            |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>(c)</sup>  | 486                       | 507            |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>(c)</sup>  | 463                       | 487            |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>(c)</sup>  | 451                       | 476            |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>(c)</sup>  | 312                       | 330            |
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>(c)</sup>  | 269                       | 283            |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>(c)</sup>  | 166                       | 172            |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>(c)</sup>  | 148                       | 158            |
| Freddie Mac Pool #QG7958 4.00% 7/1/2053 <sup>(c)</sup>  | 65                        | 61             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>(c)</sup>  | USD237                    | \$ 234         |
| Freddie Mac Pool #SD3386 5.50% 7/1/2053 <sup>(c)</sup>  | 6,730                     | 6,793          |
| Freddie Mac Pool #QG7411 5.50% 7/1/2053 <sup>(c)</sup>  | 454                       | 460            |
| Freddie Mac Pool #RA9474 6.00% 7/1/2053 <sup>(c)</sup>  | 7,148                     | 7,363          |
| Freddie Mac Pool #QG9084 5.50% 8/1/2053 <sup>(c)</sup>  | 2,163                     | 2,181          |
| Freddie Mac Pool #QG9008 5.50% 8/1/2053 <sup>(c)</sup>  | 2,130                     | 2,149          |
| Freddie Mac Pool #QG9628 5.50% 8/1/2053 <sup>(c)</sup>  | 1,719                     | 1,732          |
| Freddie Mac Pool #QG9141 5.50% 8/1/2053 <sup>(c)</sup>  | 1,324                     | 1,337          |
| Freddie Mac Pool #SD3916 6.00% 9/1/2053 <sup>(c)</sup>  | 1,246                     | 1,284          |
| Freddie Mac Pool #RA9854 6.00% 9/1/2053 <sup>(c)</sup>  | 954                       | 988            |
| Freddie Mac Pool #SD3825 6.50% 9/1/2053 <sup>(c)</sup>  | 39,864                    | 41,292         |
| Freddie Mac Pool #SD4997 5.00% 10/1/2053 <sup>(c)</sup> | 753                       | 746            |
| Freddie Mac Pool #SD8368 6.00% 10/1/2053 <sup>(c)</sup> | 11,373                    | 11,653         |
| Freddie Mac Pool #SD8369 6.50% 10/1/2053 <sup>(c)</sup> | 2,621                     | 2,715          |
| Freddie Mac Pool #SD4571 5.50% 11/1/2053 <sup>(c)</sup> | 16,739                    | 16,901         |
| Freddie Mac Pool #SD4318 6.50% 11/1/2053 <sup>(c)</sup> | 10,561                    | 11,031         |
| Freddie Mac Pool #RJ0326 6.50% 11/1/2053 <sup>(c)</sup> | 1,400                     | 1,453          |
| Freddie Mac Pool #SD8374 6.50% 11/1/2053 <sup>(c)</sup> | 29                        | 30             |
| Freddie Mac Pool #RJ0440 6.00% 12/1/2053 <sup>(c)</sup> | 4,274                     | 4,379          |
| Freddie Mac Pool #QH5936 6.00% 12/1/2053 <sup>(c)</sup> | 2,560                     | 2,647          |
| Freddie Mac Pool #SD4693 6.50% 1/1/2054 <sup>(c)</sup>  | 481                       | 499            |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(c)</sup>  | 667                       | 671            |
| Freddie Mac Pool #QI0006 6.00% 2/1/2054 <sup>(c)</sup>  | 4,077                     | 4,173          |
| Freddie Mac Pool #SD4897 6.00% 2/1/2054 <sup>(c)</sup>  | 2,992                     | 3,062          |
| Freddie Mac Pool #SD4966 6.50% 2/1/2054 <sup>(c)</sup>  | 3,932                     | 4,097          |
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>(c)</sup>  | 351                       | 353            |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>(c)</sup>  | 2,189                     | 2,220          |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>(c)</sup>  | 1,548                     | 1,560          |
| Freddie Mac Pool #RJ1435 6.00% 4/1/2054 <sup>(c)</sup>  | 6,533                     | 6,716          |
| Freddie Mac Pool #QI2895 6.00% 4/1/2054 <sup>(c)</sup>  | 4,161                     | 4,295          |
| Freddie Mac Pool #RJ1346 6.00% 4/1/2054 <sup>(c)</sup>  | 1,755                     | 1,815          |
| Freddie Mac Pool #SD5303 6.00% 4/1/2054 <sup>(c)</sup>  | 1,482                     | 1,523          |
| Freddie Mac Pool #SD8421 6.00% 4/1/2054 <sup>(c)</sup>  | 131                       | 134            |
| Freddie Mac Pool #SD5316 6.00% 4/1/2054 <sup>(c)</sup>  | 19                        | 20             |
| Freddie Mac Pool #SD5221 6.50% 4/1/2054 <sup>(c)</sup>  | 4,696                     | 4,931          |
| Freddie Mac Pool #SD8430 5.00% 5/1/2054 <sup>(c)</sup>  | 1,810                     | 1,788          |
| Freddie Mac Pool #RJ1417 5.50% 5/1/2054 <sup>(c)</sup>  | 34,226                    | 34,706         |
| Freddie Mac Pool #RJ1512 5.50% 5/1/2054 <sup>(c)</sup>  | 4,414                     | 4,495          |
| Freddie Mac Pool #SD8432 6.00% 5/1/2054 <sup>(c)</sup>  | 2,327                     | 2,374          |
| Freddie Mac Pool #RJ1447 6.50% 5/1/2054 <sup>(c)</sup>  | 4,900                     | 5,100          |
| Freddie Mac Pool #RJ1857 5.50% 6/1/2054 <sup>(c)</sup>  | 2,572                     | 2,599          |
| Freddie Mac Pool #RJ1768 5.50% 6/1/2054 <sup>(c)</sup>  | 899                       | 915            |
| Freddie Mac Pool #RJ1859 6.00% 6/1/2054 <sup>(c)</sup>  | 21,299                    | 21,924         |
| Freddie Mac Pool #SD8439 6.00% 6/1/2054 <sup>(c)</sup>  | 91                        | 93             |
| Freddie Mac Pool #SD5701 6.50% 6/1/2054 <sup>(c)</sup>  | 4,916                     | 5,140          |
| Freddie Mac Pool #RJ1963 5.50% 7/1/2054 <sup>(c)</sup>  | 1,735                     | 1,755          |
| Freddie Mac Pool #SD8447 6.00% 7/1/2054 <sup>(c)</sup>  | 18,401                    | 18,777         |
| Freddie Mac Pool #RJ1964 6.00% 7/1/2054 <sup>(c)</sup>  | 11,705                    | 12,158         |
| Freddie Mac Pool #SD5949 6.00% 7/1/2054 <sup>(c)</sup>  | 2,475                     | 2,533          |
| Freddie Mac Pool #RJ1975 6.00% 7/1/2054 <sup>(c)</sup>  | 669                       | 689            |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(c)</sup>  | 161                       | 165            |
| Freddie Mac Pool #SD8448 6.50% 7/1/2054 <sup>(c)</sup>  | 5,299                     | 5,485          |
| Freddie Mac Pool #QI9151 6.50% 7/1/2054 <sup>(c)</sup>  | 2,023                     | 2,114          |
| Freddie Mac Pool #RJ2193 5.00% 8/1/2054 <sup>(c)</sup>  | 1,814                     | 1,803          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RJ2195 5.00% 8/1/2054 <sup>(c)</sup>  | USD1,270                  | \$ 1,255       |
| Freddie Mac Pool #RJ2241 5.00% 8/1/2054 <sup>(c)</sup>  | 1,244                     | 1,236          |
| Freddie Mac Pool #SD8453 5.50% 8/1/2054 <sup>(c)</sup>  | 2                         | 2              |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(c)</sup>  | 6,887                     | 7,027          |
| Freddie Mac Pool #RJ2216 6.00% 8/1/2054 <sup>(c)</sup>  | 1,939                     | 1,984          |
| Freddie Mac Pool #QJ3296 6.00% 8/1/2054 <sup>(c)</sup>  | 457                       | 467            |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(c)</sup>  | 123                       | 127            |
| Freddie Mac Pool #QJ1440 6.00% 8/1/2054 <sup>(c)</sup>  | 36                        | 37             |
| Freddie Mac Pool #RJ2222 6.50% 8/1/2054 <sup>(c)</sup>  | 10,617                    | 11,060         |
| Freddie Mac Pool #SD6034 6.50% 8/1/2054 <sup>(c)</sup>  | 8,820                     | 9,188          |
| Freddie Mac Pool #SD8455 6.50% 8/1/2054 <sup>(c)</sup>  | 5,067                     | 5,243          |
| Freddie Mac Pool #SD6047 6.50% 8/1/2054 <sup>(c)</sup>  | 3,610                     | 3,786          |
| Freddie Mac Pool #SD6035 6.50% 8/1/2054 <sup>(c)</sup>  | 2,449                     | 2,553          |
| Freddie Mac Pool #RJ2247 6.50% 8/1/2054 <sup>(c)</sup>  | 1,565                     | 1,628          |
| Freddie Mac Pool #RJ2228 6.50% 8/1/2054 <sup>(c)</sup>  | 800                       | 830            |
| Freddie Mac Pool #SD8462 5.50% 9/1/2054 <sup>(c)</sup>  | 6                         | 6              |
| Freddie Mac Pool #SD6578 6.00% 9/1/2054 <sup>(c)</sup>  | 3,968                     | 4,101          |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(c)</sup>  | 350                       | 359            |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(c)</sup>  | 209                       | 217            |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(c)</sup>  | 208                       | 215            |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(c)</sup>  | 180                       | 184            |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(c)</sup>  | 127                       | 130            |
| Freddie Mac Pool #QJ3982 6.00% 9/1/2054 <sup>(c)</sup>  | 34                        | 34             |
| Freddie Mac Pool #QJ3945 6.00% 9/1/2054 <sup>(c)</sup>  | 18                        | 19             |
| Freddie Mac Pool #RJ2320 6.50% 9/1/2054 <sup>(c)</sup>  | 3,824                     | 3,974          |
| Freddie Mac Pool #SD6271 6.50% 9/1/2054 <sup>(c)</sup>  | 2,064                     | 2,140          |
| Freddie Mac Pool #RJ2325 6.50% 9/1/2054 <sup>(c)</sup>  | 1,448                     | 1,504          |
| Freddie Mac Pool #SD8464 6.50% 9/1/2054 <sup>(c)</sup>  | 908                       | 939            |
| Freddie Mac Pool #QJ4693 6.50% 9/1/2054 <sup>(c)</sup>  | 873                       | 912            |
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(c)</sup> | 893                       | 898            |
| Freddie Mac Pool #QJ5971 6.00% 10/1/2054 <sup>(c)</sup> | 143                       | 147            |
| Freddie Mac Pool #QJ5733 6.00% 10/1/2054 <sup>(c)</sup> | 46                        | 46             |
| Freddie Mac Pool #SD8470 6.00% 10/1/2054 <sup>(c)</sup> | 20                        | 20             |
| Freddie Mac Pool #SD6733 6.50% 10/1/2054 <sup>(c)</sup> | 4,125                     | 4,277          |
| Freddie Mac Pool #QJ7714 6.50% 10/1/2054 <sup>(c)</sup> | 112                       | 116            |
| Freddie Mac Pool #RJ2851 4.50% 11/1/2054 <sup>(c)</sup> | 4,548                     | 4,396          |
| Freddie Mac Pool #RJ2860 5.00% 11/1/2054 <sup>(c)</sup> | 2,518                     | 2,487          |
| Freddie Mac Pool #RJ2917 5.50% 11/1/2054 <sup>(c)</sup> | 10,252                    | 10,318         |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(c)</sup> | 9,641                     | 9,696          |
| Freddie Mac Pool #RJ2922 6.00% 11/1/2054 <sup>(c)</sup> | 2,567                     | 2,622          |
| Freddie Mac Pool #RJ3017 5.00% 12/1/2054 <sup>(c)</sup> | 3,277                     | 3,237          |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(c)</sup> | 239                       | 240            |
| Freddie Mac Pool #QX0376 5.50% 12/1/2054 <sup>(c)</sup> | 13                        | 13             |
| Freddie Mac Pool #QX1881 6.00% 12/1/2054 <sup>(c)</sup> | 194                       | 199            |
| Freddie Mac Pool #QX0548 6.50% 12/1/2054 <sup>(c)</sup> | 610                       | 631            |
| Freddie Mac Pool #SD8498 7.00% 12/1/2054 <sup>(c)</sup> | 1,879                     | 1,975          |
| Freddie Mac Pool #SD8494 5.50% 1/1/2055 <sup>(c)</sup>  | 1,211                     | 1,217          |
| Freddie Mac Pool #RJ3301 6.00% 1/1/2055 <sup>(c)</sup>  | 2,022                     | 2,090          |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(c)</sup>  | 1,190                     | 1,214          |
| Freddie Mac Pool #RJ3305 6.00% 1/1/2055 <sup>(c)</sup>  | 1,060                     | 1,090          |
| Freddie Mac Pool #QX4065 6.00% 1/1/2055 <sup>(c)</sup>  | 459                       | 468            |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(c)</sup>  | 4,613                     | 4,850          |
| Freddie Mac Pool #RJ3264 4.50% 2/1/2055 <sup>(c)</sup>  | 4,476                     | 4,335          |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(c)</sup>  | 2,366                     | 2,414          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SL0797 6.00% 2/1/2055 <sup>(c)</sup>  | USD1,571                  | \$ 1,613       |
| Freddie Mac Pool #SD8516 6.00% 3/1/2055 <sup>(c)</sup>  | 3,624                     | 3,697          |
| Freddie Mac Pool #SD8517 6.50% 3/1/2055 <sup>(c)</sup>  | 5,227                     | 5,407          |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(c)</sup>  | 5,950                     | 6,069          |
| Freddie Mac Pool #SL0796 6.00% 4/1/2055 <sup>(c)</sup>  | 699                       | 713            |
| Freddie Mac Pool #QY0611 7.00% 4/1/2055 <sup>(c)</sup>  | 998                       | 1,054          |
| Freddie Mac Pool #QY1898 7.00% 4/1/2055 <sup>(c)</sup>  | 516                       | 546            |
| Freddie Mac Pool #SD8532 5.00% 5/1/2055 <sup>(c)</sup>  | 186                       | 184            |
| Freddie Mac Pool #SD8533 5.50% 5/1/2055 <sup>(c)</sup>  | 4,814                     | 4,841          |
| Freddie Mac Pool #SD8534 6.00% 5/1/2055 <sup>(c)</sup>  | 2,676                     | 2,729          |
| Freddie Mac Pool #RQ0012 5.00% 6/1/2055 <sup>(c)</sup>  | 840                       | 830            |
| Freddie Mac Pool #RQ0016 7.00% 6/1/2055 <sup>(c)</sup>  | 819                       | 861            |
| Freddie Mac Pool #SL4069 7.00% 6/1/2055 <sup>(c)</sup>  | 32                        | 34             |
| Freddie Mac Pool #RQ0026 5.00% 7/1/2055 <sup>(c)</sup>  | 3,860                     | 3,812          |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(c)</sup>  | 11,213                    | 11,275         |
| Freddie Mac Pool #RQ0028 6.00% 7/1/2055 <sup>(c)</sup>  | 35,570                    | 36,279         |
| Freddie Mac Pool #QY7483 6.00% 7/1/2055 <sup>(c)</sup>  | 585                       | 598            |
| Freddie Mac Pool #SL2625 6.50% 7/1/2055 <sup>(c)</sup>  | 1,865                     | 1,930          |
| Freddie Mac Pool #RQ0030 7.00% 7/1/2055 <sup>(c)</sup>  | 810                       | 852            |
| Freddie Mac Pool #RQ0041 6.00% 8/1/2055 <sup>(c)</sup>  | 6,736                     | 6,870          |
| Freddie Mac Pool #RJ5631 6.00% 8/1/2055 <sup>(c)</sup>  | 680                       | 694            |
| Freddie Mac Pool #RQ0043 7.00% 8/1/2055 <sup>(c)</sup>  | 10,600                    | 11,146         |
| Freddie Mac Pool #RQ0050 6.00% 9/1/2055 <sup>(c)</sup>  | 17,817                    | 18,176         |
| Freddie Mac Pool #SL4068 7.00% 9/1/2055 <sup>(c)</sup>  | 1,938                     | 2,041          |
| Freddie Mac Pool #RQ0056 5.50% 10/1/2055 <sup>(c)</sup>   | 1,815                     | 1,825          |
| Freddie Mac Pool #RQ0081 3.50% 1/1/2056 <sup>(c)</sup>  | 935                       | 858            |
| Freddie Mac, Series 3061, Class PN, 5.50% 11/15/2035 <sup>(c)</sup>   | 31                        | 32             |
| Freddie Mac, Series 3318, Class JT, 5.50% 5/15/2037 <sup>(c)</sup>  | 85                        | 88             |
| Freddie Mac, Series K156, Class A2, Multi Family, 4.43% 2/25/2033 <sup>(c)(d)</sup>                             | 3,461                     | 3,460          |
| Freddie Mac, Series 3146, Class PO, principal only, 0% 4/15/2036 <sup>(c)</sup>                                 | 75                        | 66             |
| Freddie Mac, Series 3156, Class PO, principal only, 0% 5/15/2036 <sup>(c)</sup>                                 | 67                        | 59             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>(c)(d)</sup>     | 5,116                     | 4,987          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/26/2058 <sup>(c)</sup>        | 1,270                     | 1,230          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2022-1, Class A1, 3.50% 5/25/2032 <sup>(c)</sup> | 7,062                     | 6,840          |
| Government National Mortgage Assn. 2.50% 4/1/2056 <sup>(c)(e)</sup>   | 4,300                     | 3,700          |
| Government National Mortgage Assn. 5.00% 4/1/2056 <sup>(c)(e)</sup>   | 135                       | 134            |
| Government National Mortgage Assn. Pool #MA5817 4.00% 3/20/2049 <sup>(c)</sup>                                  | 8,662                     | 8,239          |
| Government National Mortgage Assn. Pool #MA6042 5.00% 7/20/2049 <sup>(c)</sup>                                  | 23                        | 23             |
| Government National Mortgage Assn. Pool #MA6221 4.50% 10/20/2049 <sup>(c)</sup>                                 | 3,530                     | 3,492          |
| Government National Mortgage Assn. Pool #MA6600 3.50% 4/20/2050 <sup>(c)</sup>                                  | 7,967                     | 7,437          |
| Government National Mortgage Assn. Pool #MA6994 2.00% 11/20/2050 <sup>(c)</sup>                                 | 1,809                     | 1,497          |
| Government National Mortgage Assn. Pool #MA7051 2.00% 12/20/2050 <sup>(c)</sup>                                 | 3,612                     | 2,989          |
| Government National Mortgage Assn. Pool #MA7192 2.00% 2/20/2051 <sup>(c)</sup>                                  | 2,811                     | 2,326          |
| Government National Mortgage Assn. Pool #MA7533 2.00% 8/20/2051 <sup>(c)</sup>                                  | 6,389                     | 5,286          |
| Government National Mortgage Assn. Pool #785607 2.50% 8/20/2051 <sup>(c)</sup>                                  | 7,125                     | 6,121          |
| Government National Mortgage Assn. Pool #785575 2.50% 8/20/2051 <sup>(c)</sup>                                  | 2,659                     | 2,265          |
| Government National Mortgage Assn. Pool #MA7648 2.00% 10/20/2051 <sup>(c)</sup>                                 | 26                        | 22             |
| Government National Mortgage Assn. Pool #785659 2.50% 10/20/2051 <sup>(c)</sup>                                 | 2,567                     | 2,205          |
| Government National Mortgage Assn. Pool #MA7766 2.00% 12/20/2051 <sup>(c)</sup>                                 | 948                       | 784            |
| Government National Mortgage Assn. Pool #MA7880 2.00% 2/20/2052 <sup>(c)</sup>                                  | 9,183                     | 7,597          |
| Government National Mortgage Assn. Pool #MA7881 2.50% 2/20/2052 <sup>(c)</sup>                                  | 3,771                     | 3,249          |
| Government National Mortgage Assn. Pool #785998 2.50% 3/20/2052 <sup>(c)</sup>                                  | 3,231                     | 2,776          |
| Government National Mortgage Assn. Pool #MA7937 3.00% 3/20/2052 <sup>(c)</sup>                                  | 210                       | 187            |
| Government National Mortgage Assn. Pool #MA7986 2.00% 4/20/2052 <sup>(c)</sup>                                  | 26                        | 22             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Government National Mortgage Assn. Pool #MA7988 3.00% 4/20/2052 <sup>(c)</sup>              | USD162                    | \$ 145           |
| Government National Mortgage Assn. Pool #MA8041 2.00% 5/20/2052 <sup>(c)</sup>              | 32                        | 26               |
| Government National Mortgage Assn. Pool #MA8044 3.50% 5/20/2052 <sup>(c)</sup>              | 4,328                     | 4,005            |
| Government National Mortgage Assn. Pool #MA8148 3.00% 7/20/2052 <sup>(c)</sup>              | 4,469                     | 4,000            |
| Government National Mortgage Assn. Pool #MA8199 3.50% 8/20/2052 <sup>(c)</sup>              | 3,698                     | 3,419            |
| Government National Mortgage Assn. Pool #MA8266 3.50% 9/20/2052 <sup>(c)</sup>              | 19,896                    | 18,369           |
| Government National Mortgage Assn. Pool #MA8267 4.00% 9/20/2052 <sup>(c)</sup>              | 7,061                     | 6,685            |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>(c)</sup>             | 4,944                     | 4,686            |
| Government National Mortgage Assn. Pool #MA8799 4.50% 4/20/2053 <sup>(c)</sup>              | 3,161                     | 3,077            |
| Government National Mortgage Assn. Pool #MA9015 4.50% 7/20/2053 <sup>(c)</sup>              | 11,275                    | 10,954           |
| Government National Mortgage Assn. Pool #MA9016 5.00% 7/20/2053 <sup>(c)</sup>              | 2,873                     | 2,859            |
| Government National Mortgage Assn. Pool #MA9104 4.50% 8/20/2053 <sup>(c)</sup>              | 7,255                     | 7,053            |
| Government National Mortgage Assn. Pool #MA9169 4.50% 9/20/2053 <sup>(c)</sup>              | 12,100                    | 11,747           |
| Government National Mortgage Assn. Pool #MA9844 2.00% 7/20/2054 <sup>(c)</sup>              | 76                        | 63               |
| Government National Mortgage Assn. Pool #MA9776 4.00% 7/20/2054 <sup>(c)</sup>              | 1,682                     | 1,584            |
| Government National Mortgage Assn. Pool #MB0024 4.50% 11/20/2054 <sup>(c)</sup>             | 1,570                     | 1,520            |
| Government National Mortgage Assn. Pool #MB0147 5.50% 1/20/2055 <sup>(c)</sup>              | 3,158                     | 3,184            |
| Government National Mortgage Assn. Pool #MB0205 5.50% 2/20/2055 <sup>(c)</sup>              | 1,861                     | 1,877            |
| Government National Mortgage Assn. Pool #MB0424 5.50% 6/20/2055 <sup>(c)</sup>              | 7,220                     | 7,280            |
| Government National Mortgage Assn. Pool #MB0485 5.50% 7/20/2055 <sup>(c)</sup>              | 9,704                     | 9,780            |
| Government National Mortgage Assn. Pool #MB0556 5.50% 8/20/2055 <sup>(c)</sup>              | 2,813                     | 2,834            |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>(c)</sup> | 1,419                     | 1,055            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2041 <sup>(c)(e)</sup>                           | 3,253                     | 2,993            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2041 <sup>(c)(e)</sup>                           | 2,592                     | 2,385            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(c)(e)</sup>                           | 36,146                    | 29,123           |
| Uniform Mortgage-Backed Security 5.50% 4/1/2056 <sup>(c)(e)</sup>                           | 9,815                     | 9,862            |
| Uniform Mortgage-Backed Security 6.50% 4/1/2056 <sup>(c)(e)</sup>                           | 7,861                     | 8,133            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(c)(e)</sup>                           | 35,002                    | 28,186           |
| Uniform Mortgage-Backed Security 2.50% 5/1/2056 <sup>(c)(e)</sup>                           | 5,326                     | 4,477            |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(c)(e)</sup>                           | 37,927                    | 35,762           |
| Uniform Mortgage-Backed Security 6.50% 5/1/2056 <sup>(c)(e)</sup>                           | 4,091                     | 4,229            |
|   |                           | <u>2,659,538</u> |

## Commercial mortgage-backed securities 3.54%

|   |        |        |
|---|--------|--------|
| ALA Trust, Series 2025-OANA, Class A, (1-month USD CME Term SOFR + 1.743%) 5.415% 6/15/2040 <sup>(a)(c)(d)</sup>                        | 11,443 | 11,490 |
| AMSR Trust, Series 2025-SFR1, Class A, 3.655% 6/17/2042 <sup>(a)(c)</sup>   | 11,892 | 11,335 |
| ARES Commercial Mortgage Trust, Series 24-IND, Class A, (1-month USD CME Term SOFR + 1.69%) 5.364%<br>7/15/2041 <sup>(a)(c)(d)</sup>    | 1,251  | 1,253  |
| Bank Commercial Mortgage Trust, Series 2019-BN16, Class A4, 4.005% 2/15/2052 <sup>(c)</sup>   | 770    | 757    |
| Bank Commercial Mortgage Trust, Series 2019-BN17, Class A4, 3.714% 4/15/2052 <sup>(c)</sup>   | 100    | 98     |
| Bank Commercial Mortgage Trust, Series 2023-5YR3, Class AS, 7.559% 9/15/2056 <sup>(c)(d)</sup>  | 684    | 724    |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class AS, 7.274% 12/15/2056 <sup>(c)(d)</sup>   | 500    | 527    |
| Bank Commercial Mortgage Trust, Series 2024-5YR11, Class AS, 6.139% 11/15/2057 <sup>(c)</sup>   | 3,537  | 3,663  |
| Bank Commercial Mortgage Trust, Series 2018-BN10, Class A4, 3.428% 2/17/2061 <sup>(c)</sup>   | 123    | 121    |
| Bank Commercial Mortgage Trust, Series 2019-BN19, Class A3, 3.183% 8/15/2061 <sup>(c)</sup>   | 1,018  | 965    |
| Bank Commercial Mortgage Trust, Series 2020-BN26, Class A4, 2.403% 3/15/2063 <sup>(c)</sup>   | 295    | 270    |
| Benchmark Mortgage Trust, Series 2018-B8, Class A5, 4.232% 1/15/2052 <sup>(c)</sup>   | 2,541  | 2,501  |
| Benchmark Mortgage Trust, Series 2018-B7, Class A4, 4.51% 5/15/2053 <sup>(c)(d)</sup>   | 781    | 778    |
| Benchmark Mortgage Trust, Series 2024-V5, Class AM, 6.417% 1/10/2057 <sup>(c)(d)</sup>  | 3,361  | 3,488  |
| Benchmark Mortgage Trust, Series 2024-V11, Class AM, 6.201% 11/15/2057 <sup>(c)(d)</sup>  | 2,174  | 2,247  |
| BMO Mortgage Trust, Series 2024-5C5, Class AS, 6.364% 2/15/2057 <sup>(c)(d)</sup>   | 2,774  | 2,880  |
| BMO Mortgage Trust, Series 2025-5C9, Class A3, 5.779% 4/15/2058 <sup>(c)(d)</sup>   | 7,780  | 8,055  |
| BX Commercial Mortgage Trust, Series 2021-RISE, Class A, (1-month USD CME Term SOFR + 0.862%) 4.534%<br>11/15/2036 <sup>(a)(c)(d)</sup> | 10,670 | 10,667 |

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

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| BX Commercial Mortgage Trust, Series 2021-ACNT, Class B, (1-month USD CME Term SOFR + 1.364%) 5.037%<br>11/15/2038 <sup>(a)(c)(d)</sup>   | USD253                    | \$ 253         |
| BX Commercial Mortgage Trust, Series 2021-ACNT, Class C, (1-month USD CME Term SOFR + 1.614%) 5.287%<br>11/15/2038 <sup>(a)(c)(d)</sup>   | 75                        | 75             |
| BX Commercial Mortgage Trust, Series 2021-ACNT, Class D, (1-month USD CME Term SOFR + 1.964%) 5.637%<br>11/15/2038 <sup>(a)(c)(d)</sup>   | 113                       | 113            |
| BX Trust, Series 2024-KING, Class A, (1-month USD CME Term SOFR + 1.541%) 5.214% 5/15/2034 <sup>(a)(c)(d)</sup>                           | 2,183                     | 2,186          |
| BX Trust, Series 2022-IND, Class A, (1-month USD CME Term SOFR + 1.491%) 5.164% 4/15/2037 <sup>(a)(c)(d)</sup>                            | 2,403                     | 2,405          |
| BX Trust, Series 2021-ACNT, Class A, (1-month USD CME Term SOFR + 0.964%) 4.637% 11/15/2038 <sup>(a)(c)(d)</sup>                          | 7,455                     | 7,451          |
| BX Trust, Series 2022-AHP, Class A, (1-month USD CME Term SOFR + 0.99%) 4.663% 1/17/2039 <sup>(a)(c)(d)</sup>                             | 8,462                     | 8,463          |
| BX Trust, Series 2024-BIO2, Class A, 5.413% 8/13/2041 <sup>(a)(c)(d)</sup>  | 26,909                    | 26,903         |
| BX Trust, Series 2024-AIRC, Class A, (1-month USD CME Term SOFR + 1.691%) 5.364% 8/15/2041 <sup>(a)(c)(d)</sup>                           | 7,147                     | 7,163          |
| BX Trust, Series 2025-ARIA, Class A, 5.12% 12/13/2042 <sup>(a)(c)(d)</sup>  | 28,535                    | 28,716         |
| BX Trust, Series 2025-VOLT, Class A, (1-month USD CME Term SOFR + 1.70%) 5.373% 12/15/2044 <sup>(a)(c)(d)</sup>                           | 25,957                    | 25,923         |
| CALI Mortgage Trust, Series 24-SUN, Class A, (1-month USD CME Term SOFR + 1.89%) 5.56% 7/15/2041 <sup>(a)(c)(d)</sup>                     | 1,514                     | 1,516          |
| CART, Series 2024-DFW1, Class A, (1-month USD CME Term SOFR + 1.642%) 5.314% 8/15/2041 <sup>(a)(c)(d)</sup>                               | 5,461                     | 5,429          |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(a)(c)(d)</sup>                                    | 19,044                    | 19,423         |
| Citigroup Commercial Mortgage Trust, Series 2016-GC36, Class A5, 3.616% 2/10/2049 <sup>(c)</sup>  | 158                       | 157            |
| DATA 2023-CNTR Mortgage Trust, Series 2023-CNTR, Class A, 5.728% 8/12/2043 <sup>(a)(c)(d)</sup>   | 8,924                     | 8,993          |
| DC Commercial Mortgage Trust, Series 2023-DC, Class A, 6.314% 9/12/2040 <sup>(a)(c)</sup>   | 966                       | 985            |
| DC Commercial Mortgage Trust, Series 2023-DC, Class B, 6.804% 9/12/2040 <sup>(a)(c)</sup>   | 1,121                     | 1,135          |
| DC Commercial Mortgage Trust, Series 2023-DC, Class C, 7.379% 9/12/2040 <sup>(a)(c)(d)</sup>  | 862                       | 872            |
| Deutsche Bank Commercial Mortgage Trust, Series 2016-C1, Class AM, 3.539% 5/10/2049 <sup>(c)</sup>  | 200                       | 198            |
| Durst Commercial Mortgage Trust, Series 2025-151, Class A, 5.317% 8/10/2042 <sup>(a)(c)(d)</sup>  | 7,301                     | 7,376          |
| Extended Stay America Trust, Series 2025-ESH, Class A, (1-month USD CME Term SOFR + 1.30%) 4.973%<br>10/15/2042 <sup>(a)(c)(d)</sup>      | 9,486                     | 9,498          |
| FIVE Mortgage Trust, Series 2023-V1, Class A3, 5.668% 2/10/2056 <sup>(c)(d)</sup>   | 2,432                     | 2,473          |
| Fontainebleau Miami Beach Trust, Series 2024-FBLU, Class A, (1-month USD CME Term SOFR + 1.45%) 5.123%<br>12/15/2039 <sup>(a)(c)(d)</sup> | 1,508                     | 1,509          |
| GS Mortgage Securities Trust, Series 2024-70P, Class A, 5.487% 3/10/2041 <sup>(a)(c)(d)</sup>   | 10,443                    | 10,529         |
| GS Mortgage Securities Trust, Series 2017-GS7, Class A4, 3.43% 8/10/2050 <sup>(c)</sup>   | 400                       | 394            |
| GS Mortgage Securities Trust, Series 2019-GC38, Class A4, 3.968% 2/10/2052 <sup>(c)</sup>   | 100                       | 98             |
| GS Mortgage Securities Trust, Series 2020-GC47, Class A5, 2.377% 5/12/2053 <sup>(c)</sup>   | 1,536                     | 1,409          |
| Hawaii Hotel Trust, Series 2025-MAUI, Class A, (1-month USD CME Term SOFR + 1.393%) 5.065%<br>3/15/2042 <sup>(a)(c)(d)</sup>              | 8,260                     | 8,265          |
| Houston Galleria Mall Trust, Series 2025-HGLR, Class A, 5.644% 2/5/2045 <sup>(a)(c)(d)</sup>  | 15,120                    | 15,479         |
| HTL Commercial Mortgage Trust, Series 2024-T53, Class A, 6.072% 5/10/2039 <sup>(a)(c)(d)</sup>  | 1,478                     | 1,490          |
| Hudson Yards Mortgage Trust, Series 2025-SPRL, Class A, 5.649% 1/13/2040 <sup>(a)(c)(d)</sup>   | 24,720                    | 25,316         |
| INTOWN Mortgage Trust, Series 2025-STAY, Class A, (1-month USD CME Term SOFR + 1.35%) 5.023%<br>3/15/2042 <sup>(a)(c)(d)</sup>            | 28,416                    | 28,381         |
| JPMDB Commercial Mortgage Securities Trust, Series 2017-C5, Class A5, 3.694% 3/15/2050 <sup>(c)</sup>                                     | 640                       | 632            |
| JPMDB Commercial Mortgage Securities Trust, Series 2017-C7, Class A5, 3.409% 10/15/2050 <sup>(c)</sup>                                    | 240                       | 236            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 <sup>(a)(c)</sup>                          | 6,854                     | 5,982          |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4, Class A4, 3.648% 12/15/2049 <sup>(c)(d)</sup>                       | 2,040                     | 2,024          |
| KSL Commercial Mortgage Trust, Series 2024-HT2, Class A, (1-month USD CME Term SOFR + 1.542%) 5.215%<br>12/15/2039 <sup>(a)(c)(d)</sup>   | 11,947                    | 11,940         |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A-4, 3.306% 4/15/2048 <sup>(c)</sup>                           | 59                        | 58             |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32, Class A-4, 3.72% 12/15/2049 <sup>(c)</sup>                           | 245                       | 244            |
| NYC Commercial Mortgage Trust, Series 2025-28L, Class A, 4.824% 11/5/2038 <sup>(a)(c)(d)</sup>  | 4,409                     | 4,393          |
| SDR Commercial Mortgage Trust, Series 2024-DSNY, Class A, (1-month USD CME Term SOFR + 1.392%) 5.064%<br>5/15/2039 <sup>(a)(c)(d)</sup>   | 3,848                     | 3,840          |
| SLG Office Trust, Series 2021-OVA, Class A, 2.585% 7/15/2041 <sup>(a)(c)</sup>  | 4,065                     | 3,620          |
| SWCH Commercial Mortgage Trust, Series 2025-DATA, Class A, (1-month USD CME Term SOFR + 1.443%)<br>5.115% 2/15/2042 <sup>(a)(c)(d)</sup>  | 26,882                    | 26,588         |

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

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Wells Fargo Commercial Mortgage Trust, Series 2016-C37, Class A5, 3.794% 12/15/2049 <sup>(c)</sup>   | USD2,550                  | \$ 2,538       |
| Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4, 3.146% 12/15/2052 <sup>(c)</sup>   | 1,019                     | 968            |
| Wells Fargo Commercial Mortgage Trust, Series 2024-5C2, Class A3, 5.92% 11/15/2057 <sup>(c)(d)</sup> | 5,667                     | 5,890          |
| Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A4, 3.631% 1/15/2060 <sup>(c)</sup>    | 205                       | 204            |
|  |                           | <u>391,552</u> |

## Collateralized mortgage-backed obligations (privately originated) 3.40%

|  |        |        |
|--|--------|--------|
| Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>(a)(c)(d)</sup>  | 1,390  | 1,269  |
| Arroyo Mortgage Trust, Series 2020-1, Class A1A, 1.662% 3/25/2055 <sup>(a)(c)</sup>  | 38     | 37     |
| Arroyo Mortgage Trust, Series 2022-1, Class A1A, 3.495% 12/25/2056 <sup>(a)(c)</sup>   | 3,413  | 3,326  |
| Atlas SP, Series 2024-RPL1, Class A1, 3.85% 4/25/2064 (4.85% on 8/1/2028) <sup>(a)(b)(c)</sup>   | 11,018 | 10,728 |
| BRAVO Residential Funding Trust, Series 2020-RPL2, Class A1, 2.00% 5/25/2059 <sup>(a)(c)(d)</sup>  | 507    | 478    |
| BRAVO Residential Funding Trust, Series 2020-RPL1, Class A1, 2.50% 5/26/2059 <sup>(a)(c)(d)</sup>  | 126    | 124    |
| BRAVO Residential Funding Trust, Series 2022-RPL1, Class A1, 2.75% 9/25/2061 <sup>(a)(c)</sup>   | 609    | 557    |
| BRAVO Residential Funding Trust, Series 2025-NQM4, Class A1, 5.613% 2/25/2065 <sup>(a)(b)(c)</sup>   | 6,801  | 6,839  |
| Cascade Funding Mortgage Trust, Series 2024-HB15, Class A, 4.00% 8/25/2034 <sup>(a)(c)(d)</sup>  | 1,717  | 1,713  |
| Cascade Funding Mortgage Trust, Series 2024-RM5, Class A, 4.00% 10/25/2054 <sup>(a)(c)(d)</sup>  | 12,282 | 12,004 |
| CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>(a)(c)(d)</sup>   | 4,787  | 4,529  |
| Citigroup Mortgage Loan Trust, Inc., Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 <sup>(a)(c)(d)</sup>  | 90     | 86     |
| COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 <sup>(a)(c)(d)</sup>  | 927    | 843    |
| Connecticut Avenue Securities Trust, Series 2023-R04, Class 1M1, (30-day Average USD-SOFR + 2.30%) 5.962% 5/25/2043 <sup>(a)(c)(d)</sup>                   | 1,887  | 1,923  |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1, (30-day Average USD-SOFR + 1.90%) 5.562% 6/25/2043 <sup>(a)(c)(d)</sup>                   | 943    | 947    |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M1, (30-day Average USD-SOFR + 1.70%) 5.362% 7/25/2043 <sup>(a)(c)(d)</sup>                   | 426    | 426    |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M1, (30-day Average USD-SOFR + 1.05%) 4.712% 1/25/2044 <sup>(a)(c)(d)</sup>                   | 1,934  | 1,934  |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M2, (30-day Average USD-SOFR + 1.80%) 5.462% 1/25/2044 <sup>(a)(c)(d)</sup>                   | 507    | 512    |
| Connecticut Avenue Securities Trust, Series 2024-R02, Class 1M1, (30-day Average USD-SOFR + 1.10%) 4.762% 2/25/2044 <sup>(a)(c)(d)</sup>                   | 163    | 164    |
| Connecticut Avenue Securities Trust, Series 2024-R02, Class 1M2, (30-day Average USD-SOFR + 1.80%) 5.462% 2/25/2044 <sup>(a)(c)(d)</sup>                   | 1,053  | 1,055  |
| Connecticut Avenue Securities Trust, Series 2024-R04, Class 1M1, (30-day Average USD-SOFR + 1.10%) 4.762% 5/25/2044 <sup>(a)(c)(d)</sup>                   | 768    | 767    |
| Connecticut Avenue Securities Trust, Series 2024-R06, Class 1M2, (30-day Average USD-SOFR + 1.60%) 5.262% 9/25/2044 <sup>(a)(c)(d)</sup>                   | 1,274  | 1,275  |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1A1, (30-day Average USD-SOFR + 1.00%) 4.662% 2/25/2045 <sup>(a)(c)(d)</sup>                   | 1,845  | 1,843  |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1M1, (30-day Average USD-SOFR + 1.15%) 4.812% 2/25/2045 <sup>(a)(c)(d)</sup>                   | 2,619  | 2,618  |
| Connecticut Avenue Securities Trust, Series 2025-R04, Class 1M1, (30-day Average USD-SOFR + 1.20%) 4.862% 5/25/2045 <sup>(a)(c)(d)</sup>                   | 4,173  | 4,177  |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1A1, (30-day Average USD-SOFR + 0.95%) 4.612% 2/25/2046 <sup>(a)(c)(d)</sup>                   | 16,110 | 16,201 |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1M1, (30-day Average USD-SOFR + 1.05%) 4.712% 2/25/2046 <sup>(a)(c)(d)</sup>                   | 12,666 | 12,704 |
| Flagstar Mortgage Trust, Series 2021-8INV, Class A3, 2.50% 9/25/2051 <sup>(a)(c)(d)</sup>  | 1,597  | 1,332  |
| Flagstar Mortgage Trust, Series 2021-11INV, Class A4, 2.50% 11/25/2051 <sup>(a)(c)(d)</sup>  | 1,758  | 1,466  |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA5, Class M1A, (30-day Average USD-SOFR + 2.95%) 6.612% 6/25/2042 <sup>(a)(c)(d)</sup> | 5,994  | 6,085  |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A, (30-day Average USD-SOFR + 2.15%) 5.812% 9/25/2042 <sup>(a)(c)(d)</sup> | 90     | 90     |

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

## Mortgage-backed obligations (continued)

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

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1B, (30-day Average USD-SOFR + 3.70%) 7.362% 9/25/2042 <sup>(a)(c)(d)</sup> | USD1,519                  | \$ 1,567       |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA1, Class M1, (30-day Average USD-SOFR + 1.35%) 5.012% 2/25/2044 <sup>(a)(c)(d)</sup>  | 1,826                     | 1,826          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA2, Class M1, (30-day Average USD-SOFR + 1.20%) 4.862% 5/25/2044 <sup>(a)(c)(d)</sup>  | 8,543                     | 8,542          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA3, Class M2, (30-day Average USD-SOFR + 1.45%) 5.112% 10/25/2044 <sup>(a)(c)(d)</sup> | 853                       | 853            |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2025-DNA2, Class A1, (30-day Average USD-SOFR + 1.10%) 4.762% 5/25/2045 <sup>(a)(c)(d)</sup>  | 1,934                     | 1,937          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2025-DNA2, Class M1, (30-day Average USD-SOFR + 1.20%) 4.862% 5/25/2045 <sup>(a)(c)(d)</sup>  | 4,287                     | 4,284          |
| GCAT Trust, Series 2024-NQM2, Class A1, 6.085% 6/25/2059 (7.359% on 5/1/2028) <sup>(a)(b)(c)</sup>   | 3,268                     | 3,293          |
| GCAT Trust, Series 2021-NQM6, Class A1, 1.855% 8/25/2066 <sup>(a)(c)(d)</sup>  | 1,487                     | 1,365          |
| GS Mortgage-Backed Securities Trust, Series 2024-RPL2, Class A1, 3.75% 7/25/2061 (4.75% on 2/1/2028) <sup>(a)(b)(c)</sup>                                  | 634                       | 619            |
| Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 <sup>(a)(c)</sup>  | 3,610                     | 3,543          |
| HOMES Trust, Series 2024-NQM1, Class A1, 5.915% 7/25/2069 (6.915% on 7/1/2028) <sup>(a)(b)(c)</sup>  | 12,597                    | 12,707         |
| JP Morgan Mortgage Trust, Series 2024-INV1, Class A2, 6.00% 4/25/2055 <sup>(a)(c)(d)</sup>   | 481                       | 486            |
| JP Morgan Mortgage Trust, Series 2026-NQX1, Class A1, 5.592% 7/25/2066 <sup>(a)(c)(d)</sup>  | 2,895                     | 2,899          |
| Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 5.75% 4/25/2061 <sup>(a)(c)</sup>  | 579                       | 580            |
| Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 6.25% 7/25/2067 <sup>(a)(c)</sup>  | 1,764                     | 1,766          |
| MFRA Trust, Series 2021-RPL1, Class A1, 1.131% 7/25/2060 <sup>(a)(c)(d)</sup>  | 1,722                     | 1,580          |
| MFRA Trust, Series 2024-NQM2, Class A1, 5.272% 8/25/2069 (6.272% on 8/1/2028) <sup>(a)(b)(c)</sup>   | 14,762                    | 14,760         |
| MFRA Trust, Series 2025-NQM3, Class A1, 5.261% 8/25/2070 (6.261% on 7/1/2029) <sup>(a)(b)(c)</sup>   | 2,950                     | 2,949          |
| Onslow Bay Financial Mortgage Loan Trust, Series 2024-HYB1, Class A1, 3.64% 3/25/2053 <sup>(a)(c)(d)</sup>   | 2,159                     | 2,163          |
| Onslow Bay Financial, LLC, Series 2024-HYB2, Class A1, 3.703% 4/25/2053 <sup>(a)(c)(d)</sup>   | 1,646                     | 1,640          |
| Onslow Bay Financial, LLC, Series 2026-R1, Class A1, 4.884% 1/25/2063 <sup>(a)(c)(d)</sup>   | 9,991                     | 9,926          |
| Onslow Bay Financial, LLC, Series 2024-NQM5, Class A1, 5.988% 1/25/2064 (6.988% on 3/1/2028) <sup>(a)(b)(c)</sup>  | 4,760                     | 4,788          |
| Onslow Bay Financial, LLC, Series 2024-NQM4, Class A1, 6.067% 1/25/2064 (7.067% on 2/1/2028) <sup>(a)(b)(c)</sup>  | 2,461                     | 2,475          |
| Onslow Bay Financial, LLC, Series 2024-NQM7, Class A1, 6.243% 3/25/2064 (7.243% on 4/1/2028) <sup>(a)(b)(c)</sup>  | 5,366                     | 5,412          |
| Onslow Bay Financial, LLC, Series 2024-NQM10, Class A1, 6.18% 5/25/2064 (7.18% on 6/1/2028) <sup>(a)(b)(c)</sup>   | 5,008                     | 5,060          |
| Onslow Bay Financial, LLC, Series 2024-NQM8, Class A1, 6.233% 5/25/2064 (7.233% on 5/1/2028) <sup>(a)(b)(c)</sup>  | 13,037                    | 13,156         |
| Onslow Bay Financial, LLC, Series 2024-NQM13, Class A1, 5.116% 6/25/2064 (6.116% on 8/1/2028) <sup>(a)(b)(c)</sup>   | 3,894                     | 3,893          |
| Onslow Bay Financial, LLC, Series 2024-NQM11, Class A1, 5.875% 6/25/2064 (6.825% on 7/1/2028) <sup>(a)(b)(c)</sup>   | 14,844                    | 14,965         |
| Onslow Bay Financial, LLC, Series 2025-NQM19, Class A1, 4.869% 10/25/2065 <sup>(a)(c)(d)</sup>   | 7,118                     | 7,079          |
| Onslow Bay Financial, LLC, Series 2026-NQM5, Class A1, 5.434% 1/25/2066 <sup>(a)(c)(d)</sup>   | 11,938                    | 11,938         |
| PRKCM Trust, Series 2021-AFC2, Class A1, 2.071% 11/25/2056 <sup>(a)(c)(d)</sup>  | 1,220                     | 1,084          |
| Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 <sup>(a)(c)</sup>   | 1,074                     | 1,059          |
| Progress Residential Trust, Series 2024-SFR2, Class B, 3.40% 4/17/2041 <sup>(a)(c)(d)</sup>  | 1,044                     | 996            |
| Progress Residential Trust, Series 2025-SFR2, Class A, 3.305% 4/17/2042 <sup>(a)(c)</sup>  | 14,256                    | 13,445         |
| Progress Residential Trust, Series 2025-SFR3, Class A, 3.39% 7/17/2042 <sup>(a)(c)</sup>   | 4,038                     | 3,821          |
| PRP Advisors, LLC, Series 2025-RPL3, Class A1, 3.25% 4/25/2055 (4.25% on 4/1/2028) <sup>(a)(b)(c)</sup>  | 2,885                     | 2,793          |
| Starwood Mortgage Residential Trust, Series 2024-SFR4, Class A, (1-month USD CME Term SOFR + 1.75%) 5.423% 10/17/2041 <sup>(a)(c)(d)</sup>                 | 6,364                     | 6,365          |
| Towd Point Mortgage Trust, Series 2018-2, Class M1, 3.50% 3/25/2058 <sup>(a)(c)(d)</sup>   | 10,125                    | 9,614          |
| Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 <sup>(a)(c)</sup>   | 6,605                     | 6,033          |
| Towd Point Mortgage Trust, Series 2024-3, Class A1A, 5.024% 7/25/2065 <sup>(a)(c)(d)</sup>   | 2,928                     | 2,916          |
| Treehouse Park Improvement Association No.1 9.75% 12/1/2033 <sup>(a)(f)(g)</sup>   | 1,368                     | 1,313          |
| Tricon Residential Trust, Series 2021-SFR1, Class A, 1.943% 7/17/2038 <sup>(a)(c)</sup>  | 5,014                     | 4,972          |
| Tricon Residential Trust, Series 2024-SFR2, Class A, 4.75% 6/17/2040 <sup>(a)(c)</sup>   | 8,559                     | 8,501          |
| Tricon Residential Trust, Series 2024-SFR3, Class A, 4.50% 8/17/2041 <sup>(a)(c)</sup>   | 7,423                     | 7,323          |
| Tricon Residential Trust, Series 2024-SFR4, Class A, 4.30% 11/17/2041 <sup>(a)(c)</sup>  | 3,326                     | 3,261          |
| Verus Securitization Trust, Series 2026-R1, Class A1, 4.832% 10/25/2067 (5.832% on 1/1/2030) <sup>(a)(b)(c)</sup>  | 4,136                     | 4,103          |
| Verus Securitization Trust, Series 2024-3, Class A1, 6.338% 4/25/2069 (7.338% on 4/1/2028) <sup>(a)(b)(c)</sup>  | 10,970                    | 11,068         |

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

## Mortgage-backed obligations (continued)

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

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Verus Securitization Trust, Series 2024-4, Class A1, 6.218% 6/25/2069 (7.218% on 5/1/2028) <sup>(a)(b)(c)</sup> | USD4,955                  | \$ 4,999         |
| Verus Securitization Trust, Series 2024-6, Class A1, 5.799% 7/25/2069 (6.799% on 7/1/2028) <sup>(a)(b)(c)</sup> | 10,502                    | 10,567           |
| Verus Securitization Trust, Series 2024-8, Class A1, 5.364% 10/25/2069 <sup>(a)(c)(d)</sup>                     | 3,506                     | 3,514            |
| Verus Securitization Trust, Series 2025-5, Class A1, 5.427% 6/25/2070 (6.427% on 6/1/2029) <sup>(a)(b)(c)</sup> | 18,159                    | 18,230           |
| Verus Securitization Trust, Series 2025-7, Class A1, 5.129% 8/25/2070 (6.129% on 8/1/2029) <sup>(a)(b)(c)</sup> | 4,162                     | 4,160            |
|   |                           | <u>376,240</u>   |
| <b>Total mortgage-backed obligations</b>  |                           | <u>3,427,330</u> |

## U.S. Treasury bonds &amp; notes 26.98%

## U.S. Treasury 26.31%

|   |         |         |
|---|---------|---------|
| U.S. Treasury 3.625% 5/15/2026                | 1,926   | 1,926   |
| U.S. Treasury 4.625% 6/30/2026                | 198     | 198     |
| U.S. Treasury 4.375% 7/31/2026                | 271     | 272     |
| U.S. Treasury 4.625% 11/15/2026               | 3,589   | 3,608   |
| U.S. Treasury 4.00% 1/15/2027                 | 3,741   | 3,749   |
| U.S. Treasury 1.875% 2/28/2027                | 4,000   | 3,933   |
| U.S. Treasury 2.625% 5/31/2027                | 43,530  | 42,949  |
| U.S. Treasury 6.125% 11/15/2027               | 24,000  | 24,874  |
| U.S. Treasury 3.375% 11/30/2027               | 241     | 239     |
| U.S. Treasury 1.125% 2/29/2028                | 9,895   | 9,409   |
| U.S. Treasury 3.375% 2/29/2028                | 48,572  | 48,195  |
| U.S. Treasury 4.00% 2/29/2028                 | 4,750   | 4,767   |
| U.S. Treasury 3.625% 3/31/2028                | 13      | 13      |
| U.S. Treasury 3.875% 3/31/2028                | 486,502 | 487,262 |
| U.S. Treasury 1.00% 7/31/2028                 | 5,630   | 5,281   |
| U.S. Treasury 5.25% 11/15/2028                | 5,700   | 5,904   |
| U.S. Treasury 2.625% 2/15/2029                | 21,260  | 20,574  |
| U.S. Treasury 3.50% 3/15/2029                 | 196,696 | 194,998 |
| U.S. Treasury 2.375% 5/15/2029                | 4,070   | 3,898   |
| U.S. Treasury 4.00% 7/31/2029                 | 334     | 336     |
| U.S. Treasury 3.875% 12/31/2029               | 44,049  | 44,035  |
| U.S. Treasury 3.75% 5/31/2030                 | 13,300  | 13,222  |
| U.S. Treasury 4.125% 8/31/2030                | 11,215  | 11,304  |
| U.S. Treasury 3.625% 9/30/2030                | 90,415  | 89,306  |
| U.S. Treasury 4.875% 10/31/2030               | 92,133  | 95,736  |
| U.S. Treasury 3.50% 2/28/2031                 | 216,815 | 212,632 |
| U.S. Treasury 3.875% 3/31/2031                | 218,766 | 218,091 |
| U.S. Treasury 4.125% 10/31/2031               | 1,408   | 1,416   |
| U.S. Treasury 4.125% 11/30/2031               | 985     | 990     |
| U.S. Treasury 4.125% 11/15/2032               | 114     | 114     |
| U.S. Treasury 4.25% 3/31/2033                 | 91,134  | 91,768  |
| U.S. Treasury 4.375% 5/15/2034                | 100     | 101     |
| U.S. Treasury 4.25% 8/15/2035                 | 44,038  | 43,880  |
| U.S. Treasury 4.125% 2/15/2036 <sup>(h)</sup> | 320,937 | 315,947 |
| U.S. Treasury 4.25% 5/15/2039                 | 125,497 | 121,752 |
| U.S. Treasury 1.375% 11/15/2040               | 24,540  | 15,801  |
| U.S. Treasury 1.875% 2/15/2041                | 24,272  | 16,814  |
| U.S. Treasury 4.75% 2/15/2041                 | 75,066  | 75,441  |
| U.S. Treasury 2.00% 11/15/2041                | 57      | 39      |
| U.S. Treasury 2.375% 2/15/2042                | 2,701   | 1,968   |
| U.S. Treasury 3.25% 5/15/2042                 | 10,848  | 8,938   |
| U.S. Treasury 4.875% 8/15/2045                | 13,819  | 13,769  |
| U.S. Treasury 4.625% 2/15/2046                | 154,068 | 148,519 |

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

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

| U.S. Treasury (continued)                      | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| U.S. Treasury 3.00% 2/15/2049                  | USD124,633                | \$ 90,982        |
| U.S. Treasury 2.875% 5/15/2049                 | 19,228                    | 13,667           |
| U.S. Treasury 2.875% 5/15/2052                 | 990                       | 686              |
| U.S. Treasury 4.00% 11/15/2052                 | 7,328                     | 6,295            |
| U.S. Treasury 4.125% 8/15/2053                 | 213                       | 187              |
| U.S. Treasury 4.625% 11/15/2055 <sup>(h)</sup> | 386,408                   | 369,019          |
| U.S. Treasury 4.75% 2/15/2056                  | 28,012                    | 27,314           |
|  |                           | <u>2,912,118</u> |

## U.S. Treasury inflation-protected securities 0.67%

|   |                  |                  |
|---|------------------|------------------|
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2026 <sup>(i)</sup> | 6,129            | 6,183            |
| U.S. Treasury Inflation-Protected Security 1.25% 4/15/2028 <sup>(i)</sup>   | 3,544            | 3,559            |
| U.S. Treasury Inflation-Protected Security 0.125% 1/15/2030 <sup>(i)</sup>  | 7,755            | 7,423            |
| U.S. Treasury Inflation-Protected Security 1.875% 7/15/2035 <sup>(i)</sup>  | 1,181            | 1,176            |
| U.S. Treasury Inflation-Protected Security 0.125% 2/15/2051 <sup>(i)</sup>  | — <sup>(j)</sup> | — <sup>(j)</sup> |
| U.S. Treasury Inflation-Protected Security 2.125% 2/15/2054 <sup>(i)</sup>  | 2,326            | 2,048            |
| U.S. Treasury Inflation-Protected Security 2.375% 2/15/2055 <sup>(i)</sup>  | 57,915           | 53,772           |
|   |                  | <u>74,161</u>    |
|   |                  | <u>2,986,279</u> |

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

## Asset-backed obligations 3.90%

## Other asset-backed securities 2.34%

|   |        |        |
|---|--------|--------|
| Affirm Asset Securitization Trust, Series 2024-B, Class A, 4.62% 9/15/2029 <sup>(a)(c)</sup>  | 9,848  | 9,868  |
| Affirm Asset Securitization Trust, Series 2025-X2, Class C, 4.93% 10/15/2030 <sup>(a)(c)</sup>  | 2,068  | 2,072  |
| Apollo Aviation Securitization Equity Trust, Series 2025-3A, Class A, 5.243% 2/16/2050 <sup>(a)(c)</sup>  | 6,736  | 6,658  |
| Apollo Aviation Securitization Equity Trust, Series 2025-2A, Class A, 5.522% 2/16/2050 <sup>(a)(c)</sup>  | 4,662  | 4,660  |
| AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 5.19% 7/21/2031 <sup>(a)(c)</sup>   | 3,920  | 3,959  |
| Bankers Healthcare Group Securitization Trust, Series 2021-B, Class B, 1.67% 10/17/2034 <sup>(a)(c)</sup>   | 70     | 69     |
| Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC, Series 2021-1, Class A, 2.443% 7/15/2046 <sup>(a)(c)</sup> | 2,849  | 2,704  |
| Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC, Series 2021-1, Class B, 3.446% 7/15/2046 <sup>(a)(c)</sup> | 328    | 313    |
| Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 <sup>(a)(c)</sup>   | 467    | 469    |
| Business Jet Securities, LLC, Series 2024-2A, Class A, 5.364% 9/15/2039 <sup>(a)(c)</sup>   | 5,661  | 5,655  |
| Capteris Equipment Finance, Series 2024-1, Class A2, 5.58% 7/20/2032 <sup>(a)(c)</sup>  | 10,251 | 10,408 |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 <sup>(a)(c)</sup>  | 13,033 | 12,306 |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class C, 3.464% 5/11/2037 <sup>(a)(c)</sup>  | 5,095  | 4,781  |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class C, 6.171% 5/11/2037 <sup>(a)(c)</sup>  | 572    | 562    |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>(a)(c)</sup>   | 18,146 | 15,350 |
| CF Hippolyta, LLC, Series 2020-1, Class A2, 1.99% 7/15/2060 <sup>(a)(c)</sup>   | 1,870  | 1,534  |
| CF Hippolyta, LLC, Series 2020-1, Class B1, 2.28% 7/15/2060 <sup>(a)(c)</sup>   | 3,362  | 2,108  |
| CF Hippolyta, LLC, Series 2020-1, Class B2, 2.60% 7/15/2060 <sup>(a)(c)</sup>   | 364    | 235    |
| CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>(a)(c)</sup>   | 5,880  | 4,773  |
| CF Hippolyta, LLC, Series 2021-1, Class B1, 1.98% 3/15/2061 <sup>(a)(c)</sup>   | 1,898  | 1,177  |
| CF Hippolyta, LLC, Series 2022-1A, Class A1, 5.97% 8/15/2062 <sup>(a)(c)</sup>  | 14,699 | 14,719 |
| CF Hippolyta, LLC, Series 2022-1A, Class A2, 6.11% 8/15/2062 <sup>(a)(c)</sup>  | 6,447  | 6,377  |
| Clarus Capital Funding, LLC, Series 2024-1A, Class A2, 4.71% 8/20/2032 <sup>(a)(c)</sup>  | 2,950  | 2,957  |
| CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 <sup>(a)(c)</sup>   | 1,310  | 1,234  |
| CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 <sup>(a)(c)</sup>  | 2,644  | 2,491  |
| CLI Funding VIII, LLC, Series 2021-1A, Class A, 2.38% 2/18/2046 <sup>(a)(c)</sup>   | 240    | 222    |
| EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 <sup>(a)(c)</sup>   | 217    | 203    |
| GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>(a)(c)</sup>  | 1,266  | 1,194  |
| GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 <sup>(a)(c)</sup>   | 960    | 881    |

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

## Asset-backed obligations (continued)

## Other asset-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| GCI Funding I, LLC, Series 2021-1, Class B, 3.04% 6/18/2046 <sup>(a)(c)</sup>                       | USD107                    | \$ 96          |
| Global SC Finance VII SRL, Series 2020-2A, Class A, 2.26% 11/19/2040 <sup>(a)(c)</sup>              | 1,561                     | 1,503          |
| Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 <sup>(a)(c)</sup>               | 5,830                     | 5,453          |
| Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 <sup>(a)(c)</sup>               | 1,608                     | 1,514          |
| Global SC Finance VII SRL, Series 2021-2A, Class B, 2.49% 8/17/2041 <sup>(a)(c)</sup>               | 1,355                     | 1,261          |
| Horizon Aircraft Finance, Series 2024-1, Class A, 5.375% 9/15/2049 <sup>(a)(c)</sup>                | 8,768                     | 8,706          |
| Merchants Fleet Funding, LLC, Series 2023-1, Class A, 7.21% 5/20/2036 <sup>(a)(c)</sup>             | 316                       | 316            |
| Merchants Fleet Funding, LLC, Series 2024-1, Class A, 5.82% 4/20/2037 <sup>(a)(c)</sup>             | 4,921                     | 4,943          |
| Navigator Aircraft ABS, Ltd., Series 2021-1, Class A, 2.771% 11/15/2046 <sup>(a)(c)</sup>           | 2,960                     | 2,811          |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>(a)(c)</sup> | 50,765                    | 42,711         |
| NMEF Funding, LLC, Series 2024-A, Class A2, 5.15% 12/15/2031 <sup>(a)(c)</sup>                      | 3,016                     | 3,032          |
| NMEF Funding, LLC, Series 2025-B, Class A2, 4.64% 1/18/2033 <sup>(a)(c)</sup>                       | 5,297                     | 5,316          |
| OnDeck Asset Securitization Trust, LLC, Series 2024-2A, Class A, 4.98% 10/17/2031 <sup>(a)(c)</sup> | 2,314                     | 2,322          |
| OWN Equipment Fund II, LLC, Series 2025-1M, Class C, 9.02% 9/26/2033 <sup>(a)(c)</sup>              | 4,272                     | 4,389          |
| OWN Equipment Fund III, Series 2025-2M, Class C, 8.77% 3/27/2034 <sup>(a)(c)</sup>                  | 1,647                     | 1,673          |
| PEAC Solutions Receivables, LLC, Series 2024-2A, Class A2, 4.74% 4/20/2027 <sup>(a)(c)</sup>        | 1,010                     | 1,012          |
| PEAC Solutions Receivables, LLC, Series 2024-1A, Class A2, 5.79% 6/21/2027 <sup>(a)(c)</sup>        | 1,668                     | 1,678          |
| PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>(a)(c)</sup>                      | 4,558                     | 4,564          |
| PFS Financing Corp., Series 2023-C, Class A, 5.52% 10/15/2028 <sup>(a)(c)</sup>                     | 909                       | 916            |
| PK ALIFT Loan Funding, Series 2026-1, Class A, 4.614% 9/15/2043 <sup>(a)(c)</sup>                   | 1,920                     | 1,899          |
| PK ALIFT Loan Funding 4, LP, Series 2024-2, Class A, 5.052% 10/15/2039 <sup>(a)(c)</sup>            | 4,023                     | 4,036          |
| Post Road Equipment Finance, Series 2024-1, Class A2, 5.59% 11/15/2029 <sup>(a)(c)</sup>            | 395                       | 396            |
| SCF Equipment Leasing, LLC, Series 2024-1A, Class A2, 5.88% 11/20/2029 <sup>(a)(c)</sup>            | 595                       | 596            |
| SLAM, Ltd., Series 2021-1, Class A, 2.434% 6/15/2046 <sup>(a)(c)</sup>                              | 2,040                     | 1,936          |
| SLAM, Ltd., Series 2021-1, Class B, 3.422% 6/15/2046 <sup>(a)(c)</sup>                              | 376                       | 359            |
| SOLRR Aircraft Aviation Holding, Ltd., Series 2021-1, Class A, 2.636% 10/15/2046 <sup>(a)(c)</sup>  | 1,746                     | 1,660          |
| SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 <sup>(a)(c)</sup>                            | 630                       | 618            |
| Stellar Jay Ireland DAC, Series 2021-1, Class A, 3.967% 10/15/2041 <sup>(a)(c)</sup>                | 89                        | 88             |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>(a)(c)</sup>     | 404                       | 395            |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class A, 2.675% 2/28/2033 <sup>(a)(c)</sup>      | 467                       | 456            |
| SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 <sup>(a)(c)</sup>        | 659                       | 642            |
| TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 <sup>(a)(c)</sup>                    | 1,644                     | 1,577          |
| Textainer Marine Containers, Ltd., Series 2020-1A, Class A, 2.73% 8/21/2045 <sup>(a)(c)</sup>       | 605                       | 583            |
| Textainer Marine Containers, Ltd., Series 2020-2A, Class A, 2.10% 9/20/2045 <sup>(a)(c)</sup>       | 1,306                     | 1,232          |
| Textainer Marine Containers, Ltd., Series 2021-1, Class A, 1.68% 2/20/2046 <sup>(a)(c)</sup>        | 4,304                     | 4,049          |
| Textainer Marine Containers, Ltd., Series 2021-1, Class B, 2.52% 2/20/2046 <sup>(a)(c)</sup>        | 240                       | 226            |
| Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 <sup>(a)(c)</sup>       | 3,640                     | 3,438          |
| TIF Funding II, LLC, Series 2020-1A, Class A, 2.09% 8/20/2045 <sup>(a)(c)</sup>                     | 2,973                     | 2,846          |
| TIF Funding II, LLC, Series 2021-1A, Class B, 2.54% 2/20/2046 <sup>(a)(c)</sup>                     | 89                        | 81             |
| Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 <sup>(a)(c)</sup>       | 6,859                     | 6,457          |
| Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 <sup>(a)(c)</sup>       | 2,407                     | 2,227          |
| Triton Container Finance VIII, LLC, Series 2021-1A, Class B, 2.58% 3/20/2046 <sup>(a)(c)</sup>      | 234                       | 216            |
| U.S. Bank NA, Series 2026-RVM1, Class C, 5.595% 12/25/2046 <sup>(a)(c)</sup>                        | 566                       | 569            |
| U.S. Bank NA, Series 2026-RVM1, Class D, 7.056% 12/25/2046 <sup>(a)(c)</sup>                        | 2,330                     | 2,341          |
| Verizon Master Trust, Series 2023-3, Class A, 4.73% 4/21/2031 <sup>(a)(c)</sup>                     | 5,380                     | 5,448          |
|   |                           | <u>258,526</u> |

## Auto loan 1.11%

|   |       |       |
|---|-------|-------|
| Ally Auto Receivables Trust, Series 2023-1, Class A3, 5.46% 5/15/2028 <sup>(c)</sup>                    | 207   | 208   |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class A, 1.38% 8/20/2027 <sup>(a)(c)</sup> | 2,871 | 2,853 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class B, 1.63% 8/20/2027 <sup>(a)(c)</sup> | 443   | 440   |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class C, 2.13% 8/20/2027 <sup>(a)(c)</sup> | 161   | 160   |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% 4/20/2028 <sup>(a)(c)</sup>  | 6,724 | 6,809 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2025-1A, Class A, 4.80% 8/20/2029 <sup>(a)(c)</sup> | 1,348 | 1,359 |

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

## Asset-backed obligations (continued)

## Auto loan (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>(a)(c)</sup>      | USD5,059                  | \$ 5,220       |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-1, Class A, 5.36% 6/20/2030 <sup>(a)(c)</sup>       | 4,665                     | 4,774          |
| BMW Vehicle Owner Trust, Series 2023-A, Class A3, 5.47% 2/25/2028 <sup>(c)</sup>                             | 62                        | 62             |
| Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 <sup>(a)(c)</sup>                      | 353                       | 355            |
| Citizens Auto Receivables Trust, Series 2023-2, Class A3, 5.83% 2/15/2028 <sup>(a)(c)</sup>                  | 584                       | 587            |
| Citizens Auto Receivables Trust, Series 2023-2, Class A4, 5.74% 10/15/2030 <sup>(a)(c)</sup>                 | 799                       | 810            |
| CPS Auto Receivables Trust, Series 2024-D, Class A, 4.91% 6/15/2028 <sup>(a)(c)</sup>                        | 126                       | 126            |
| Enterprise Fleet Financing, LLC, Series 2024-3, Class A2, 5.31% 4/20/2027 <sup>(a)(c)</sup>                  | 922                       | 924            |
| Enterprise Fleet Financing, LLC, Series 2024-4, Class A2, 4.69% 7/20/2027 <sup>(a)(c)</sup>                  | 5,267                     | 5,280          |
| Enterprise Fleet Financing, LLC, Series 2022-3, Class A3, 4.29% 7/20/2029 <sup>(a)(c)</sup>                  | 818                       | 819            |
| Enterprise Fleet Financing, LLC, Series 2024-1, Class A2, 5.23% 3/20/2030 <sup>(a)(c)</sup>                  | 5,912                     | 5,942          |
| Exeter Automobile Receivables Trust, Series 2023-3A, Class C, 6.21% 6/15/2028 <sup>(c)</sup>                 | 117                       | 117            |
| Exeter Automobile Receivables Trust, Series 2022-2A, Class D, 4.56% 7/17/2028 <sup>(c)</sup>                 | 148                       | 147            |
| Exeter Automobile Receivables Trust, Series 2023-3A, Class D, 6.68% 4/16/2029 <sup>(c)</sup>                 | 758                       | 772            |
| Exeter Automobile Receivables Trust, Series 2023-1A, Class D, 6.69% 6/15/2029 <sup>(c)</sup>                 | 380                       | 384            |
| Exeter Automobile Receivables Trust, Series 2023-3A, Class E, 9.98% 1/15/2031 <sup>(a)(c)</sup>              | 1,014                     | 1,085          |
| Ford Credit Auto Owner Trust, Series 2023-B, Class A3, 5.23% 5/15/2028 <sup>(c)</sup>                        | 322                       | 323            |
| Ford Credit Auto Owner Trust, Series 2023-B, Class A4, 5.06% 2/15/2029 <sup>(c)</sup>                        | 597                       | 603            |
| Ford Credit Auto Owner Trust, Series 2023-1, Class A, 4.85% 8/15/2035 <sup>(a)(c)</sup>                      | 4,218                     | 4,264          |
| Ford Credit Floorplan Master Owner Trust, Series 2023-1, Class A1, 4.92% 5/15/2028 <sup>(a)(c)</sup>         | 5,833                     | 5,840          |
| GLS Auto Receivables Trust, Series 2023-3, Class C, 6.01% 5/15/2029 <sup>(a)(c)</sup>                        | 475                       | 478            |
| GLS Auto Receivables Trust, Series 2023-3, Class D, 6.44% 5/15/2029 <sup>(a)(c)</sup>                        | 507                       | 518            |
| GLS Auto Select Receivables Trust, Series 2024-4A, Class A2, 4.43% 12/17/2029 <sup>(a)(c)</sup>              | 1,497                     | 1,501          |
| GLS Auto Select Receivables Trust, Series 2024-2, Class A2, 5.58% 6/17/2030 <sup>(a)(c)</sup>                | 873                       | 880            |
| GM Financial Consumer Automobile Receivables Trust, Series 2023-3, Class A3, 5.45% 6/16/2028 <sup>(c)</sup>  | 202                       | 204            |
| GM Financial Consumer Automobile Receivables Trust, Series 2023-3, Class A4, 5.34% 12/18/2028 <sup>(c)</sup> | 320                       | 324            |
| GM Financial Revolving Receivables Trust, Series 2023-1, Class A, 5.12% 4/11/2035 <sup>(a)(c)</sup>          | 4,815                     | 4,902          |
| GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 <sup>(a)(c)</sup>         | 2,703                     | 2,776          |
| GM Financial Revolving Receivables Trust, Series 2023-2, Class A, 5.77% 8/11/2036 <sup>(a)(c)</sup>          | 3,984                     | 4,125          |
| GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A1, 5.34% 6/15/2028 <sup>(a)(c)</sup>              | 1,600                     | 1,605          |
| GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A, 5.34% 6/15/2030 <sup>(a)(c)</sup>               | 948                       | 969            |
| Hertz Vehicle Financing III, LLC, Series 2023-1, Class 1D, 9.13% 6/25/2027 <sup>(a)(c)</sup>                 | 165                       | 166            |
| Hertz Vehicle Financing III, LLC, Series 2022-2, Class D, 5.16% 6/26/2028 <sup>(a)(c)</sup>                  | 1,174                     | 1,152          |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>(a)(c)</sup>                    | 17,770                    | 17,526         |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class B, 2.12% 12/27/2027 <sup>(a)(c)</sup>                    | 1,264                     | 1,246          |
| Hertz Vehicle Financing, LLC, Series 2021-2A, Class C, 2.52% 12/27/2027 <sup>(a)(c)</sup>                    | 859                       | 848            |
| Hertz Vehicle Financing, LLC, Series 2024-1A, Class A, 5.44% 1/25/2029 <sup>(a)(c)</sup>                     | 3,007                     | 3,051          |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 <sup>(c)</sup>                  | 33                        | 33             |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A4, 4.97% 6/21/2029 <sup>(c)</sup>                  | 188                       | 188            |
| Hyundai Auto Receivables Trust, Series 2023-B, Class A3, 5.48% 4/17/2028 <sup>(c)</sup>                      | 61                        | 61             |
| Hyundai Auto Receivables Trust, Series 2023-B, Class A4, 5.31% 8/15/2029 <sup>(c)</sup>                      | 160                       | 162            |
| LAD Auto Receivables Trust, Series 2023-2, Class B, 5.45% 4/15/2028 <sup>(a)(c)</sup>                        | 134                       | 134            |
| LAD Auto Receivables Trust, Series 2023-3, Class B, 6.09% 6/15/2028 <sup>(a)(c)</sup>                        | 848                       | 852            |
| LAD Auto Receivables Trust, Series 2023-2, Class C, 5.58% 9/15/2028 <sup>(a)(c)</sup>                        | 1,361                     | 1,366          |
| LAD Auto Receivables Trust, Series 2023-4, Class B, 6.39% 10/16/2028 <sup>(a)(c)</sup>                       | 3,223                     | 3,260          |
| LAD Auto Receivables Trust, Series 2023-3, Class C, 6.43% 12/15/2028 <sup>(a)(c)</sup>                       | 714                       | 724            |
| LAD Auto Receivables Trust, Series 2022-1, Class C, 6.85% 4/15/2030 <sup>(a)(c)</sup>                        | 553                       | 557            |
| LAD Auto Receivables Trust, Series 2023-3, Class D, 6.92% 12/16/2030 <sup>(a)(c)</sup>                       | 483                       | 494            |
| LAD Auto Receivables Trust, Series 2023-2, Class D, 6.30% 2/15/2031 <sup>(a)(c)</sup>                        | 123                       | 125            |
| Mercedes-Benz Auto Receivables Trust, Series 2023-2, Class A3, 5.95% 11/15/2028 <sup>(c)</sup>               | 550                       | 556            |
| Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3, 5.93% 3/15/2028 <sup>(c)</sup>                 | 244                       | 245            |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class C, 4.74% 10/16/2028 <sup>(c)</sup>              | 20                        | 20             |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class B, 5.77% 12/15/2028 <sup>(c)</sup>              | 657                       | 661            |

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

## Asset-backed obligations (continued)

## Auto loan (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A3, 5.47% 10/20/2028 <sup>(a)(c)</sup> | USD237                    | \$ 238         |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A4, 5.47% 12/20/2029 <sup>(a)(c)</sup> | 361                       | 366            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class B, 5.92% 9/15/2028 <sup>(a)(c)</sup>       | 188                       | 189            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class C, 6.02% 9/15/2028 <sup>(a)(c)</sup>       | 2,219                     | 2,232          |
| Westlake Automobile Receivables Trust, Series 2023-3, Class D, 6.47% 3/15/2029 <sup>(a)(c)</sup>       | 1,236                     | 1,259          |
| Wheels Fleet Lease Funding, LLC, Series 2024-2A, Class A1, 4.87% 6/21/2039 <sup>(a)(c)</sup>           | 8,448                     | 8,510          |
| Wheels Fleet Lease Funding, LLC, Series 2024-3A, Class A1, 4.80% 9/19/2039 <sup>(a)(c)</sup>           | 7,633                     | 7,684          |
| World Omni Auto Receivables Trust, Series 2023-C, Class A3, 5.15% 11/15/2028 <sup>(c)</sup>            | 130                       | 131            |
| World Omni Auto Receivables Trust, Series 2023-C, Class A4, 5.03% 11/15/2029 <sup>(c)</sup>            | 232                       | 235            |
|  |                           | <u>122,816</u> |

## Credit card 0.24%

|  |        |               |
|--|--------|---------------|
| Avant Credit Card Master Trust, Series 2024-2A, Class A, 5.38% 5/15/2029 <sup>(a)(c)</sup>           | 13,550 | 13,564        |
| Imprint Payments Credit Card Master Trust, Series 2025-A, Class A, 4.84% 9/15/2029 <sup>(a)(c)</sup> | 2,456  | 2,457         |
| Mission Lane Credit Card Master Trust, Series 2025-C, Class A, 4.78% 12/16/2030 <sup>(a)(c)</sup>    | 2,416  | 2,415         |
| Mission Lane Credit Card Master Trust, Series 2025-B, Class A, 5.06% 9/15/2031 <sup>(a)(c)</sup>     | 8,461  | 8,498         |
|  |        | <u>26,934</u> |

## Student loan 0.21%

|   |        |                |
|---|--------|----------------|
| Nelnet Student Loan Trust, Series 2025-AA, Class A1B, (30-day Average USD-SOFR + 1.10%) 4.772%<br>3/15/2057 <sup>(a)(c)(d)</sup>        | 14,043 | 14,028         |
| Nelnet Student Loan Trust, Series 2021-CA, Class AFX, 1.32% 4/20/2062 <sup>(a)(c)</sup>   | 130    | 123            |
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>(a)(c)</sup>   | 2,184  | 2,083          |
| Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>(a)(c)</sup>  | 4,996  | 4,735          |
| Nelnet Student Loan Trust, Series 2021-CA, Class AFL, (1-month USD CME Term SOFR + 0.854%)<br>4.53% 4/20/2062 <sup>(a)(c)(d)</sup>      | 1,666  | 1,658          |
| Prodigy Finance DAC, Series 2021-1A, Class A, (1-month USD CME Term SOFR + 1.364%) 5.043%<br>7/25/2051 <sup>(a)(c)(d)</sup>             | 133    | 133            |
| SMB Private Education Loan Trust, Series 2023-C, Class A1B, (30-day Average USD-SOFR + 1.55%)<br>5.222% 11/15/2052 <sup>(a)(c)(d)</sup> | 580    | 587            |
| SMB Private Education Loan Trust, Series 2023-C, Class A1A, 5.67% 11/15/2052 <sup>(a)(c)</sup>  | 525    | 536            |
|   |        | <u>23,883</u>  |
| <b>Total asset-backed obligations</b>   |        | <u>432,159</u> |

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. 1.80%

## Mexico 1.24%

|   |        |                |
|---|--------|----------------|
| Eagle Funding LuxCo SARL 5.50% 8/17/2030 <sup>(a)</sup> | 75,226 | 75,715         |
| Eagle Funding LuxCo SARL 5.50% 8/17/2030                | 8,029  | 8,081          |
| United Mexican States 6.00% 5/13/2030                   | 2,960  | 3,062          |
| United Mexican States 6.00% 5/7/2036                    | 32,486 | 32,353         |
| United Mexican States 6.875% 5/13/2037                  | 3,200  | 3,360          |
| United Mexican States 7.375% 5/13/2055                  | 14,311 | 15,070         |
|   |        | <u>137,641</u> |

## Greece 0.46%

|   |           |               |
|---|-----------|---------------|
| Greece (Hellenic Republic of) 1.50% 6/18/2030 | EUR10,830 | 11,751        |
| Greece (Hellenic Republic of) 0.75% 6/18/2031 | 9,600     | 9,812         |
| Greece (Hellenic Republic of) 4.25% 6/15/2033 | 23,825    | 28,888        |
|   |           | <u>50,451</u> |

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

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| <b>Dominican Republic 0.08%</b>   |                           |                |
| Dominican Republic(Government of) 5.95% 1/25/2027 <sup>(a)</sup>  | USD8,100                  | \$ 8,162       |
| Dominican Republic (Government of) 7.05% 2/3/2031 <sup>(a)</sup>  | 680                       | 705            |
|   |                           | <u>8,867</u>   |
| <b>Poland 0.01%</b>   |                           |                |
| Poland (Republic of), Series 10Y, 5.75% 11/16/2032  | 555                       | 584            |
| Poland (Republic of), Series 10Y, 4.875% 10/4/2033  | 830                       | 831            |
|   |                           | <u>1,415</u>   |
| <b>Chile 0.01%</b>  |                           |                |
| Chile (Republic of) 4.00% 1/31/2052   | 580                       | 453            |
| <b>Paraguay 0.00%</b>   |                           |                |
| Paraguay (Republic of) 5.00% 4/15/2026  | 285                       | 285            |
| <b>Total bonds &amp; notes of governments &amp; government agencies outside the U.S.</b>                          |                           | <u>199,112</u> |
| <b>Municipals 1.53%</b>   |                           |                |
| <b>California 0.02%</b>   |                           |                |
| GO Bonds, Series 2009, 7.50% 4/1/2034   | 2,100                     | 2,414          |
| <b>Illinois 1.34%</b>   |                           |                |
| City of Chicago, Board of Education, Unlimited Tax GO Bonds (Dedicated Rev.), Series 2010-C, 6.319%<br>11/1/2029  | 65                        | 64             |
| City of Chicago, Board of Education, Unlimited Tax GO Bonds (Dedicated Rev.), Series 2009-E, 6.138%<br>12/1/2039  | 31,050                    | 29,403         |
| City of Chicago, Board of Education, Unlimited Tax GO Bonds (Dedicated Rev.), Series 2010-D, 6.519%<br>12/1/2040  | 8,945                     | 8,548          |
| City of Chicago, GO Bonds, Series 2026-A, 5.879% 1/1/2031   | 2,025                     | 2,034          |
| City of Chicago, GO Bonds, Series 2026-B, 6.226% 1/1/2032   | 2,640                     | 2,652          |
| City of Chicago, GO Bonds, Series 2026-A, 6.326% 1/1/2033   | 1,005                     | 1,010          |
| GO Bonds, Pension Funding, Series 2003, 5.10% 6/1/2033  | 102,799                   | 104,755        |
|   |                           | <u>148,466</u> |
| <b>Massachusetts 0.07%</b>  |                           |                |
| Educational Fncg. Auth., Education Loan Rev. Bonds, Series 2024-A, 6.352% 7/1/2049                                | 7,500                     | 7,789          |
| <b>New York 0.03%</b>   |                           |                |
| New York City GO Bonds, Fiscal 2026, Series 2026-E-1, 5.559% 10/1/2045  | 1,640                     | 1,612          |
| New York City GO Bonds, Fiscal 2026, Series 2026-E-1, 5.372% 10/1/2051  | 1,175                     | 1,129          |
| New York City GO Bonds, Fiscal 2026, Series 2026-E-2, 5.392% 10/1/2055  | 460                       | 444            |
|   |                           | <u>3,185</u>   |
| <b>Texas 0.03%</b>  |                           |                |
| Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B, 3.236%<br>10/1/2052 | 4,075                     | 2,837          |
| <b>Wisconsin 0.04%</b>  |                           |                |
| Public Fin. Auth., Federal Lease Rev. Bonds (Fort Sam Acquisition Fncg.), Series 2022, 4.95% 3/1/2034             | 4,480                     | 4,416          |
| <b>Total municipals</b>   |                           | <u>169,107</u> |

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

|   | Principal amount<br>(000) | Value<br>(000)    |
|---|---------------------------|-------------------|
| <b>Federal agency bonds &amp; notes 0.11%</b>   |                           |                   |
| Federal National Mortgage Association 2.125% 4/24/2026 <sup>(h)</sup>   | USD11,910                 | \$ 11,897         |
| <b>Loans 0.05%</b>  |                           |                   |
| <b>Financials 0.05%</b>   |                           |                   |
| Aero Capital Solutions, Inc., Term Loan, (1-month USD CME Term SOFR + 3.00%) 7.61% 11/17/2029 <sup>(a)(d)(g)(k)</sup> | 5,804                     | 5,804             |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$11,028,768,000)                                       |                           | <u>10,850,603</u> |

## Common stocks 0.00%

|  | Shares |           |
|--|--------|-----------|
| <b>Energy 0.00%</b>  |        |           |
| FORESEA Holding SA, Class C, nonvoting shares <sup>(a)</sup> | 555    | 13        |
| FORESEA Holding SA, Class B <sup>(a)</sup>                   | 61     | 1         |
|  |        | <u>14</u> |
| <b>Total common stocks</b> (cost: \$8,000)                   |        | <u>14</u> |

## Short-term securities 1.42%

| <b>Money market investments 1.42%</b>                              |           |                   |
|--|-----------|-------------------|
| Capital Group Central Cash Fund 3.71% <sup>(l)(m)</sup>            | 1,569,965 | 156,981           |
| <b>Total short-term securities</b> (cost: \$156,981,000)           |           | <u>156,981</u>    |
| <b>Total investment securities 99.46%</b> (cost: \$11,185,757,000) |           | <u>11,007,598</u> |

## TBA sale commitments (2.20)%

|   | Principal amount<br>(000) |                     |
|---|---------------------------|---------------------|
| <b>Mortgage-backed obligations (2.20)%</b>                        |                           |                     |
| <b>Federal agency mortgage-backed obligations (2.20)%</b>         |                           |                     |
| Uniform Mortgage-Backed Security 2.50% 4/1/2056 <sup>(c)(e)</sup> | USD(45,364)               | (38,148)            |
| Uniform Mortgage-Backed Security 3.00% 4/1/2056 <sup>(c)(e)</sup> | (35,527)                  | (31,211)            |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(c)(e)</sup> | (66,983)                  | (61,415)            |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(c)(e)</sup> | (52,094)                  | (49,164)            |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(c)(e)</sup> | (61,601)                  | (59,460)            |
| Uniform Mortgage-Backed Security 5.00% 4/1/2056 <sup>(c)(e)</sup> | (3,775)                   | (3,723)             |
| <b>Total TBA sale commitments</b> (proceeds: \$246,506,000)       |                           | <u>(243,121)</u>    |
| Other assets less liabilities 2.74%                               |                           | 302,335             |
| <b>Net assets 100.00%</b>   |                           | <u>\$11,066,812</u> |

## Futures contracts

| Contracts                             | Type | Number of<br>contracts | Expiration<br>date | Notional<br>amount<br>(000) | Value and<br>unrealized<br>appreciation<br>(depreciation)<br>at 3/31/2026<br>(000) |
|---------------------------------------|------|------------------------|--------------------|-----------------------------|--|
| 3 Month SOFR Futures                  | Long | 103                    | 9/16/2026          | USD24,806                   | \$ (116)   |
| 3 Month SOFR Futures                  | Long | 5,507                  | 3/17/2027          | 1,326,705                   | 788  |
| 2 Year U.S. Treasury Note Futures     | Long | 9,043                  | 7/6/2026           | 1,875,928                   | (9,221)  |
| 5 Year U.S. Treasury Note Futures     | Long | 7,597                  | 7/6/2026           | 821,841                     | (9,424)  |
| 10 Year Italy Government Bond Futures | Long | 326                    | 6/10/2026          | 43,815                      | (2,043)  |

## Futures contracts (continued)

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 10 Year Euro-Bund Futures                | Short | 629                 | 6/10/2026       | USD(91,162)           | \$ 2,493  |
| 10 Year U.S. Treasury Note Futures       | Long  | 2,488               | 6/30/2026       | 276,285               | 391   |
| 10 Year Ultra U.S. Treasury Note Futures | Long  | 1,023               | 6/30/2026       | 116,126               | 631   |
| 20 Year U.S. Treasury Bond Futures       | Long  | 449                 | 6/30/2026       | 51,130                | (1,492)   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 3,060               | 6/30/2026       | 356,681               | (10,381)  |
|  |       |                     |                 |                       | <u>\$(28,374)</u>   |

## Forward currency contracts

| Contract amount          |                     | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|---------------------|-------------------------|-----------------|---|
| Currency purchased (000) | Currency sold (000) |                         |                 |   |
| USD 27,002               | JPY 4,230,230       | Citibank                | 4/15/2026       | \$ 310  |
| JPY 3,901,364            | EUR 21,408          | Citibank                | 4/15/2026       | (146)   |
| USD 18,941               | JPY 2,976,030       | Standard Chartered Bank | 4/16/2026       | 160   |
| JPY 2,976,030            | USD 18,879          | RBC Capital Markets     | 4/16/2026       | (99)  |
| USD 17,427               | EUR 14,926          | JPMorgan Chase          | 4/21/2026       | 157   |
| BRL 24,015               | USD 4,586           | Citibank                | 4/22/2026       | 30  |
| USD 52,109               | EUR 45,114          | Barclays Bank PLC       | 4/22/2026       | (93)  |
|                          |                     |                         |                 | <u>\$ 319</u>   |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate    | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| SOFR    | Annual            | 3.39981% | Annual            | 3/31/2027       | USD88,200             | \$ 779                   | \$-                                   | \$ 779  |
| SOFR    | Annual            | 3.34%    | Annual            | 10/3/2027       | 106,170               | 537                      | -                                     | 537   |
| SOFR    | Annual            | 3.2715%  | Annual            | 10/17/2027      | 43,510                | 267                      | -                                     | 267   |
| 3.998%  | Annual            | SOFR     | Annual            | 12/4/2028       | 40,040                | 416                      | -                                     | 416   |
| SOFR    | Annual            | 3.945%   | Annual            | 5/31/2029       | 20,090                | (218)                    | -                                     | (218)   |
| SOFR    | Annual            | 3.3125%  | Annual            | 10/7/2029       | 11,993                | 107                      | -                                     | 107   |
| SOFR    | Annual            | 3.455%   | Annual            | 10/7/2029       | 12,103                | 51                       | -                                     | 51  |
| SOFR    | Annual            | 3.4445%  | Annual            | 10/7/2029       | 6,052                 | 25                       | -                                     | 25  |
| SOFR    | Annual            | 3.4805%  | Annual            | 10/7/2029       | 6,052                 | 20                       | -                                     | 20  |
| SOFR    | Annual            | 3.551%   | Annual            | 10/7/2029       | 12,103                | 13                       | -                                     | 13  |
| SOFR    | Annual            | 3.543%   | Annual            | 10/7/2029       | 6,052                 | 8                        | -                                     | 8   |
| SOFR    | Annual            | 3.552%   | Annual            | 10/7/2029       | 4,000                 | 4                        | -                                     | 4   |
| SOFR    | Annual            | 3.9195%  | Annual            | 11/15/2029      | 8,240                 | (94)                     | -                                     | (94)  |
| SOFR    | Annual            | 3.763%   | Annual            | 12/12/2029      | 11,790                | (73)                     | -                                     | (73)  |
| SOFR    | Annual            | 3.4415%  | Annual            | 2/28/2030       | 18,470                | 95                       | -                                     | 95  |
| SOFR    | Annual            | 3.797%   | Annual            | 3/31/2030       | 2,774                 | (12)                     | -                                     | (12)  |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Centrally cleared interest rate swaps (continued)

| Receive  |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate     | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| SOFR     | Annual            | 3.794%   | Annual            | 3/31/2030       | USD5,301              | \$ (22)                  | \$-                                   | \$ (22)   |
| SOFR     | Annual            | 3.796%   | Annual            | 3/31/2030       | 5,301                 | (22)                     | -                                     | (22)  |
| SOFR     | Annual            | 3.7815%  | Annual            | 3/31/2030       | 10,484                | (37)                     | -                                     | (37)  |
| SOFR     | Annual            | 3.6065%  | Annual            | 5/12/2030       | 9,910                 | (7)                      | -                                     | (7)   |
| SOFR     | Annual            | 3.338%   | Annual            | 8/31/2030       | 25,180                | 258                      | -                                     | 258   |
| SOFR     | Annual            | 3.2175%  | Annual            | 9/18/2030       | 15,786                | 247                      | -                                     | 247   |
| SOFR     | Annual            | 3.2385%  | Annual            | 9/18/2030       | 8,168                 | 121                      | -                                     | 121   |
| SOFR     | Annual            | 3.2145%  | Annual            | 9/18/2030       | 3,938                 | 62                       | -                                     | 62  |
| SOFR     | Annual            | 3.2155%  | Annual            | 9/18/2030       | 3,938                 | 62                       | -                                     | 62  |
| SOFR     | Annual            | 3.237%   | Annual            | 10/24/2030      | 26,480                | 404                      | -                                     | 404   |
| SOFR     | Annual            | 3.563%   | Annual            | 2/2/2031        | 11,110                | 23                       | -                                     | 23  |
| 3.403%   | Annual            | SOFR     | Annual            | 6/17/2031       | 19,345                | (187)                    | -                                     | (187)   |
| SOFR     | Annual            | 3.482%   | Annual            | 10/2/2032       | 5,002                 | 60                       | -                                     | 60  |
| SOFR     | Annual            | 3.34%    | Annual            | 10/24/2032      | 19,580                | 401                      | -                                     | 401   |
| SOFR     | Annual            | 3.50061% | Annual            | 11/3/2032       | 27,360                | 308                      | -                                     | 308   |
| SOFR     | Annual            | 3.628%   | Annual            | 1/14/2033       | 68,070                | 305                      | -                                     | 305   |
| SOFR     | Annual            | 3.577%   | Annual            | 1/31/2033       | 17,850                | 135                      | -                                     | 135   |
| SOFR     | Annual            | 3.61832% | Annual            | 1/31/2033       | 16,500                | 78                       | -                                     | 78  |
| SOFR     | Annual            | 3.67958% | Annual            | 1/31/2033       | 16,500                | 19                       | -                                     | 19  |
| SOFR     | Annual            | 3.6715%  | Annual            | 3/23/2033       | 38,600                | 93                       | -                                     | 93  |
| SOFR     | Annual            | 3.821%   | Annual            | 3/31/2033       | 38,440                | (259)                    | -                                     | (259)   |
| SOFR     | Annual            | 3.6025%  | Annual            | 1/8/2034        | 16,295                | 162                      | -                                     | 162   |
| SOFR     | Annual            | 3.648%   | Annual            | 10/2/2035       | 20,270                | 294                      | -                                     | 294   |
| SOFR     | Annual            | 3.6775%  | Annual            | 10/8/2035       | 20,240                | 248                      | -                                     | 248   |
| SOFR     | Annual            | 3.663%   | Annual            | 10/9/2035       | 14,500                | 195                      | -                                     | 195   |
| SOFR     | Annual            | 3.504%   | Annual            | 10/24/2035      | 14,510                | 383                      | -                                     | 383   |
| SOFR     | Annual            | 3.66593% | Annual            | 11/3/2035       | 20,280                | 275                      | -                                     | 275   |
| SOFR     | Annual            | 3.738%   | Annual            | 11/15/2035      | 13,720                | 104                      | -                                     | 104   |
| SOFR     | Annual            | 3.8035%  | Annual            | 1/16/2036       | 29,280                | 94                       | -                                     | 94  |
| SOFR     | Annual            | 3.73632% | Annual            | 6/17/2036       | 21,081                | 222                      | -                                     | 222   |
| SOFR     | Annual            | 3.883%   | Annual            | 7/28/2045       | 33,965                | 1,169                    | -                                     | 1,169   |
| 4.07464% | Annual            | SOFR     | Annual            | 6/17/2056       | 5,086                 | (32)                     | -                                     | (32)  |
|          |                   |          |                   |                 |                       | <u>\$7,081</u>           | <u>\$-</u>                            | <u>\$7,081</u>  |

## Bilateral interest rate swaps

| Receive  |                   | Pay      |                   | Counterparty      | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------|-------------------|----------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate     | Payment frequency | Rate     | Payment frequency |                   |                 |                       |                          |                                       |   |
| 14.5956% | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | BRL160,970            | \$ 788                   | \$-                                   | \$ 788  |
| 14.24%   | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 88,380                | 283                      | -                                     | 283   |
| 14.585%  | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/2/2029        | 19,180                | 92                       | -                                     | 92  |
| 12.99%   | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/2/2029        | 36,820                | (256)                    | -                                     | (256)   |
| 13.04%   | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 41,300                | (270)                    | -                                     | (270)   |
| 12.99%   | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 41,300                | (288)                    | -                                     | (288)   |
| 13.18%   | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 56,000                | (304)                    | -                                     | (304)   |
| 12.32%   | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 25,300                | (314)                    | -                                     | (314)   |
| 13.31%   | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2029        | 76,120                | (346)                    | -                                     | (346)   |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Bilateral interest rate swaps (continued)

| Receive  |                   | Pay      |                   | Counterparty      | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------|-------------------|----------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate     | Payment frequency | Rate     | Payment frequency |                   |                 |                       |                          |                                       |   |
| 12.365%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | BRL38,509             | \$ (462)                 | \$-                                   | \$ (462)  |
| 12.36%   | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 38,753                | (467)                    | -                                     | (467)   |
| 12.3075% | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 38,500                | (482)                    | -                                     | (482)   |
| 13.05%   | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 77,000                | (497)                    | -                                     | (497)   |
| 12.36%   | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2029        | 77,020                | (928)                    | -                                     | (928)   |
| 12.35%   | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | 76,900                | (934)                    | -                                     | (934)   |
| 12.303%  | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2029        | 75,919                | (951)                    | -                                     | (951)   |
| 13.115%  | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2031        | 19,400                | (129)                    | -                                     | (129)   |
| 13.105%  | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2031        | 19,625                | (133)                    | -                                     | (133)   |
| 13.03%   | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/2/2031        | 41,625                | (312)                    | -                                     | (312)   |
| 12.875%  | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2031        | 59,020                | (428)                    | -                                     | (428)   |
| 13.135%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2031        | 80,500                | (520)                    | -                                     | (520)   |
|          |                   |          |                   |                   |                 |                       | <u>\$(6,858)</u>         | <u>\$-</u>                            | <u>\$(6,858)</u>  |

## Credit default swaps

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

| Reference index | Financing rate paid | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|---------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.HY.45    | 5.00%               | Quarterly         | 12/20/2030      | USD101,802            | \$(5,366)                | \$(6,956)                             | \$1,590   |
| ITRAXX.EUR.45   | 1.00%               | Quarterly         | 6/20/2031       | EUR15,070             | (238)                    | (255)                                 | 17  |
| CDX.NA.HY.46    | 5.00%               | Quarterly         | 6/20/2031       | USD8,550              | (411)                    | (411)                                 | -(i)  |
|                 |                     |                   |                 |                       | <u>\$(6,015)</u>         | <u>\$(7,622)</u>                      | <u>\$1,607</u>  |

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

| Reference index | Financing rate received | Payment frequency | Expiration date | Notional amount (n) (000) | Value at 3/31/2026 (o) (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|-------------------------|-------------------|-----------------|---------------------------|------------------------------|---------------------------------------|---|
| CDX.NA.IG.46    | 1.00%                   | Quarterly         | 6/20/2031       | USD7,498                  | \$129                        | \$124                                 | \$5   |

## Investments in affiliates (m)

|  | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend or interest income (000) |
|--|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------------------|
|  |                         |                 |                  |                                |  |                          |                                   |

## Short-term securities 1.42%

## Money market investments 1.42%

|   |           |           |             |      |         |           |         |
|---|-----------|-----------|-------------|------|---------|-----------|---------|
| Capital Group Central Cash Fund 3.71% (i) | \$624,236 | \$615,415 | \$1,082,629 | \$71 | \$(112) | \$156,981 | \$3,343 |
|---|-----------|-----------|-------------|------|---------|-----------|---------|

- (a) Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$1,804,956,000, which represented 16.31% of the net assets of the fund.
- (b) Step bond; coupon rate may change at a later date.
- (c) Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.
- (d) Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- (e) Represents securities transacted on a TBA basis.
- (f) Scheduled interest and/or principal payment was not received.
- (g) Value determined using significant unobservable inputs.
- (h) All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$95,387,000, which represented 0.86% of the net assets of the fund.
- (i) Index-linked bond whose principal amount moves with a government price index.
- (j) Amount less than one thousand.
- (k) Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$5,804,000, which represented 0.05% of the net assets of the fund.
- (l) Rate represents the seven-day yield at 3/31/2026.
- (m) Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- (n) The maximum potential amount the fund may pay as a protection seller should a credit event occur.
- (o) The prices and resulting values for credit default swap indices serve as an indicator of the current status of the payment/performance risk. As the value of a sell protection credit default swap increases or decreases, when compared to the notional amount of the swap, the payment/performance risk may decrease or increase, respectively.

#### Key to abbreviation(s)

Assn. = Association

Auth. = Authority

BRL = Brazilian reais

BZDIOVER = Overnight Brazilian Interbank Deposit Rate

CME = CME Group

DAC = Designated Activity Company

EUR = Euros

EURIBOR = Euro Interbank Offered Rate

Fin. = Finance

Fncg. = Financing

GO = General Obligation

ICE = Intercontinental Exchange, Inc.

JPY = Japanese yen

Ref. = Refunding

Rev. = Revenue

SOFR = Secured Overnight Financing Rate

TBA = To be announced

TBA = To be announced

USD = U.S. dollars

UST = U.S. Treasury

# Capital World Bond Fund®

Investment portfolio  
March 31, 2026

unaudited

## Bonds, notes & other debt instruments 96.97%

### Euros 20.68%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| AIA Group, Ltd. 0.88% 9/9/2033 (5-year EUR Mid-Swap + 1.10% on 9/9/2028) <sup>(a)</sup>                                      | EUR2,800                  | \$3,044        |
| Air France-KLM 3.75% 9/4/2030  | 600                       | 663            |
| Albania (Republic of) 4.75% 2/14/2035  | 1,570                     | 1,782          |
| Alpha Bank SA 6.875% 6/27/2029 (1-year EUR-ICE Swap EURIBOR + 3.793% on 6/27/2028) <sup>(a)</sup>                            | 500                       | 619            |
| Alpha Bank SA 5.00% 5/12/2030 (1-year EUR-ICE Swap EURIBOR + 2.432% on 5/12/2029) <sup>(a)</sup>                             | 100                       | 120            |
| Altria Group, Inc. 3.125% 6/15/2031  | 800                       | 895            |
| American Tower Corp. 0.45% 1/15/2027   | 2,525                     | 2,867          |
| American Tower Corp. 0.875% 5/21/2029  | 1,470                     | 1,563          |
| Amprion Gmbh 3.971% 9/22/2032  | 500                       | 585            |
| Amprion Gmbh 4.125% 9/7/2034   | 2,600                     | 3,028          |
| Amprion Gmbh 3.875% 6/5/2036   | 1,800                     | 2,036          |
| Anheuser-Busch InBev SA/NV 1.125% 7/1/2027   | 2,000                     | 2,261          |
| AT&T, Inc. 1.60% 5/19/2028   | 2,350                     | 2,625          |
| Banco de Credito Social Cooperativo SA 4.125% 9/3/2030 (1-year EUR-ICE Swap EURIBOR + 1.70% on 9/3/2029) <sup>(a)</sup>      | 1,000                     | 1,170          |
| Banco de Sabadell SA 5.25% 2/7/2029 (1-year EUR Mid-Swap + 2.40% on 2/7/2028) <sup>(a)</sup>                                 | 900                       | 1,074          |
| Banco de Sabadell SA 5.50% 9/8/2029 (1-year EUR-ICE Swap EURIBOR + 2.40% on 9/8/2028) <sup>(a)</sup>                         | 700                       | 846            |
| Bank Gospodarstwa Krajowego 4.25% 9/13/2044  | 290                       | 323            |
| Bank of America Corp. 3.648% 3/31/2029 (3-month EUR-EURIBOR + 3.67% on 3/31/2028) <sup>(a)(b)</sup>                          | 5,000                     | 5,811          |
| Banque Federative du Credit Mutuel 3.875% 6/16/2032 (5-year EUR Mid-Swap + 2.20% on 6/16/2027) <sup>(a)</sup>                | 2,800                     | 3,241          |
| Barclays PLC 4.616% 3/26/2037 (5-year EUR Mid-Swap + 2.05% on 3/26/2032) <sup>(a)</sup>                                      | 1,025                     | 1,189          |
| Belgium (Kingdom of), Series 106, 3.40% 6/22/2036  | 2,010                     | 2,280          |
| Belgium (Kingdom of), Series 98, 3.30% 6/22/2054   | 880                       | 850            |
| BMS Ireland Capital Funding DAC 3.857% 11/10/2038  | 290                       | 326            |
| BMS Ireland Capital Funding DAC 4.289% 11/10/2045  | 220                       | 247            |
| BMS Ireland Capital Funding DAC 4.581% 11/10/2055  | 1,680                     | 1,888          |
| BPCE SA 4.50% 1/13/2033  | 1,400                     | 1,654          |
| BPCE SA 4.875% 2/26/2036 (5-year EUR-ICE Swap EURIBOR + 2.30% on 2/26/2031) <sup>(a)</sup>                                   | 900                       | 1,062          |
| Bulgaria (Republic of) 3.375% 7/18/2035  | 1,340                     | 1,485          |
| Coca-Cola Co. 3.375% 8/15/2037   | 155                       | 171            |
| Commerzbank AG 4.625% 1/17/2031 (3-month EUR-EURIBOR + 2.10% on 1/17/2030) <sup>(a)</sup>                                    | 1,900                     | 2,263          |
| Croatia (Republic of) 3.25% 2/11/2037  | 1,005                     | 1,111          |
| Deutsche Bank AG 1.75% 11/19/2030 (3-month EUR-EURIBOR + 2.05% on 11/19/2029) <sup>(a)</sup>                                 | 4,000                     | 4,296          |
| Deutsche Telekom AG 3.25% 6/4/2035   | 1,990                     | 2,224          |
| Deutsche Telekom International Finance BV 7.50% 1/24/2033  | 200                       | 285            |
| Dow Chemical Co. (The) 1.125% 3/15/2032  | 827                       | 808            |
| Eaton Capital Unlimited Co. 4.00% 3/10/2038  | 205                       | 234            |
| Eaton Capital Unlimited Co. 3.802% 5/21/2036   | 640                       | 728            |
| Egypt (Arab Republic of) 5.625% 4/16/2030  | 300                       | 325            |
| Electricite de France SA 4.25% 1/25/2032   | 1,300                     | 1,548          |
| Electricite de France SA 4.00% 5/7/2037  | 500                       | 565            |
| Electricite de France SA 2.625% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 2.86% on 6/1/2028) <sup>(a)</sup> | 5,600                     | 6,306          |
| Electricite de France SA 7.50% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 4.86% on 12/6/2028) <sup>(a)</sup> | 1,200                     | 1,483          |
| Enel Finance International NV 4.00% 2/20/2031  | 465                       | 547            |

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

## Euros (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Engie SA 3.875% 1/6/2031   | EUR1,000                  | \$ 1,174       |
| Equinor ASA 1.375% 5/22/2032   | 3,650                     | 3,726          |
| Eurobank SA 5.875% 11/28/2029 (1-year EUR Mid-Swap + 2.83% on 11/28/2028) <sup>(a)</sup>         | 240                       | 294            |
| Eurobank SA 4.00% 2/7/2036 (1-year EUR-ICE Swap EURIBOR + 1.70% on 2/7/2035) <sup>(a)</sup>      | 1,375                     | 1,547          |
| European Investment Bank 0.25% 1/20/2032   | 2,075                     | 2,053          |
| European Investment Bank 1.50% 6/15/2032   | 1,000                     | 1,059          |
| European Investment Bank 2.875% 1/12/2033  | 4,500                     | 5,142          |
| European Investment Bank 2.875% 1/15/2035  | 395                       | 446            |
| European Union 0.25% 10/22/2026  | 610                       | 697            |
| European Union 2.875% 12/6/2027  | 340                       | 394            |
| European Union 2.875% 10/5/2029  | 170                       | 196            |
| European Union 2.50% 10/14/2030  | 985                       | 1,117          |
| European Union 3.125% 12/4/2030  | 190                       | 221            |
| European Union 0% 7/4/2031   | 705                       | 698            |
| European Union 2.75% 12/13/2032  | 2,010                     | 2,270          |
| European Union 3.25% 7/4/2034  | 380                       | 439            |
| European Union 0% 7/4/2035   | 220                       | 188            |
| European Union 3.375% 12/12/2035   | 10,230                    | 11,798         |
| European Union 3.25% 12/12/2036  | 390                       | 441            |
| European Union 3.625% 12/12/2040   | 9,495                     | 10,733         |
| European Union 0.70% 7/6/2051  | 3,000                     | 1,670          |
| European Union 4.00% 10/12/2055  | 3,675                     | 4,178          |
| Finland (Republic of) 3.00% 9/15/2033  | 2,370                     | 2,713          |
| Ford Motor Credit Co., LLC 3.622% 7/27/2028  | 960                       | 1,100          |
| Ford Motor Credit Co., LLC 3.305% 5/17/2029  | 1,370                     | 1,544          |
| Ford Motor Credit Co., LLC 4.087% 2/17/2033  | 1,485                     | 1,655          |
| French Republic O.A.T. 0.75% 2/25/2028   | 980                       | 1,090          |
| French Republic O.A.T. 2.75% 2/25/2029   | 1,790                     | 2,059          |
| French Republic O.A.T. 0% 11/25/2030   | 19,550                    | 19,601         |
| French Republic O.A.T. 0% 5/25/2032  | 2,120                     | 2,006          |
| French Republic O.A.T. 2.00% 11/25/2032  | 3,170                     | 3,369          |
| French Republic O.A.T. 3.00% 5/25/2033   | 1,920                     | 2,158          |
| French Republic O.A.T. 0.50% 5/25/2040   | 600                       | 429            |
| French Republic O.A.T. 0.75% 5/25/2052   | 130                       | 66             |
| French Republic O.A.T. 3.75% 5/25/2056   | 300                       | 305            |
| General Motors Financial Co., Inc. 3.70% 7/14/2031 <sup>(b)</sup>                                | 1,055                     | 1,206          |
| Germany (Federal Republic of) 0% 10/9/2026   | 2,305                     | 2,633          |
| Germany (Federal Republic of) 0% 11/15/2027  | 1,400                     | 1,553          |
| Germany (Federal Republic of) 1.70% 8/15/2032  | 930                       | 1,008          |
| Germany (Federal Republic of) 1.00% 5/15/2038  | 1,300                     | 1,175          |
| Germany (Federal Republic of) 0% 8/15/2050   | 1,200                     | 609            |
| Germany (Federal Republic of) 2.90% 8/15/2056  | 1,190                     | 1,231          |
| Germany (Federal Republic of), Series TWIN, 2.50% 2/15/2035                                      | 13,945                    | 15,545         |
| Greece (Hellenic Republic of) 3.875% 6/15/2028   | 615                       | 727            |
| Greece (Hellenic Republic of) 1.50% 6/18/2030  | 690                       | 749            |
| Greece (Hellenic Republic of) 1.75% 6/18/2032  | 1,915                     | 2,019          |
| Greece (Hellenic Republic of) 3.90% 1/30/2033  | 3,200                     | 3,801          |
| Greece (Hellenic Republic of) 3.625% 6/15/2035   | 2,895                     | 3,313          |
| Greece (Hellenic Republic of) 4.125% 6/15/2054   | 640                       | 700            |
| Hungary (Republic of) 4.875% 3/22/2040   | 305                       | 347            |
| Hyundai Capital America 2.875% 6/26/2028   | 650                       | 735            |
| ING Groep NV 5.25% 11/14/2033 (3-month EUR-EURIBOR + 2.15% on 11/14/2032) <sup>(a)</sup>         | 1,200                     | 1,492          |
| Intesa Sanpaolo SpA 4.271% 11/14/2036 (5-year EUR Mid-Swap + 1.95% on 11/14/2031) <sup>(a)</sup> | 855                       | 983            |
| Ireland (Republic of) 2.60% 10/18/2034   | 1,820                     | 2,024          |
| Ireland (Republic of) 3.00% 10/18/2043   | 1,130                     | 1,214          |

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

| Euros (continued)   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Ireland (Republic of) 3.15% 10/18/2055  | EUR755                    | \$ 787         |
| Italy (Republic of) 3.10% 8/28/2026   | 3,425                     | 3,971          |
| Italy (Republic of) 1.35% 4/1/2030  | 7                         | 8              |
| Italy (Republic of) 3.25% 11/15/2032  | 2,595                     | 2,954          |
| Italy (Republic of) 4.20% 3/1/2034  | 1,430                     | 1,713          |
| Italy (Republic of) 3.65% 8/1/2035  | 5,600                     | 6,384          |
| Italy (Republic of) 3.85% 10/1/2040   | 2,180                     | 2,423          |
| Italy (Republic of) 4.30% 10/1/2054   | 4,875                     | 5,412          |
| Johnson & Johnson 3.35% 2/26/2037   | 360                       | 400            |
| KfW 2.375% 6/29/2029  | 715                       | 816            |
| Latvia (Republic of) 3.50% 1/17/2028  | 1,320                     | 1,539          |
| Lithuania (Republic of) 3.50% 7/3/2031  | 1,170                     | 1,362          |
| Lithuania (Republic of) 2.125% 6/1/2032   | 2,665                     | 2,850          |
| Lithuania (Republic of) 3.50% 2/13/2034   | 1,620                     | 1,845          |
| Lloyds Banking Group PLC 3.875% 5/14/2032 (1-year EUR-ICE Swap EURIBOR + 1.18% on 5/14/2031) <sup>(a)</sup>     | 100                       | 116            |
| Magyar Export-Import Bank 6.00% 5/16/2029   | 1,430                     | 1,735          |
| Metropolitan Life Global Funding I 0.55% 6/16/2027 <sup>(b)</sup>   | 2,000                     | 2,237          |
| MPT Finance Corp. 7.00% 2/15/2032   | 100                       | 114            |
| NatWest Group PLC 0.78% 2/26/2030 (3-month EUR-EURIBOR + 0.949% on 2/26/2029) <sup>(a)</sup>                    | 2,725                     | 2,907          |
| NatWest Group PLC 1.043% 9/14/2032 (5-year EUR Mid-Swap + 1.27% on 9/14/2027) <sup>(a)</sup>                    | 185                       | 207            |
| NextEra Energy Capital Holdings, Inc. 2.989% 2/10/2030  | 240                       | 272            |
| NextEra Energy Capital Holdings, Inc. 3.624% 2/10/2034  | 2,190                     | 2,477          |
| NGG Finance PLC, junior subordinated, 2.125% 9/5/2082 (5-year EUR Mid-Swap + 2.532% on 9/5/2027) <sup>(a)</sup> | 445                       | 505            |
| North Macedonia (Republic of) 4.75% 1/21/2034   | 232                       | 255            |
| Orange 3.50% 5/19/2035  | 1,600                     | 1,789          |
| PepsiCo, Inc. 0.75% 10/14/2033  | 2,000                     | 1,879          |
| Philip Morris International, Inc. 2.75% 6/6/2029  | 770                       | 872            |
| Piraeus Bank SA 6.75% 12/5/2029 (1-year EUR Mid-Swap + 3.837% on 12/5/2028) <sup>(a)</sup>                      | 320                       | 398            |
| Piraeus Bank SA 5.00% 4/16/2030 (1-year EUR-ICE Swap EURIBOR + 2.245% on 4/16/2029) <sup>(a)</sup>              | 730                       | 873            |
| Portugal (Republic of), Series 11Y, 0.475% 10/18/2030   | 350                       | 365            |
| Portugal (Republic of), Series 10Y, 3.00% 6/15/2035   | 1,720                     | 1,935          |
| Portugal (Republic of), Series 10Y, 3.25% 6/13/2036   | 1,320                     | 1,499          |
| Portugal (Republic of), Series 15Y, 3.375% 6/15/2040  | 715                       | 793            |
| Portugal (Republic of), Series 30Y, 3.625% 6/12/2054  | 685                       | 738            |
| Prysmian SpA 3.875% 11/28/2031  | 435                       | 503            |
| Republika Srpska 6.25% 4/2/2031   | 460                       | 534            |
| Romania (Republic of) 2.125% 3/7/2028   | 500                       | 561            |
| Severn Trent Utilities Finance PLC 4.00% 3/5/2034   | 475                       | 548            |
| Shell International Finance BV 1.50% 4/7/2028   | 2,000                     | 2,236          |
| Slovak Republic, Series 250, 3.75% 3/6/2034   | 640                       | 750            |
| Spain (Kingdom of) 0% 1/31/2028   | 900                       | 991            |
| Spain (Kingdom of) 1.40% 7/30/2028  | 1,650                     | 1,851          |
| Spain (Kingdom of) 1.45% 4/30/2029  | 1,890                     | 2,100          |
| Spain (Kingdom of) 1.25% 10/31/2030   | 1,295                     | 1,391          |
| Spain (Kingdom of) 0.50% 10/31/2031   | 1,247                     | 1,257          |
| Spain (Kingdom of) 3.55% 10/31/2033   | 5,005                     | 5,892          |
| Spain (Kingdom of) 3.25% 4/30/2034  | 1,980                     | 2,276          |
| Spain (Kingdom of) 3.20% 10/31/2035   | 510                       | 577            |
| Spain (Kingdom of) 3.30% 4/30/2036  | 1,775                     | 2,015          |
| Spain (Kingdom of) 1.90% 10/31/2052   | 1,010                     | 757            |
| State Grid Overseas Investment (2016), Ltd. 2.125% 5/2/2030   | 200                       | 222            |
| Stryker Corp. 1.00% 12/3/2031   | 450                       | 452            |
| TenneT Netherlands BV 3.25% 4/1/2036  | 1,400                     | 1,608          |
| T-Mobile USA, Inc. 3.15% 2/11/2032  | 1,705                     | 1,912          |
| Toyota Motor Credit Corp. 0.125% 11/5/2027  | 1,850                     | 2,042          |

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

| <b>Euros (continued)</b>   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Treasury Corp. of Victoria 3.625% 9/29/2040  | EUR2,230                  | \$ 2,522       |
| United Mexican States 3.50% 9/19/2029  | 650                       | 739            |
| Verallia SAS 3.875% 11/4/2032  | 3,300                     | 3,637          |
| Verizon Communications, Inc. 3.50% 6/28/2032   | 1,620                     | 1,846          |
| Verizon Communications, Inc., junior subordinated, 4.246% 8/15/2056 (5-year EUR-ICE Swap EURIBOR + 1.716% on 8/15/2032) <sup>(a)</sup> | 645                       | 722            |
|  |                           | <u>294,439</u> |

**Japanese yen 6.85%**

|   |            |               |
|---|------------|---------------|
| Indonesia (Republic of), Series 20, 0.57% 5/27/2026 | JPY100,000 | 629           |
| Indonesia (Republic of), Series 31, 0.99% 5/27/2027 | 400,000    | 2,500         |
| Indonesia (Republic of), Series 32, 1.33% 5/25/2029 | 300,000    | 1,834         |
| Japan, Series 352, 0.10% 9/20/2028                  | 2,417,900  | 14,752        |
| Japan, Series 356, 0.10% 9/20/2029                  | 1,029,800  | 6,166         |
| Japan, Series 116, 2.20% 3/20/2030                  | 576,100    | 3,705         |
| Japan, Series 362, 0.10% 3/20/2031                  | 514,000    | 2,980         |
| Japan, Series 374, 0.80% 3/20/2034                  | 68,200     | 388           |
| Japan, Series 381, 2.10% 12/20/2035                 | 2,428,150  | 14,996        |
| Japan, Series 21, 2.30% 12/20/2035                  | 720,000    | 4,528         |
| Japan, Series 162, 0.60% 9/20/2037                  | 1,966,150  | 9,992         |
| Japan, Series 173, 0.40% 6/20/2040                  | 270,900    | 1,221         |
| Japan, Series 179, 0.50% 12/20/2041                 | 196,950    | 857           |
| Japan, Series 182, 1.10% 9/20/2042                  | 619,850    | 2,929         |
| Japan, Series 186, 1.50% 9/20/2043                  | 1,341,900  | 6,622         |
| Japan, Series 188, 1.60% 3/20/2044                  | 69,000     | 343           |
| Japan, Series 192, 2.40% 3/20/2045                  | 1,387,100  | 7,729         |
| Japan, Series 53, 0.60% 12/20/2046                  | 946,350    | 3,534         |
| Japan, Series 37, 0.60% 6/20/2050                   | 694,500    | 2,288         |
| Japan, Series 73, 0.70% 12/20/2051                  | 1,568,700  | 5,043         |
| Japan, Series 74, 1.00% 3/20/2052                   | 246,100    | 864           |
| Japan, Series 76, 1.40% 9/20/2052                   | 5,800      | 23            |
| Japan, Series 79, 1.20% 6/20/2053                   | 612,200    | 2,227         |
| Japan, Series 81, 1.60% 12/20/2053                  | 168,700    | 682           |
| Japan, Series 84, 2.10% 9/20/2054                   | 146,750    | 669           |
| Japan, Series 89, 3.40% 12/20/2055                  | 3,950      | 24            |
|   |            | <u>97,525</u> |

**British pounds 4.37%**

|   |        |        |
|---|--------|--------|
| Credit Agricole SA 5.375% 1/15/2029 (1-year GBP-GILT + 1.65% on 1/15/2028) <sup>(a)</sup>       | GBP800 | 1,062  |
| Electricite de France SA 5.50% 3/27/2037  | 900    | 1,106  |
| Lloyds Banking Group PLC 2.707% 12/3/2035 (5-year GBP-GILT + 2.40% on 12/3/2030) <sup>(a)</sup> | 900    | 1,047  |
| Quebec (Province of) 2.25% 9/15/2026  | 1,870  | 2,454  |
| United Kingdom 4.25% 12/7/2027  | 3,785  | 5,002  |
| United Kingdom 1.625% 10/22/2028  | 3,690  | 4,576  |
| United Kingdom 4.125% 7/22/2029   | 2,015  | 2,645  |
| United Kingdom 4.75% 12/7/2030  | 4,770  | 6,418  |
| United Kingdom 0.25% 7/31/2031  | 12,845 | 13,686 |
| United Kingdom 1.00% 1/31/2032  | 7,120  | 7,727  |
| United Kingdom 4.25% 6/7/2032   | 1,310  | 1,709  |
| United Kingdom 3.25% 1/31/2033  | 1,090  | 1,325  |
| United Kingdom 0.625% 7/31/2035   | 210    | 191    |
| United Kingdom 0.875% 1/31/2046   | 4,917  | 2,911  |
| United Kingdom 3.75% 10/22/2053   | 1,870  | 1,848  |

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

**British pounds (continued)**

|                                 | Principal amount<br>(000) | Value<br>(000) |
|---------------------------------|---------------------------|----------------|
| United Kingdom 4.375% 7/31/2054 | GBP5,570                  | \$ 6,141       |
| United Kingdom 2.50% 7/22/2065  | 3,313                     | 2,300          |
|                                 |                           | <u>62,148</u>  |

**South Korean won 2.92%**

|   |              |               |
|---|--------------|---------------|
| South Korea (Republic of), Series 2709, 3.125% 9/10/2027  | KRW4,513,500 | 2,941         |
| South Korea (Republic of), Series 2712, 2.375% 12/10/2027 | 5,158,930    | 3,313         |
| South Korea (Republic of), Series 2803, 3.25% 3/10/2028   | 3,998,100    | 2,600         |
| South Korea (Republic of), Series 3212, 4.25% 12/10/2032  | 18,379,880   | 12,284        |
| South Korea (Republic of), Series 3512, 3.25% 12/10/2035  | 32,830,110   | 20,368        |
|   |              | <u>41,506</u> |

**Australian dollars 1.77%**

|   |          |               |
|---|----------|---------------|
| Australia (Commonwealth of), Series 157, 1.50% 6/21/2031  | AUD3,640 | 2,143         |
| Australia (Commonwealth of), Series 163, 1.00% 11/21/2031 | 5,789    | 3,265         |
| Australia (Commonwealth of), Series 167, 3.75% 5/21/2034  | 4,415    | 2,816         |
| Australia (Commonwealth of), Series 144, 3.75% 4/21/2037  | 4,980    | 3,069         |
| New South Wales Treasury Corp. 5.25% 2/24/2038            | 3,957    | 2,607         |
| Treasury Corp. of Victoria 5.50% 9/15/2039                | 17,159   | 11,327        |
|   |          | <u>25,227</u> |

**Brazilian reais 1.76%**

|  |           |               |
|--|-----------|---------------|
| Brazil (Federative Republic of) 0% 1/1/2030                    | BRL54,274 | 6,472         |
| Brazil (Federative Republic of) 10.00% 1/1/2031                | 17,384    | 2,933         |
| Brazil (Federative Republic of) 10.00% 1/1/2035                | 59,847    | 9,412         |
| Brazil (Federative Republic of) 6.00% 8/15/2040 <sup>(c)</sup> | 2,187     | 372           |
| Brazil (Federative Republic of) 6.00% 8/15/2050 <sup>(c)</sup> | 27,531    | 4,560         |
| Brazil (Federative Republic of) 6.00% 8/15/2060 <sup>(c)</sup> | 8,147     | 1,327         |
|  |           | <u>25,076</u> |

**Hungarian forints 1.48%**

|  |              |               |
|--|--------------|---------------|
| Hungary (Republic of) 3.00% 8/21/2030  | HUF2,824,560 | 7,201         |
| Hungary (Republic of) 4.50% 5/27/2032  | 1,731,010    | 4,534         |
| Hungary (Republic of) 4.75% 11/24/2032 | 1,494,300    | 3,930         |
| Hungary (Republic of) 3.00% 4/25/2041  | 2,823,380    | 5,344         |
|  |              | <u>21,009</u> |

**Indian rupees 1.32%**

|   |            |               |
|---|------------|---------------|
| Asian Development Bank 6.72% 2/8/2028                                 | INR144,700 | 1,495         |
| European Bank for Reconstruction and Development 5.25% 1/12/2027      | 81,400     | 844           |
| European Bank for Reconstruction and Development 6.30% 10/26/2027     | 34,000     | 349           |
| European Bank for Reconstruction and Development 6.75% 3/14/2031      | 248,500    | 2,524         |
| European Bank for Reconstruction and Development 6.875% 7/30/2031     | 25,000     | 258           |
| European Bank for Reconstruction and Development 6.75% 1/13/2032      | 547,100    | 5,559         |
| European Investment Bank 6.95% 3/1/2029                               | 46,200     | 474           |
| European Investment Bank 7.40% 10/23/2033                             | 388,300    | 3,959         |
| Inter-American Development Bank 7.00% 1/25/2029                       | 18,000     | 186           |
| International Bank for Reconstruction and Development 6.75% 9/8/2027  | 126,400    | 1,308         |
| International Bank for Reconstruction and Development 6.50% 4/17/2030 | 107,000    | 1,075         |
| Korea Development Bank 6.75% 7/1/2030                                 | 73,000     | 731           |
|   |            | <u>18,762</u> |

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

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Canadian dollars 1.28%</b>                                      |                           |                |
| Canada (Government of) 3.50% 3/1/2028                              | CAD15,013                 | \$10,926       |
| Canada (Government of) 3.25% 12/1/2033                             | 7,330                     | 5,245          |
| Canada (Government of) 2.75% 12/1/2048                             | 3,500                     | 2,106          |
|  |                           | <u>18,277</u>  |
| <b>Czech korunas 1.02%</b>   |                           |                |
| Czech Republic, Series 78, 2.50% 8/25/2028                         | CZK26,120                 | 1,183          |
| Czech Republic, Series 138, 1.75% 6/23/2032                        | 26,120                    | 1,043          |
| Czech Republic, Series 154, 4.50% 11/11/2032                       | 177,000                   | 8,257          |
| Czech Republic, Series 157, 3.60% 6/3/2036                         | 95,390                    | 4,041          |
|  |                           | <u>14,524</u>  |
| <b>Peruvian nuevos soles 1.00%</b>                                 |                           |                |
| Peru (Republic of) 7.60% 8/12/2039                                 | PEN47,825                 | 14,220         |
| <b>Mexican pesos 0.61%</b>   |                           |                |
| America Movil, SAB de CV, 10.125% 1/22/2029                        | MXN13,920                 | 797            |
| America Movil, SAB de CV, 9.50% 1/27/2031                          | 41,870                    | 2,339          |
| America Movil, SAB de CV, 10.30% 1/30/2034                         | 19,710                    | 1,135          |
| International Finance Corp. 0% 4/26/2052                           | 188,620                   | 981            |
| Petroleos Mexicanos 7.47% 11/12/2026                               | 25,040                    | 1,388          |
| United Mexican States, Series M30, 8.50% 11/18/2038                | 21,100                    | 1,083          |
| United Mexican States, Series M, 8.00% 7/31/2053                   | 21,739                    | 1,006          |
|  |                           | <u>8,729</u>   |
| <b>Chinese yuan renminbi 0.51%</b>                                 |                           |                |
| China (People's Republic of), Series INBK, 1.49% 12/25/2031        | CNY2,860                  | 412            |
| China (People's Republic of), Series INBK, 2.27% 5/25/2034         | 28,730                    | 4,332          |
| China (People's Republic of), Series INBK, 3.53% 10/18/2051        | 800                       | 142            |
| China (People's Republic of), Series INBK, 3.12% 10/25/2052        | 4,740                     | 788            |
| China (People's Republic of), Series INBK, 3.19% 4/15/2053         | 4,720                     | 796            |
| China (People's Republic of), Series INBK, 3.00% 10/15/2053        | 5,150                     | 846            |
|  |                           | <u>7,316</u>   |
| <b>Colombian pesos 0.51%</b>                                       |                           |                |
| Colombia (Republic of), Series B, 12.50% 2/27/2030                 | COP23,434,900             | 6,105          |
| Colombia (Republic of), Series B, 7.25% 10/26/2050                 | 7,150,600                 | 1,152          |
|  |                           | <u>7,257</u>   |
| <b>Malaysian ringgits 0.48%</b>                                    |                           |                |
| Malaysia (Federation of), Series 0419, 3.828% 7/5/2034             | MYR5,412                  | 1,352          |
| Malaysia (Federation of), Series 0519, 3.757% 5/22/2040            | 10,588                    | 2,577          |
| Malaysia (Federation of), Series 0221, 4.417% 9/30/2041            | 2,484                     | 647            |
| Malaysia (Federation of), Series 0224, 4.18% 5/16/2044             | 8,864                     | 2,239          |
|  |                           | <u>6,815</u>   |
| <b>Danish kroner 0.43%</b>   |                           |                |
| Nykredit Realkredit AS, Series 01E, 0.50% 10/1/2043 <sup>(d)</sup> | DKK45,892                 | 5,783          |
| Realkredit Danmark AS 1.00% 10/1/2053 <sup>(d)</sup>               | 2,439                     | 287            |
|  |                           | <u>6,070</u>   |

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

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| <b>South African rand 0.43%</b>   |                           |                |
| South Africa (Republic of), Series R-2030, 8.00% 1/31/2030  | ZAR8,400                  | \$ 491         |
| South Africa (Republic of), Series R-2032, 8.25% 3/31/2032  | 59,870                    | 3,458          |
| South Africa (Republic of), Series R-2040, 9.00% 1/31/2040  | 38,030                    | 2,113          |
|   |                           | <u>6,062</u>   |
| <b>Indonesian rupiah 0.42%</b>  |                           |                |
| Indonesia (Republic of), Series FR64, 6.125% 5/15/2028  | IDR1,556,000              | 91             |
| Indonesia (Republic of), Series FR71, 9.00% 3/15/2029   | 26,010,000                | 1,638          |
| Indonesia (Republic of), Series FR82, 7.00% 9/15/2030   | 2,930,000                 | 174            |
| Indonesia (Republic of), Series FR100, 6.625% 2/15/2034   | 29,412,000                | 1,705          |
| Indonesia (Republic of), Series FR68, 8.375% 3/15/2034  | 6,937,000                 | 446            |
| Indonesia (Republic of), Series 103, 6.75% 7/15/2035  | 32,954,000                | 1,929          |
|   |                           | <u>5,983</u>   |
| <b>Polish zloty 0.27%</b>   |                           |                |
| Poland (Republic of), Series 1029, 2.75% 10/25/2029   | PLN4,900                  | 1,227          |
| Poland (Republic of), Series 1033, 6.00% 10/25/2033   | 9,280                     | 2,556          |
|   |                           | <u>3,783</u>   |
| <b>New Zealand dollars 0.24%</b>  |                           |                |
| New Zealand 4.25% 5/15/2036   | NZD3,397                  | 1,877          |
| New Zealand 3.25% 9/20/2050 <sup>(c)</sup>  | 2,577                     | 1,542          |
|   |                           | <u>3,419</u>   |
| <b>Norwegian kroner 0.22%</b>   |                           |                |
| Norway (Kingdom of) 4.125% 6/3/2036   | NOK31,295                 | 3,174          |
| <b>Chilean pesos 0.21%</b>  |                           |                |
| Chile (Republic of) 5.00% 10/1/2028   | CLP955,000                | 1,026          |
| Chile (Republic of) 6.00% 4/1/2033  | 1,720,000                 | 1,911          |
|   |                           | <u>2,937</u>   |
| <b>Turkish lira 0.12%</b>   |                           |                |
| Turkey (Republic of), Series 2Y, 36.00% 8/12/2026   | TRY70,000                 | 1,549          |
| Turkey (Republic of), Series 10Y, 17.80% 7/13/2033  | 12,175                    | 168            |
|   |                           | <u>1,717</u>   |
| <b>Philippine pesos 0.08%</b>   |                           |                |
| Asian Development Bank 5.25% 4/29/2035  | PHP45,900                 | 707            |
| Philippines (Republic of) 6.75% 9/15/2032   | 27,600                    | 452            |
|   |                           | <u>1,159</u>   |
| <b>U.S. dollars 47.99%</b>  |                           |                |
| 1261229 B.C., Ltd. 10.00% 4/15/2032 <sup>(e)</sup>  | USD200                    | 205            |
| 522 Funding CLO, Ltd., Series 2019-5A, Class AR2, (3-month USD CME Term SOFR + 1.02%) 4.68%<br>4/15/2035 <sup>(d)(e)(f)</sup> | 1,182                     | 1,181          |
| AAR Escrow Issuer, LLC 6.75% 3/15/2029 <sup>(e)</sup>   | 27                        | 28             |
| AbbVie, Inc. 5.05% 3/15/2034  | 2,790                     | 2,833          |
| AbbVie, Inc. 5.35% 3/15/2044  | 75                        | 73             |
| AbbVie, Inc. 5.50% 3/15/2064  | 150                       | 143            |
| Accendra Health, Inc. 6.625% 4/1/2030 <sup>(e)</sup>  | 40                        | 19             |
| ACHV ABS Trust, Series 2024-3AL, Class C, 5.68% 12/26/2031 <sup>(d)(e)</sup>  | 46                        | 47             |
| ADT Security Corp. 5.875% 10/15/2033 <sup>(e)</sup>   | 65                        | 63             |
| Advance Auto Parts, Inc. 5.95% 3/9/2028   | 45                        | 46             |

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

## U.S. dollars (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Advanced Drainage Systems, Inc. 5.375% 3/1/2034 <sup>(e)</sup>  | USD20                     | \$ 20          |
| AerCap Ireland Capital DAC 2.45% 10/29/2026   | 2,102                     | 2,079          |
| Aero Capital Solutions, Inc., Term Loan, (1-month USD CME Term SOFR + 3.00%) 7.61% 11/17/2029 <sup>(e)(f)(g)(h)</sup>         | 400                       | 400            |
| Aeropuerto Internacional de Tocumen SA 5.125% 8/11/2061 <sup>(e)</sup>  | 660                       | 529            |
| AIB Group PLC 6.608% 9/13/2029 (USD-SOFR + 2.33% on 9/13/2028) <sup>(a)(e)</sup>  | 1,147                     | 1,201          |
| AIB Group PLC 5.871% 3/28/2035 (USD-SOFR + 1.91% on 3/28/2034) <sup>(a)(e)</sup>  | 2,985                     | 3,086          |
| Albertsons Cos., Inc. 3.50% 3/15/2029 <sup>(e)</sup>  | 140                       | 134            |
| Albertsons Cos., Inc. 5.75% 3/31/2034 <sup>(e)</sup>  | 60                        | 59             |
| Albion Financing 1 SARL 7.00% 5/21/2030 <sup>(e)</sup>  | 200                       | 205            |
| Alera Group Intermediate Holdings, Inc., Term Loan, (3-month USD CME Term SOFR + 5.50%) 9.176%<br>5/30/2033 <sup>(f)(h)</sup> | 65                        | 63             |
| Alfa Transmisora De Energia SA 4.55% 9/27/2051  | 1,290                     | 982            |
| Allegro CLO, Ltd., Series 2019-1, Class ARR, (3-month USD CME Term SOFR + 1.13%) 4.798% 4/20/2032 <sup>(d)(e)(f)</sup>        | 217                       | 217            |
| Alliance Resource Operating Partners, LP 8.625% 6/15/2029 <sup>(e)</sup>  | 50                        | 52             |
| Alliant Holdings Intermediate, LLC 6.75% 10/15/2027 <sup>(e)</sup>  | 145                       | 145            |
| Alliant Holdings Intermediate, LLC 5.875% 11/1/2029 <sup>(e)</sup>  | 120                       | 116            |
| Alliant Holdings Intermediate, LLC 7.00% 1/15/2031 <sup>(e)</sup>   | 180                       | 182            |
| Alliant Holdings Intermediate, LLC 6.50% 10/1/2031 <sup>(e)</sup>   | 65                        | 64             |
| Alliant Holdings Intermediate, LLC 7.375% 10/1/2032 <sup>(e)</sup>  | 70                        | 69             |
| Allied Universal Holdco, LLC 6.00% 6/1/2029 <sup>(e)</sup>  | 300                       | 290            |
| Allwyn Entertainment Financing (UK) PLC 7.875% 4/30/2029 <sup>(e)</sup>   | 200                       | 205            |
| Amazon.com, Inc. 1.50% 6/3/2030   | 2,040                     | 1,823          |
| Amazon.com, Inc. 5.45% 11/20/2055   | 578                       | 553            |
| Amentum Holdings, Inc. 7.25% 8/1/2032 <sup>(e)</sup>  | 98                        | 102            |
| American Express Co. 5.532% 4/25/2030 (USD-SOFR + 1.09% on 4/25/2029) <sup>(a)</sup>  | 1,030                     | 1,061          |
| Amgen, Inc. 2.20% 2/21/2027   | 445                       | 437            |
| Amgen, Inc. 5.25% 3/2/2030  | 981                       | 1,008          |
| Amgen, Inc. 5.25% 3/2/2033  | 2,687                     | 2,758          |
| Amgen, Inc. 4.85% 2/19/2036   | 903                       | 888            |
| Amgen, Inc. 5.65% 3/2/2053  | 1,284                     | 1,244          |
| AmWINS Group, Inc. 4.875% 6/30/2029 <sup>(e)</sup>  | 110                       | 105            |
| Anywhere Real Estate Group, LLC 5.75% 1/15/2029 <sup>(e)</sup>  | 110                       | 106            |
| Anywhere Real Estate Group, LLC 5.25% 4/15/2030 <sup>(e)</sup>  | 115                       | 109            |
| AP Core Holdings II, LLC, Term Loan B2, (3-month USD CME Term SOFR + 5.50%) 9.428% 9/1/2027 <sup>(f)(h)</sup>                 | 95                        | 93             |
| Apollo Aviation Securitization Equity Trust, Series 2025-3A, Class A, 5.243% 2/16/2050 <sup>(d)(e)</sup>                      | 3,488                     | 3,447          |
| Apollo Aviation Securitization Equity Trust, Series 2025-2A, Class A, 5.522% 2/16/2050 <sup>(d)(e)</sup>                      | 941                       | 940            |
| Apollo Aviation Securitization Equity Trust, Series 2025-1A, Class A, 5.943% 2/16/2050 <sup>(d)(e)</sup>                      | 527                       | 531            |
| Apple Bidco, LLC, Term Loan, (3-month USD CME Term SOFR + 2.50%) 6.168% 9/23/2031 <sup>(f)(h)</sup>                           | 144                       | 144            |
| Aretec Group, Inc. 7.50% 4/1/2029 <sup>(e)</sup>  | 245                       | 243            |
| Aretec Group, Inc. 10.00% 8/15/2030 <sup>(e)</sup>  | 45                        | 48             |
| Asbury Automotive Group, Inc. 4.625% 11/15/2029 <sup>(e)</sup>  | 110                       | 106            |
| Ascent Resources Utica Holdings, LLC 5.875% 6/30/2029 <sup>(e)</sup>  | 55                        | 55             |
| Ascent Resources Utica Holdings, LLC 6.625% 10/15/2032 <sup>(e)</sup>   | 25                        | 25             |
| Ascent Resources Utica Holdings, LLC 6.625% 7/15/2033 <sup>(e)</sup>  | 15                        | 15             |
| Asurion, LLC 8.375% 2/1/2034 <sup>(e)</sup>   | 55                        | 53             |
| AT&T, Inc. 5.125% 4/30/2036   | 1,040                     | 1,028          |
| AT&T, Inc. 3.50% 9/15/2053  | 2,070                     | 1,358          |
| ATI, Inc. 7.25% 8/15/2030   | 60                        | 62             |
| Avantor Funding, Inc. 3.875% 11/1/2029 <sup>(e)</sup>   | 122                       | 115            |
| Avient Corp. 6.25% 11/1/2031 <sup>(e)</sup>   | 25                        | 25             |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5.20% 10/20/2027 <sup>(d)(e)</sup>                       | 1,817                     | 1,823          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>(d)(e)</sup>                       | 996                       | 1,028          |
| Azule Energy Finance PLC 8.25% 1/22/2031  | 860                       | 869            |
| B&G Foods, Inc. 5.25% 9/15/2027   | 210                       | 203            |
| B&G Foods, Inc. 8.00% 9/15/2028 <sup>(e)</sup>  | 25                        | 25             |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| BAE Systems PLC 5.30% 3/26/2034 <sup>(e)</sup>   | USD865                    | \$ 886         |
| Baldwin Insurance Group Holdings, LLC 7.125% 5/15/2031 <sup>(e)</sup>  | 20                        | 20             |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class AS, 7.274% 12/15/2056 <sup>(d)(f)</sup>                              | 219                       | 231            |
| Bank Gospodarstwa Krajowego 5.75% 7/9/2034 <sup>(e)</sup>  | 950                       | 982            |
| Bank Gospodarstwa Krajowego 6.25% 7/9/2054 <sup>(e)</sup>  | 425                       | 421            |
| Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>(a)</sup>  | 4,040                     | 3,568          |
| Bank of America Corp. 5.045% 2/6/2037 (USD-SOFR + 1.13% on 2/6/2036) <sup>(a)</sup>  | 1,535                     | 1,515          |
| BAT Capital Corp. 3.215% 9/6/2026  | 955                       | 950            |
| BAT Capital Corp. 4.625% 3/22/2033   | 188                       | 184            |
| BAT Capital Corp. 5.625% 8/15/2035   | 5,501                     | 5,660          |
| Bath & Body Works, Inc. 6.625% 10/1/2030 <sup>(e)</sup>  | 120                       | 121            |
| Bath & Body Works, Inc. 6.875% 11/1/2035   | 75                        | 74             |
| BBVA Bancomer SA 5.125% 1/18/2033 (5-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 1/17/2028) <sup>(a)</sup> | 730                       | 710            |
| BBVA Bancomer SA 8.45% 6/29/2038 (5-year UST Yield Curve Rate T Note Constant Maturity + 4.661% on 6/29/2033) <sup>(a)</sup> | 2,326                     | 2,503          |
| Becton, Dickinson and Co. 4.298% 8/22/2032   | 320                       | 310            |
| BIP-V Chinook Holdco, LLC 5.50% 6/15/2031 <sup>(e)</sup>   | 400                       | 390            |
| Block, Inc. 6.50% 5/15/2032  | 240                       | 242            |
| BMO Mortgage Trust, Series 2024-5C8, Class AS, 5.94% 12/15/2057 <sup>(d)(f)</sup>  | 1,070                     | 1,102          |
| BMW US Capital, LLC 4.15% 4/9/2030 <sup>(e)</sup>  | 900                       | 880            |
| BNP Paribas SA 2.159% 9/15/2029 (USD-SOFR + 1.218% on 9/15/2028) <sup>(a)(e)</sup>   | 700                       | 660            |
| BNP Paribas SA 2.871% 4/19/2032 (USD-SOFR + 1.387% on 4/19/2031) <sup>(a)(e)</sup>   | 1,275                     | 1,157          |
| Boeing Co. (The) 6.259% 5/1/2027   | 45                        | 46             |
| Boeing Co. (The) 5.15% 5/1/2030  | 2,451                     | 2,493          |
| Boeing Co. (The) 3.625% 2/1/2031   | 718                       | 683            |
| Boeing Co. (The) 6.388% 5/1/2031   | 723                       | 771            |
| Boeing Co. (The) 6.528% 5/1/2034   | 457                       | 498            |
| Boeing Co. (The) 5.805% 5/1/2050   | 50                        | 48             |
| Boeing Co. (The) 6.858% 5/1/2054   | 526                       | 579            |
| Borr IHC, Ltd. 10.00% 11/15/2028 <sup>(e)</sup>  | 277                       | 285            |
| Boyd Gaming Corp. 4.75% 6/15/2031 <sup>(e)</sup>   | 45                        | 43             |
| Boyne USA, Inc. 4.75% 5/15/2029 <sup>(e)</sup>   | 107                       | 104            |
| BPCE SA 5.417% 1/13/2037 (USD-SOFR + 1.568% on 1/13/2036) <sup>(a)(e)</sup>  | 2,105                     | 2,053          |
| Braskem Netherlands Finance BV 4.50% 1/31/2030   | 3,424                     | 1,596          |
| Braskem Netherlands Finance BV 8.50% 1/12/2031   | 2,933                     | 1,393          |
| Braskem Netherlands Finance BV 8.50% 1/12/2031 <sup>(e)</sup>  | 525                       | 249            |
| Braskem Netherlands Finance BV 7.25% 2/13/2033   | 793                       | 369            |
| BRAVO Residential Funding Trust, Series 2025-NQM5, Class A1, 5.496% 2/25/2065 (6.496% on 5/1/2027) <sup>(a)(d)(e)</sup>      | 1,190                     | 1,195          |
| Bristol-Myers Squibb Co. 5.20% 2/22/2034   | 1,925                     | 1,974          |
| Bristol-Myers Squibb Co. 5.55% 2/22/2054   | 2,200                     | 2,120          |
| Broadcom, Inc. 4.00% 4/15/2029 <sup>(e)</sup>  | 250                       | 248            |
| Broadcom, Inc. 3.469% 4/15/2034  | 746                       | 672            |
| Broadcom, Inc. 3.137% 11/15/2035 <sup>(e)</sup>  | 185                       | 157            |
| Brown & Brown, Inc. 5.25% 6/23/2032  | 100                       | 100            |
| Brown & Brown, Inc. 6.25% 6/23/2055  | 70                        | 70             |
| Burlington Northern Santa Fe, LLC 5.50% 3/15/2055  | 232                       | 224            |
| BWX Technologies, Inc. 4.125% 4/15/2029 <sup>(e)</sup>   | 175                       | 168            |
| BX Trust, Series 2025-BIO3, Class A, 6.138% 2/10/2042 <sup>(d)(e)</sup>  | 1,724                     | 1,747          |
| BX Trust, Series 2025-ARIA, Class A, 5.12% 12/13/2042 <sup>(d)(e)(f)</sup>   | 3,685                     | 3,708          |
| BX Trust, Series 2025-VOLT, Class A, (1-month USD CME Term SOFR + 1.70%) 5.373% 12/15/2044 <sup>(d)(e)(f)</sup>              | 3,368                     | 3,364          |
| Caesars Entertainment, Inc. 7.00% 2/15/2030 <sup>(e)</sup>   | 64                        | 65             |
| Caesars Entertainment, Inc. 6.50% 2/15/2032 <sup>(e)</sup>   | 45                        | 45             |
| CaixaBank SA 5.673% 3/15/2030 (USD-SOFR + 1.78% on 3/15/2029) <sup>(a)(e)</sup>  | 1,633                     | 1,678          |
| Canadian Pacific Railway Co. 3.00% 12/2/2041   | 349                       | 257            |

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

## U.S. dollars (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Canadian Pacific Railway Co. 3.10% 12/2/2051   | USD1,085                  | \$ 711         |
| CAN-PACK SA 3.875% 11/15/2029 <sup>(e)</sup>   | 90                        | 85             |
| Cascade Funding Mortgage Trust, Series 2024-NR1, Class A1, 6.405% 11/25/2029 (9.405% on 11/25/2027) <sup>(a)(d)(e)</sup> | 155                       | 155            |
| Cascade Funding Mortgage Trust, Series 2024-HB15, Class M1, 4.00% 8/25/2034 <sup>(d)(e)(f)</sup>                         | 614                       | 603            |
| Cascade Funding Mortgage Trust, Series 2024-HB15, Class A, 4.00% 8/25/2034 <sup>(d)(e)(f)</sup>                          | 82                        | 82             |
| Castlelake Aircraft Securitization Trust, Series 2025-1A, Class A, 5.783% 2/15/2050 <sup>(d)(e)</sup>                    | 777                       | 784            |
| Caturus Energy, LLC 8.50% 2/15/2030 <sup>(e)</sup>   | 15                        | 16             |
| CCO Holdings, LLC 5.125% 5/1/2027 <sup>(e)</sup>   | 38                        | 38             |
| CCO Holdings, LLC 4.75% 3/1/2030 <sup>(e)</sup>  | 135                       | 128            |
| CCO Holdings, LLC 4.50% 8/15/2030 <sup>(e)</sup>   | 240                       | 224            |
| CCO Holdings, LLC 4.25% 2/1/2031 <sup>(e)</sup>  | 155                       | 141            |
| CCO Holdings, LLC 4.50% 6/1/2033 <sup>(e)</sup>  | 147                       | 128            |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(e)</sup>   | 55                        | 47             |
| Centene Corp. 2.45% 7/15/2028  | 40                        | 37             |
| Centene Corp. 4.625% 12/15/2029  | 35                        | 33             |
| Centene Corp. 2.50% 3/1/2031   | 65                        | 55             |
| Central Garden & Pet Co. 4.125% 10/15/2030   | 74                        | 70             |
| Central Garden & Pet Co. 4.125% 4/30/2031 <sup>(e)</sup>   | 110                       | 103            |
| Charter Communications Operating, LLC 3.75% 2/15/2028  | 2,650                     | 2,605          |
| Charter Communications Operating, LLC 6.55% 6/1/2034   | 216                       | 224            |
| Charter Communications Operating, LLC 5.85% 12/1/2035  | 2,294                     | 2,258          |
| Charter Communications Operating, LLC 4.80% 3/1/2050   | 699                       | 517            |
| Charter Communications Operating, LLC 3.70% 4/1/2051   | 188                       | 116            |
| Charter Communications Operating, LLC 3.90% 6/1/2052   | 458                       | 292            |
| Charter Communications Operating, LLC 5.25% 4/1/2053   | 402                       | 316            |
| Charter Communications Operating, LLC 6.70% 12/1/2055  | 3,899                     | 3,729          |
| Cheniere Energy Partners, LP 3.25% 1/31/2032   | 26                        | 24             |
| Chile (Republic of) 4.35% 4/13/2031  | 400                       | 393            |
| China Oil and Gas Group, Ltd. 4.70% 6/30/2026  | 1,130                     | 1,127          |
| Chubb INA Holdings, LLC 3.35% 5/3/2026   | 195                       | 195            |
| Chubb INA Holdings, LLC 4.35% 11/3/2045  | 425                       | 358            |
| Cipher Compute, LLC 7.125% 11/15/2030 <sup>(e)</sup>   | 35                        | 36             |
| Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.36% 7/10/2028 <sup>(d)(e)(f)</sup>                     | 805                       | 830            |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(d)(e)(f)</sup>                   | 1,240                     | 1,265          |
| Citizens Financial Group, Inc. 5.718% 7/23/2032 (USD-SOFR + 1.91% on 7/23/2031) <sup>(a)</sup>                           | 421                       | 433            |
| Clarivate Science Holdings Corp. 3.875% 7/1/2028 <sup>(e)</sup>  | 45                        | 43             |
| Clarivate Science Holdings Corp. 4.875% 7/1/2029 <sup>(e)</sup>  | 5                         | 4              |
| Cleveland-Cliffs, Inc. 6.875% 11/1/2029 <sup>(e)</sup>   | 100                       | 100            |
| Cleveland-Cliffs, Inc. 4.875% 3/1/2031 <sup>(e)</sup>  | 75                        | 67             |
| Cloud Software Group, Inc. 6.50% 3/31/2029 <sup>(e)</sup>  | 160                       | 156            |
| Cloud Software Group, Inc. 9.00% 9/30/2029 <sup>(e)</sup>  | 125                       | 121            |
| CMS Energy Corp. 3.00% 5/15/2026   | 1,200                     | 1,198          |
| CNX Resources Corp. 7.25% 3/1/2032 <sup>(e)</sup>  | 110                       | 113            |
| Coca-Cola Co. 4.65% 8/14/2034  | 336                       | 338            |
| Coinbase Global, Inc. 3.375% 10/1/2028 <sup>(e)</sup>  | 55                        | 52             |
| Coinbase Global, Inc. 3.625% 10/1/2031 <sup>(e)</sup>  | 85                        | 72             |
| Colombia (Republic of) 3.875% 4/25/2027  | 350                       | 348            |
| Colombia (Republic of) 7.375% 4/25/2030  | 1,218                     | 1,266          |
| Colombia (Republic of) 3.125% 4/15/2031  | 3,000                     | 2,565          |
| Colombia (Republic of) 8.00% 11/14/2035  | 347                       | 364            |
| Comcast Corp. 4.80% 5/15/2033  | 4,100                     | 4,080          |
| Compass Group Diversified Holdings, LLC 5.25% 4/15/2029 <sup>(e)</sup>   | 198                       | 184            |
| Compass Group Diversified Holdings, LLC 5.00% 1/15/2032 <sup>(e)</sup>   | 67                        | 58             |
| Comstock Resources, Inc. 5.875% 1/15/2030 <sup>(e)</sup>   | 65                        | 63             |

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

| U.S. dollars (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Connect Finco SARL 9.00% 9/15/2029 <sup>(e)</sup>   | USD200                    | \$ 210         |
| Connecticut Avenue Securities Trust, Series 2023-R04, Class 1M1, (30-day Average USD-SOFR + 2.30%) 5.962%<br>5/25/2043 <sup>(d)(e)(f)</sup> | 961                       | 979            |
| Connecticut Avenue Securities Trust, Series 2023-R04, Class 1M2, (30-day Average USD-SOFR + 3.55%) 7.212%<br>5/25/2043 <sup>(d)(e)(f)</sup> | 804                       | 837            |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1, (30-day Average USD-SOFR + 1.90%) 5.562%<br>6/25/2043 <sup>(d)(e)(f)</sup> | 438                       | 440            |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M2, (30-day Average USD-SOFR + 3.10%) 6.762%<br>6/25/2043 <sup>(d)(e)(f)</sup> | 305                       | 317            |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M1, (30-day Average USD-SOFR + 1.70%) 5.362%<br>7/25/2043 <sup>(d)(e)(f)</sup> | 269                       | 269            |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M2, (30-day Average USD-SOFR + 1.80%) 5.462%<br>1/25/2044 <sup>(d)(e)(f)</sup> | 206                       | 208            |
| Connecticut Avenue Securities Trust, Series 2024-R04, Class 1M2, (30-day Average USD-SOFR + 1.65%) 5.312%<br>5/25/2044 <sup>(d)(e)(f)</sup> | 1,148                     | 1,148          |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1A1, (30-day Average USD-SOFR + 1.00%) 4.662%<br>2/25/2045 <sup>(d)(e)(f)</sup> | 238                       | 238            |
| Connecticut Avenue Securities Trust, Series 2025-R02, Class 1M1, (30-day Average USD-SOFR + 1.15%) 4.812%<br>2/25/2045 <sup>(d)(e)(f)</sup> | 338                       | 337            |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1A1, (30-day Average USD-SOFR + 0.95%) 4.612%<br>2/25/2046 <sup>(d)(e)(f)</sup> | 4,366                     | 4,391          |
| Connecticut Avenue Securities Trust, Series 2026-R02, Class 1M1, (30-day Average USD-SOFR + 1.05%) 4.712%<br>2/25/2046 <sup>(d)(e)(f)</sup> | 3,433                     | 3,443          |
| Constellation Oil Services Holding SA 9.375% 11/7/2029 <sup>(e)</sup>   | 200                       | 208            |
| COPT Defense Properties, LP 2.75% 4/15/2031   | 1,212                     | 1,098          |
| Corebridge Financial, Inc. 3.90% 4/5/2032   | 748                       | 702            |
| CoreLogic, Inc. 4.50% 5/1/2028 <sup>(e)</sup>   | 384                       | 361            |
| CoreLogic, Inc., Term Loan, (3-month USD CME Term SOFR + 6.614%) 10.282% 6/4/2029 <sup>(f)(h)</sup>   | 65                        | 61             |
| Coty, Inc. 4.75% 1/15/2029 <sup>(e)</sup>   | 65                        | 63             |
| Coty, Inc. 5.60% 1/15/2031 <sup>(e)</sup>   | 355                       | 344            |
| Cougar JV Subsidiary, LLC 8.00% 5/15/2032 <sup>(e)</sup>  | 65                        | 67             |
| CRC Insurance Group, LLC, Term Loan, (3-month USD CME Term SOFR + 4.75%) 8.45% 5/6/2032 <sup>(f)(h)</sup>                                   | 124                       | 123            |
| Crescent Energy Finance, LLC 7.625% 4/1/2032 <sup>(e)</sup>   | 165                       | 168            |
| Crown Castle, Inc. 2.50% 7/15/2031  | 767                       | 676            |
| CSN Inova Ventures 6.75% 1/28/2028 <sup>(b)</sup>   | 5,878                     | 4,320          |
| CSX Corp. 3.80% 4/15/2050   | 75                        | 56             |
| Darling Ingredients, Inc. 6.00% 6/15/2030 <sup>(e)</sup>  | 10                        | 10             |
| DaVita, Inc. 6.75% 7/15/2033 <sup>(e)</sup>   | 115                       | 117            |
| Deutsche Bank AG 2.311% 11/16/2027 (USD-SOFR + 1.219% on 11/16/2026) <sup>(a)</sup>   | 1,160                     | 1,144          |
| Deutsche Telekom International Finance BV 9.25% 6/1/2032  | 930                       | 1,141          |
| Diamond Sports Net, LLC, Term Loan, 12.00% Cash 1/2/2028 <sup>(h)(i)</sup>  | 9                         | 2              |
| Diebold Nixdorf, Inc. 7.75% 3/31/2030 <sup>(e)</sup>  | 125                       | 130            |
| DIRECTV Financing, LLC 5.875% 8/15/2027 <sup>(e)</sup>  | 21                        | 21             |
| DIRECTV Financing, LLC 8.875% 2/1/2030 <sup>(e)</sup>   | 60                        | 60             |
| DISH Network Corp. 11.75% 11/15/2027 <sup>(e)</sup>   | 296                       | 305            |
| Duke Energy Florida, LLC 4.85% 12/1/2035  | 175                       | 172            |
| Durst Commercial Mortgage Trust, Series 2025-151, Class A, 5.317% 8/10/2042 <sup>(d)(e)(f)</sup>  | 1,597                     | 1,613          |
| EchoStar Corp. 10.75% 11/30/2029  | 105                       | 113            |
| Edison International 5.25% 11/15/2028   | 1,862                     | 1,877          |
| Edison International 5.45% 6/15/2029  | 75                        | 76             |
| Edison International 6.95% 11/15/2029   | 350                       | 369            |
| Edison International 5.25% 3/15/2032  | 705                       | 698            |
| Egypt (Arab Republic of) 9.45% 2/4/2033 <sup>(e)</sup>  | 460                       | 484            |
| Electricite de France SA 5.65% 4/22/2029 <sup>(e)</sup>   | 800                       | 826            |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| Electricite de France SA 9.125% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>(a)</sup>    | USD435                    | \$ 504           |
| Electricite de France SA 9.125% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>(a)(e)</sup> | 300                       | 347              |
| Element Solutions, Inc. 3.875% 9/1/2028 <sup>(e)</sup>   | 105                       | 102              |
| Ellucian Holdings, Inc. 6.50% 12/1/2029 <sup>(e)</sup>   | 25                        | 24               |
| Ellucian Holdings, Inc., Term Loan, (3-month USD CME Term SOFR + 4.75%) 8.418% 11/22/2032 <sup>(f)(h)</sup>  | 25                        | 24               |
| Endo Finance Holdings, Inc., Term Loan B, (3-month USD CME Term SOFR + 3.75%) 7.418% 4/23/2031 <sup>(f)(h)</sup>   | 84                        | 83               |
| Endo Finance Holdings, LP 8.50% 4/15/2031 <sup>(e)</sup>   | 190                       | 199              |
| Enel Finance International NV 1.625% 7/12/2026 <sup>(e)</sup>  | 1,248                     | 1,239            |
| Enel Finance International NV 2.125% 7/12/2028 <sup>(e)</sup>  | 1,227                     | 1,165            |
| Enel Finance International NV 4.125% 9/30/2028 <sup>(e)</sup>  | 2,125                     | 2,108            |
| Enfragen Energia Sur SA 5.375% 12/30/2030  | 3,329                     | 3,035            |
| Enterprise Products Operating, LLC 4.95% 2/15/2035   | 168                       | 168              |
| Enviri Corp. 5.75% 7/31/2027 <sup>(e)</sup>  | 145                       | 145              |
| EQT Corp. 7.50% 6/1/2030   | 45                        | 49               |
| EquipmentShare.com, Inc. 9.00% 5/15/2028 <sup>(e)</sup>  | 90                        | 93               |
| EquipmentShare.com, Inc. 8.625% 5/15/2032 <sup>(e)</sup>   | 15                        | 16               |
| ESAB Corp. 5.625% 4/1/2031 <sup>(e)</sup>  | 45                        | 45               |
| Evergreen Credit Card Trust, Series 2025-CRT5, Class B, 5.24% 5/15/2029 <sup>(d)(e)</sup>  | 148                       | 149              |
| Expand Energy Corp. 4.875% 4/15/2022 <sup>(j)</sup>  | 915                       | — <sup>(k)</sup> |
| Expand Energy Corp. 6.75% 4/15/2029 <sup>(e)</sup>   | 30                        | 30               |
| Expand Energy Corp. 5.375% 3/15/2030   | 55                        | 55               |
| Expand Energy Corp. 4.75% 2/1/2032   | 15                        | 15               |
| Export-Import Bank of Thailand 5.354% 5/16/2029  | 1,420                     | 1,454            |
| Fair Isaac Corp. 4.00% 6/15/2028 <sup>(e)</sup>  | 15                        | 15               |
| Fair Isaac Corp. 6.00% 5/15/2033 <sup>(e)</sup>  | 125                       | 123              |
| Fannie Mae Pool #MA5696 7.00% 3/1/2045 <sup>(d)</sup>  | 43                        | 46               |
| Fannie Mae Pool #BP5576 2.50% 6/1/2050 <sup>(d)</sup>  | 6                         | 5                |
| Fannie Mae Pool #FP0015 2.50% 9/1/2050 <sup>(d)</sup>  | 1                         | 1                |
| Fannie Mae Pool #FS9792 4.50% 12/1/2050 <sup>(d)</sup>   | 113                       | 111              |
| Fannie Mae Pool #FM9672 2.50% 12/1/2051 <sup>(d)</sup>   | 236                       | 199              |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>(d)</sup>  | 81                        | 82               |
| Fannie Mae Pool #FS4191 5.50% 3/1/2053 <sup>(d)</sup>  | 164                       | 167              |
| Fannie Mae Pool #CB5912 6.00% 3/1/2053 <sup>(d)</sup>  | 370                       | 380              |
| Fannie Mae Pool #BY0943 4.00% 4/1/2053 <sup>(d)</sup>  | 18                        | 17               |
| Fannie Mae Pool #FS4840 5.50% 5/1/2053 <sup>(d)</sup>  | 471                       | 475              |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(d)</sup>  | 14                        | 14               |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>(d)</sup>  | 51                        | 51               |
| Fannie Mae Pool #BW9648 3.50% 7/1/2053 <sup>(d)</sup>  | 27                        | 25               |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(d)</sup>  | 192                       | 194              |
| Fannie Mae Pool #CB7104 5.50% 9/1/2053 <sup>(d)</sup>  | 1,385                     | 1,407            |
| Fannie Mae Pool #MA5165 5.50% 10/1/2053 <sup>(d)</sup>   | 721                       | 727              |
| Fannie Mae Pool #MA5166 6.00% 10/1/2053 <sup>(d)</sup>   | 1,439                     | 1,472            |
| Fannie Mae Pool #FS6838 5.50% 11/1/2053 <sup>(d)</sup>   | 382                       | 385              |
| Fannie Mae Pool #MA5191 6.00% 11/1/2053 <sup>(d)</sup>   | 1,751                     | 1,794            |
| Fannie Mae Pool #DA4667 6.50% 1/1/2054 <sup>(d)</sup>  | 469                       | 485              |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>(d)</sup>  | 545                       | 548              |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>(d)</sup>  | 193                       | 195              |
| Fannie Mae Pool #MA5274 7.00% 2/1/2054 <sup>(d)</sup>  | 1,083                     | 1,138            |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>(d)</sup>  | 392                       | 395              |
| Fannie Mae Pool #MA5295 6.00% 3/1/2054 <sup>(d)</sup>  | 215                       | 219              |
| Fannie Mae Pool #MA5401 3.50% 4/1/2054 <sup>(d)</sup>  | 149                       | 136              |
| Fannie Mae Pool #BU4479 5.50% 4/1/2054 <sup>(d)</sup>  | 307                       | 309              |
| Fannie Mae Pool #DB2495 6.00% 5/1/2054 <sup>(d)</sup>  | 197                       | 202              |

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

| U.S. dollars (continued)                               | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS8131 5.50% 6/1/2054 <sup>(d)</sup>  | USD1,542                  | \$1,570        |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(d)</sup>  | 650                       | 673            |
| Fannie Mae Pool #CB8755 6.00% 6/1/2054 <sup>(d)</sup>  | 568                       | 583            |
| Fannie Mae Pool #DB6878 6.00% 6/1/2054 <sup>(d)</sup>  | 338                       | 345            |
| Fannie Mae Pool #FS8223 6.00% 6/1/2054 <sup>(d)</sup>  | 200                       | 204            |
| Fannie Mae Pool #FS8219 6.00% 6/1/2054 <sup>(d)</sup>  | 174                       | 178            |
| Fannie Mae Pool #MA5389 6.00% 6/1/2054 <sup>(d)</sup>  | 20                        | 21             |
| Fannie Mae Pool #CB8842 5.50% 7/1/2054 <sup>(d)</sup>  | 3,759                     | 3,804          |
| Fannie Mae Pool #BU4699 5.50% 7/1/2054 <sup>(d)</sup>  | 913                       | 924            |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(d)</sup>  | 659                       | 676            |
| Fannie Mae Pool #BU4707 6.00% 7/1/2054 <sup>(d)</sup>  | 477                       | 487            |
| Fannie Mae Pool #DB5214 6.00% 7/1/2054 <sup>(d)</sup>  | 456                       | 465            |
| Fannie Mae Pool #FS8318 6.00% 7/1/2054 <sup>(d)</sup>  | 363                       | 375            |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(d)</sup>  | 201                       | 205            |
| Fannie Mae Pool #CB8858 6.00% 7/1/2054 <sup>(d)</sup>  | 187                       | 192            |
| Fannie Mae Pool #DB7039 6.00% 7/1/2054 <sup>(d)</sup>  | 143                       | 147            |
| Fannie Mae Pool #FS8591 6.00% 7/1/2054 <sup>(d)</sup>  | 4                         | 4              |
| Fannie Mae Pool #FS8786 6.50% 7/1/2054 <sup>(d)</sup>  | 12                        | 13             |
| Fannie Mae Pool #DB7783 5.50% 8/1/2054 <sup>(d)</sup>  | 365                       | 368            |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(d)</sup>  | 442                       | 455            |
| Fannie Mae Pool #DB7792 6.00% 8/1/2054 <sup>(d)</sup>  | 274                       | 280            |
| Fannie Mae Pool #FS8758 6.00% 8/1/2054 <sup>(d)</sup>  | 266                       | 272            |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(d)</sup>  | 197                       | 202            |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(d)</sup>  | 182                       | 187            |
| Fannie Mae Pool #DC0299 6.00% 8/1/2054 <sup>(d)</sup>  | 177                       | 181            |
| Fannie Mae Pool #DB7692 6.00% 8/1/2054 <sup>(d)</sup>  | 160                       | 164            |
| Fannie Mae Pool #BU4968 6.00% 8/1/2054 <sup>(d)</sup>  | 102                       | 104            |
| Fannie Mae Pool #DB7687 6.00% 8/1/2054 <sup>(d)</sup>  | 75                        | 77             |
| Fannie Mae Pool #DB7690 6.00% 8/1/2054 <sup>(d)</sup>  | 69                        | 71             |
| Fannie Mae Pool #DC0296 6.00% 8/1/2054 <sup>(d)</sup>  | 56                        | 58             |
| Fannie Mae Pool #FS8795 6.00% 8/1/2054 <sup>(d)</sup>  | 31                        | 32             |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(d)</sup>  | 50                        | 51             |
| Fannie Mae Pool #DC0503 6.00% 9/1/2054 <sup>(d)</sup>  | 647                       | 660            |
| Fannie Mae Pool #FS8866 6.00% 9/1/2054 <sup>(d)</sup>  | 398                       | 409            |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(d)</sup>  | 151                       | 156            |
| Fannie Mae Pool #DC3877 6.00% 10/1/2054 <sup>(d)</sup> | 644                       | 657            |
| Fannie Mae Pool #MA5530 5.00% 11/1/2054 <sup>(d)</sup> | 1,686                     | 1,665          |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(d)</sup> | 108                       | 109            |
| Fannie Mae Pool #MA5552 5.00% 12/1/2054 <sup>(d)</sup> | 45                        | 45             |
| Fannie Mae Pool #MA5586 5.50% 1/1/2055 <sup>(d)</sup>  | 22                        | 22             |
| Fannie Mae Pool #DC9957 6.00% 1/1/2055 <sup>(d)</sup>  | 494                       | 504            |
| Fannie Mae Pool #FP0137 6.50% 1/1/2055 <sup>(d)</sup>  | 90                        | 93             |
| Fannie Mae Pool #MA5647 6.00% 3/1/2055 <sup>(d)</sup>  | 76                        | 77             |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(d)</sup>  | 382                       | 396            |
| Fannie Mae Pool #DD6324 5.00% 4/1/2055 <sup>(d)</sup>  | 349                       | 345            |
| Fannie Mae Pool #MA5699 5.00% 5/1/2055 <sup>(d)</sup>  | 330                       | 326            |
| Fannie Mae Pool #MA5701 6.00% 5/1/2055 <sup>(d)</sup>  | 928                       | 947            |
| Fannie Mae Pool #MA5734 5.00% 6/1/2055 <sup>(d)</sup>  | 1,528                     | 1,508          |
| Fannie Mae Pool #MA5735 5.50% 6/1/2055 <sup>(d)</sup>  | 354                       | 356            |
| Fannie Mae Pool #MA5737 6.50% 6/1/2055 <sup>(d)</sup>  | 311                       | 321            |
| Fannie Mae Pool #DD9889 6.00% 7/1/2055 <sup>(d)</sup>  | 719                       | 733            |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(d)</sup>  | 68                        | 69             |
| Fannie Mae Pool #DE6152 6.50% 8/1/2055 <sup>(d)</sup>  | 135                       | 139            |
| Fannie Mae Pool #DE6383 7.00% 8/1/2055 <sup>(d)</sup>  | 364                       | 383            |
| Fannie Mae Pool #MA5822 5.50% 9/1/2055 <sup>(d)</sup>  | 176                       | 177            |

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

| U.S. dollars (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Fannie Mae Pool #MA5825 7.00% 9/1/2055 <sup>(d)</sup>   | USD2,084                  | \$ 2,193       |
| Fannie Mae Pool #MA5962 7.00% 1/1/2056 <sup>(d)</sup>   | 315                       | 331            |
| Farmer Mac Agricultural Real Estate Trust, Series 2024-2, Class B, 5.591% 8/1/2054 <sup>(d)(e)(f)</sup>                                   | 294                       | 259            |
| Fertitta Entertainment, LLC 6.75% 1/15/2030 <sup>(e)</sup>  | 25                        | 23             |
| Fiesta Purchaser, Inc. 7.875% 3/1/2031 <sup>(e)</sup>   | 150                       | 153            |
| Fiesta Purchaser, Inc. 9.625% 9/15/2032 <sup>(e)</sup>  | 30                        | 31             |
| Fiesta Purchaser, Inc., Term Loan B, (1-month USD CME Term SOFR + 2.75%) 6.418% 2/12/2031 <sup>(f)(h)</sup>                               | 15                        | 14             |
| First Student Bidco, Inc. 4.00% 7/31/2029 <sup>(e)</sup>  | 45                        | 43             |
| FirstEnergy Corp., Series B, 3.90% 7/15/2027  | 1,763                     | 1,749          |
| Flutter Treasury DAC 5.875% 6/4/2031 <sup>(e)</sup>   | 200                       | 198            |
| Fontainebleau Miami Beach Trust, Series 2024-FBLU, Class A, (1-month USD CME Term SOFR + 1.45%) 5.123%<br>12/15/2039 <sup>(d)(e)(f)</sup> | 483                       | 483            |
| Ford Motor Co. 6.10% 8/19/2032  | 30                        | 30             |
| Ford Motor Credit Co., LLC 5.85% 5/17/2027  | 2,175                     | 2,192          |
| Ford Motor Credit Co., LLC 4.95% 5/28/2027  | 300                       | 300            |
| Ford Motor Credit Co., LLC 3.815% 11/2/2027   | 200                       | 196            |
| Ford Motor Credit Co., LLC 7.35% 11/4/2027  | 200                       | 206            |
| Ford Motor Credit Co., LLC 2.90% 2/16/2028  | 200                       | 192            |
| Ford Motor Credit Co., LLC 5.80% 3/8/2029   | 3,000                     | 3,035          |
| Ford Motor Credit Co., LLC 5.73% 9/5/2030   | 9,460                     | 9,454          |
| Ford Motor Credit Co., LLC 4.00% 11/13/2030   | 125                       | 116            |
| Ford Motor Credit Co., LLC 5.753% 4/6/2033  | 200                       | 196            |
| Ford Motor Credit Co., LLC 6.50% 2/7/2035   | 3,100                     | 3,130          |
| Ford Otomotiv Sanayi AS 7.125% 4/25/2029 <sup>(e)</sup>   | 255                       | 257            |
| Freddie Mac Pool #RB5111 2.00% 5/1/2041 <sup>(d)</sup>  | 1,947                     | 1,706          |
| Freddie Mac Pool #Z40273 4.50% 10/1/2048 <sup>(d)</sup>   | 180                       | 177            |
| Freddie Mac Pool #RA6114 2.00% 2/1/2052 <sup>(d)</sup>  | 573                       | 463            |
| Freddie Mac Pool #QE6084 5.00% 7/1/2052 <sup>(d)</sup>  | 840                       | 833            |
| Freddie Mac Pool #SD8327 3.50% 4/1/2053 <sup>(d)</sup>  | 23                        | 21             |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(d)</sup>  | 228                       | 230            |
| Freddie Mac Pool #QG6918 3.50% 7/1/2053 <sup>(d)</sup>  | 90                        | 83             |
| Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>(d)</sup>  | 20                        | 20             |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>(d)</sup>  | 619                       | 625            |
| Freddie Mac Pool #SD3432 6.00% 7/1/2053 <sup>(d)</sup>  | 156                       | 162            |
| Freddie Mac Pool #SD3512 6.00% 8/1/2053 <sup>(d)</sup>  | 50                        | 51             |
| Freddie Mac Pool #SD8363 6.00% 9/1/2053 <sup>(d)</sup>  | 564                       | 578            |
| Freddie Mac Pool #SD4977 5.00% 11/1/2053 <sup>(d)</sup>   | 3,831                     | 3,796          |
| Freddie Mac Pool #RJ0326 6.50% 11/1/2053 <sup>(d)</sup>   | 101                       | 105            |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(d)</sup>  | 168                       | 169            |
| Freddie Mac Pool #SD8402 6.00% 2/1/2054 <sup>(d)</sup>  | 1,333                     | 1,362          |
| Freddie Mac Pool #QI3333 6.00% 4/1/2054 <sup>(d)</sup>  | 87                        | 90             |
| Freddie Mac Pool #SD5692 6.00% 5/1/2054 <sup>(d)</sup>  | 117                       | 121            |
| Freddie Mac Pool #RJ1857 5.50% 6/1/2054 <sup>(d)</sup>  | 11,096                    | 11,216         |
| Freddie Mac Pool #RJ1768 5.50% 6/1/2054 <sup>(d)</sup>  | 750                       | 764            |
| Freddie Mac Pool #RJ1859 6.00% 6/1/2054 <sup>(d)</sup>  | 35                        | 36             |
| Freddie Mac Pool #RJ1963 5.50% 7/1/2054 <sup>(d)</sup>  | 1,001                     | 1,013          |
| Freddie Mac Pool #QI8872 5.50% 7/1/2054 <sup>(d)</sup>  | 475                       | 481            |
| Freddie Mac Pool #SD8447 6.00% 7/1/2054 <sup>(d)</sup>  | 1,116                     | 1,139          |
| Freddie Mac Pool #RJ1964 6.00% 7/1/2054 <sup>(d)</sup>  | 455                       | 473            |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(d)</sup>  | 442                       | 453            |
| Freddie Mac Pool #RJ1975 6.00% 7/1/2054 <sup>(d)</sup>  | 290                       | 298            |
| Freddie Mac Pool #QI8874 6.00% 7/1/2054 <sup>(d)</sup>  | 290                       | 297            |
| Freddie Mac Pool #SD5873 6.00% 7/1/2054 <sup>(d)</sup>  | 175                       | 179            |
| Freddie Mac Pool #SD5896 6.00% 7/1/2054 <sup>(d)</sup>  | 146                       | 150            |
| Freddie Mac Pool #RJ2243 5.50% 8/1/2054 <sup>(d)</sup>  | 3,182                     | 3,216          |

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

| U.S. dollars (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RJ2203 5.50% 8/1/2054 <sup>(d)</sup>  | USD578                    | \$ 584         |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(d)</sup>  | 271                       | 278            |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(d)</sup>  | 21                        | 21             |
| Freddie Mac Pool #RJ2298 5.50% 9/1/2054 <sup>(d)</sup>  | 598                       | 603            |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(d)</sup>  | 951                       | 976            |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(d)</sup>  | 492                       | 505            |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(d)</sup>  | 471                       | 488            |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(d)</sup>  | 470                       | 486            |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(d)</sup>  | 276                       | 282            |
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(d)</sup>   | 380                       | 382            |
| Freddie Mac Pool #SD8470 6.00% 10/1/2054 <sup>(d)</sup>   | 21                        | 21             |
| Freddie Mac Pool #RJ2851 4.50% 11/1/2054 <sup>(d)</sup>   | 401                       | 388            |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(d)</sup>   | 1,011                     | 1,016          |
| Freddie Mac Pool #SD8491 5.00% 12/1/2054 <sup>(d)</sup>   | 490                       | 484            |
| Freddie Mac Pool #QX1414 5.50% 12/1/2054 <sup>(d)</sup>   | 271                       | 272            |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(d)</sup>   | 12                        | 12             |
| Freddie Mac Pool #SD8498 7.00% 12/1/2054 <sup>(d)</sup>   | 965                       | 1,015          |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(d)</sup>  | 18                        | 19             |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(d)</sup>  | 802                       | 843            |
| Freddie Mac Pool #SD8501 7.00% 1/1/2055 <sup>(d)</sup>  | 201                       | 211            |
| Freddie Mac Pool #QX6724 6.00% 2/1/2055 <sup>(d)</sup>  | 53                        | 54             |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(d)</sup>  | 43                        | 44             |
| Freddie Mac Pool #SL1094 5.00% 4/1/2055 <sup>(d)</sup>  | 148                       | 146            |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(d)</sup>  | 457                       | 466            |
| Freddie Mac Pool #QY1579 6.50% 4/1/2055 <sup>(d)</sup>  | 73                        | 75             |
| Freddie Mac Pool #SD8532 5.00% 5/1/2055 <sup>(d)</sup>  | 305                       | 301            |
| Freddie Mac Pool #SD8533 5.50% 5/1/2055 <sup>(d)</sup>  | 193                       | 194            |
| Freddie Mac Pool #SD8534 6.00% 5/1/2055 <sup>(d)</sup>  | 128                       | 130            |
| Freddie Mac Pool #QY4408 7.00% 5/1/2055 <sup>(d)</sup>  | 231                       | 244            |
| Freddie Mac Pool #RQ0012 5.00% 6/1/2055 <sup>(d)</sup>  | 428                       | 422            |
| Freddie Mac Pool #RQ0026 5.00% 7/1/2055 <sup>(d)</sup>  | 166                       | 164            |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(d)</sup>  | 162                       | 163            |
| Freddie Mac Pool #QY7483 6.00% 7/1/2055 <sup>(d)</sup>  | 699                       | 714            |
| Freddie Mac Pool #RQ0043 7.00% 8/1/2055 <sup>(d)</sup>  | 1,000                     | 1,051          |
| Freddie Mac Pool #RQ0052 7.00% 9/1/2055 <sup>(d)</sup>  | 1,589                     | 1,673          |
| Freddie Mac Pool #RJ6300 6.50% 1/1/2056 <sup>(d)</sup>  | 74                        | 77             |
| Freddie Mac, Series K153, Class A2, Multi Family, 3.82% 1/25/2033 <sup>(d)</sup>  | 1,680                     | 1,622          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA3, Class M1B, (30-day Average<br>USD-SOFR + 2.90%) 6.562% 4/25/2042 <sup>(d)(e)(f)</sup> | 441                       | 449            |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2025-DNA1, Class A1, (30-day Average<br>USD-SOFR + 0.95%) 4.612% 1/25/2045 <sup>(d)(e)(f)</sup>  | 184                       | 184            |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2026-DNA1, Class A1, (30-day Average<br>USD-SOFR + 0.85%) 4.512% 2/25/2046 <sup>(d)(e)(f)</sup>  | 2,574                     | 2,570          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2026-DNA1, Class M1, (30-day Average<br>USD-SOFR + 1.00%) 4.662% 2/25/2046 <sup>(d)(e)(f)</sup>  | 1,846                     | 1,841          |
| Frontier Communications Holdings, LLC 5.00% 5/1/2028 <sup>(e)</sup>   | 25                        | 25             |
| Frontier Communications Holdings, LLC 5.875% 11/1/2029  | 65                        | 65             |
| Frontier Communications Holdings, LLC 6.00% 1/15/2030 <sup>(e)</sup>  | 103                       | 104            |
| FXI Holdings, Inc. 16.00% PIK 11/15/2029 (14.00% on 11/15/2028) <sup>(a)(e)(i)</sup>  | 197                       | 104            |
| FXI Holdings, Inc. 11.00% 11/15/2030 <sup>(e)</sup>   | 337                       | 300            |
| Galaxy Pipeline Assets Bidco, Ltd. 2.94% 9/30/2040  | 866                       | 702            |
| Garda World Security Corp. 8.375% 11/15/2032 <sup>(e)</sup>   | 65                        | 65             |
| Gartner, Inc. 3.75% 10/1/2030 <sup>(e)</sup>  | 70                        | 64             |
| GCAT Trust, Series 2024-NQM2, Class A1, 6.085% 6/25/2059 (7.359% on 5/1/2028) <sup>(a)(d)(e)</sup>  | 844                       | 850            |
| Genesis Energy, LP 8.25% 1/15/2029  | 25                        | 26             |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Genesis Energy, LP 8.875% 4/15/2030  | USD38                     | \$ 40          |
| Genesis Energy, LP 7.875% 5/15/2032  | 60                        | 62             |
| GGP Retail, LLC 5.75% 5/15/2026 <sup>(e)</sup>   | 63                        | 63             |
| Gilead Sciences, Inc. 5.25% 10/15/2033   | 1,342                     | 1,388          |
| Glatfelter Corp., Term Loan B, (3-month USD CME Term SOFR + 4.25%) 7.923% 11/4/2031 <sup>(f)(h)</sup>                        | 49                        | 48             |
| Goldman Sachs Group, Inc. 1.542% 9/10/2027 (USD-SOFR + 0.818% on 9/10/2026) <sup>(a)</sup>                                   | 1,080                     | 1,066          |
| Goldman Sachs Group, Inc. 4.516% 1/21/2032 (USD-SOFR + 0.96% on 1/21/2031) <sup>(a)</sup>                                    | 625                       | 616            |
| Goldman Sachs Group, Inc. 1.992% 1/27/2032 (USD-SOFR + 1.09% on 1/27/2031) <sup>(a)</sup>                                    | 410                       | 360            |
| Goldman Sachs Group, Inc. 5.065% 1/21/2037 (USD-SOFR + 1.19% on 1/21/2036) <sup>(a)</sup>                                    | 1,290                     | 1,262          |
| Government National Mortgage Assn. 6.50% 4/1/2056 <sup>(d)(i)</sup>  | 1,708                     | 1,775          |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>(d)</sup>                                  | 727                       | 541            |
| Gray Media, Inc. 5.375% 11/15/2031 <sup>(e)</sup>  | 19                        | 14             |
| Greenko Wind Projects (Mauritius), Ltd. 7.25% 9/27/2028  | 3,664                     | 3,641          |
| GreenSaif Pipelines Bidco SARL 5.853% 2/23/2036 <sup>(e)</sup>   | 1,645                     | 1,653          |
| Group 1 Automotive, Inc. 4.00% 8/15/2028 <sup>(e)</sup>  | 115                       | 111            |
| Grupo Energia Bogota SA ESP 4.875% 5/15/2030 <sup>(e)</sup>  | 660                       | 635            |
| Harvest Midstream I, LP 7.50% 9/1/2028 <sup>(e)</sup>  | 25                        | 25             |
| Harvest Midstream I, LP 7.50% 5/15/2032 <sup>(e)</sup>   | 25                        | 26             |
| Hawaii Hotel Trust, Series 2025-MAUI, Class A, (1-month USD CME Term SOFR + 1.393%) 5.065%<br>3/15/2042 <sup>(d)(e)(f)</sup> | 1,066                     | 1,067          |
| HCA, Inc. 5.625% 9/1/2028  | 120                       | 122            |
| Herc Holdings, Inc. 7.00% 6/15/2030 <sup>(e)</sup>   | 65                        | 67             |
| Herc Holdings, Inc. 7.25% 6/15/2033 <sup>(e)</sup>   | 30                        | 31             |
| Hertz Vehicle Financing, LLC, Series 2024-1A, Class A, 5.44% 1/25/2029 <sup>(d)(e)</sup>                                     | 249                       | 253            |
| Hertz Vehicle Financing, LLC, Series 2025-1A, Class A, 4.91% 9/25/2029 <sup>(d)(e)</sup>                                     | 1,188                     | 1,198          |
| Hess Midstream Operations, LP 5.50% 10/15/2030 <sup>(e)</sup>  | 14                        | 14             |
| Hightower Holding, LLC 6.75% 4/15/2029 <sup>(e)</sup>  | 235                       | 231            |
| Hilcorp Energy I, LP 6.00% 4/15/2030 <sup>(e)</sup>  | 105                       | 102            |
| Hilcorp Energy I, LP 6.00% 2/1/2031 <sup>(e)</sup>   | 25                        | 24             |
| Hilton Domestic Operating Co., Inc. 4.00% 5/1/2031 <sup>(e)</sup>  | 115                       | 108            |
| Honduras (Republic of) 6.25% 1/19/2027   | 653                       | 657            |
| Houston Galleria Mall Trust, Series 2025-HGLR, Class A, 5.644% 2/5/2045 <sup>(d)(e)(f)</sup>                                 | 1,949                     | 1,995          |
| Howard Hughes Corp. (The) 4.125% 2/1/2029 <sup>(e)</sup>   | 195                       | 185            |
| Howard Hughes Corp. (The) 4.375% 2/1/2031 <sup>(e)</sup>   | 120                       | 110            |
| Howden UK Refinance 2 PLC 8.125% 2/15/2032 <sup>(e)</sup>  | 200                       | 188            |
| HSBC Holdings PLC 4.755% 6/9/2028 (USD-SOFR + 2.11% on 6/9/2027) <sup>(a)</sup>  | 1,700                     | 1,704          |
| HSBC Holdings PLC 4.619% 11/6/2031 (USD-SOFR + 1.19% on 11/6/2030) <sup>(a)</sup>  | 1,020                     | 1,006          |
| HSBC Holdings PLC 7.399% 11/13/2034 (USD-SOFR + 3.02% on 11/13/2033) <sup>(a)</sup>  | 2,000                     | 2,211          |
| HSBC Holdings PLC 6.332% 3/9/2044 (USD-SOFR + 2.65% on 3/9/2043) <sup>(a)</sup>  | 1,200                     | 1,266          |
| HTA Group, Ltd. 6.75% 4/1/2031 <sup>(e)</sup>  | 870                       | 861            |
| HTL Commercial Mortgage Trust, Series 2024-T53, Class A, 6.072% 5/10/2039 <sup>(d)(e)(f)</sup>                               | 396                       | 399            |
| HUB International, Ltd. 7.375% 1/31/2032 <sup>(e)</sup>  | 130                       | 133            |
| HUB International, Ltd., Term Loan, (3-month USD CME Term SOFR + 2.25%) 5.92% 6/20/2030 <sup>(f)(h)</sup>                    | 3                         | 3              |
| Hudson Yards Mortgage Trust, Series 2025-SPRL, Class A, 5.649% 1/13/2040 <sup>(d)(e)(f)</sup>                                | 2,712                     | 2,777          |
| Huntington National Bank (The), Series 2026-1, Class B1, 4.503% 2/20/2034 <sup>(d)(e)</sup>                                  | 1,864                     | 1,862          |
| Hyundai Capital America 1.50% 6/15/2026 <sup>(e)</sup>   | 2,375                     | 2,361          |
| Hyundai Capital America 1.65% 9/17/2026 <sup>(e)</sup>   | 269                       | 266            |
| Hyundai Capital America 2.00% 6/15/2028 <sup>(e)</sup>   | 600                       | 568            |
| Hyundai Capital America 4.25% 9/18/2028 <sup>(e)</sup>   | 2,577                     | 2,554          |
| Hyundai Capital America 6.50% 1/16/2029 <sup>(e)</sup>   | 132                       | 138            |
| Icahn Enterprises, LP 9.75% 1/15/2029  | 65                        | 64             |
| Imprint Payments Credit Card Master Trust, Series 2025-A, Class A, 4.84% 9/15/2029 <sup>(d)(e)</sup>                         | 480                       | 480            |
| Indonesia Asahan Aluminium (Persero) PT 5.45% 5/15/2030 <sup>(e)</sup>   | 500                       | 506            |
| Industrial F&B Investments III, Inc. 7.75% 2/11/2033 <sup>(e)</sup>  | 25                        | 25             |
| Infinity Natural Resources, LLC 7.625% 4/1/2031 <sup>(e)</sup>   | 25                        | 25             |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Ingles Markets, Inc. 4.00% 6/15/2031 <sup>(e)</sup>  | USD130                    | \$ 121         |
| Intel Corp. 3.05% 8/12/2051  | 740                       | 450            |
| Intel Corp. 5.60% 2/21/2054  | 168                       | 154            |
| Intercontinental Exchange, Inc. 4.20% 3/15/2031  | 588                       | 580            |
| Intesa Sanpaolo SpA 7.778% 6/20/2054 (1-year UST Yield Curve Rate T Note Constant Maturity + 3.90% on 6/20/2053) <sup>(a)(e)</sup>   | 1,500                     | 1,712          |
| INTOWN Mortgage Trust, Series 2025-STAY, Class A, (1-month USD CME Term SOFR + 1.35%) 5.023% 3/15/2042 <sup>(d)(e)(f)</sup>          | 3,679                     | 3,674          |
| ION Platform Finance US, Inc. 8.75% 5/1/2029 <sup>(e)</sup>  | 200                       | 186            |
| Iron Mountain Information Management Services, Inc. 5.00% 7/15/2032 <sup>(e)</sup>   | 55                        | 52             |
| Iron Mountain, Inc. 5.25% 7/15/2030 <sup>(e)</sup>   | 235                       | 228            |
| Ithaca Energy (North Sea) PLC 8.125% 10/15/2029 <sup>(e)</sup>   | 200                       | 205            |
| Jane Street Group, LLC 6.75% 5/1/2033 <sup>(e)</sup>   | 80                        | 81             |
| Jefferson Capital Holdings, LLC 8.25% 5/15/2030 <sup>(e)</sup>   | 80                        | 83             |
| JPMorgan Chase & Co. 5.572% 4/22/2036 (USD-SOFR + 1.68% on 4/22/2035) <sup>(a)</sup>   | 3,441                     | 3,547          |
| JPMorgan Chase & Co. 4.81% 10/22/2036 (USD-SOFR + 1.19% on 10/22/2035) <sup>(a)</sup>  | 1,945                     | 1,889          |
| JPMorgan Chase & Co. 4.898% 1/22/2037 (USD-SOFR + 1.07% on 1/22/2036) <sup>(a)</sup>   | 125                       | 122            |
| JPMorgan Chase & Co. 5.534% 11/29/2045 (USD-SOFR + 1.55% on 11/29/2044) <sup>(a)</sup>   | 730                       | 717            |
| Kaseya, Inc., Term Loan, (3-month USD CME Term SOFR + 5.00%) 8.668% 3/21/2033 <sup>(f)(h)</sup>                                      | 50                        | 40             |
| KB Home 6.875% 6/15/2027   | 50                        | 51             |
| Kennedy-Wilson, Inc. 4.75% 3/1/2029  | 20                        | 20             |
| Kennedy-Wilson, Inc. 4.75% 2/1/2030  | 245                       | 245            |
| Kodiak Gas Services, LLC 7.25% 2/15/2029 <sup>(e)</sup>  | 10                        | 10             |
| Korea Electric Power Corp. 5.375% 7/31/2026 <sup>(e)</sup>   | 1,290                     | 1,295          |
| Korea Electric Power Corp. 4.75% 2/13/2028 <sup>(e)</sup>  | 2,250                     | 2,271          |
| Korea Gas Corp. 5.00% 7/8/2029 <sup>(e)</sup>  | 225                       | 231            |
| KSL Commercial Mortgage Trust, Series 2024-HT2, Class A, (1-month USD CME Term SOFR + 1.542%) 5.215% 12/15/2039 <sup>(d)(e)(f)</sup> | 1,108                     | 1,107          |
| Kuaishou Technology 4.75% 1/22/2036 <sup>(e)</sup>   | 1,030                     | 993            |
| LAD Auto Receivables Trust, Series 2023-4, Class B, 6.39% 10/16/2028 <sup>(d)(e)</sup>   | 194                       | 196            |
| LAD Auto Receivables Trust, Series 2024-3A, Class A3, 4.52% 3/15/2029 <sup>(d)(e)</sup>  | 212                       | 213            |
| Lamar Media Corp. 3.75% 2/15/2028  | 10                        | 10             |
| Lamar Media Corp. 3.625% 1/15/2031   | 120                       | 111            |
| Lamb Weston Holdings, Inc. 4.125% 1/31/2030 <sup>(e)</sup>   | 30                        | 29             |
| LATAM Airlines Group SA 7.875% 4/15/2030 <sup>(e)</sup>  | 25                        | 25             |
| LCM Investments Holdings II, LLC 4.875% 5/1/2029 <sup>(e)</sup>  | 110                       | 107            |
| LCM Investments Holdings II, LLC 8.25% 8/1/2031 <sup>(e)</sup>   | 40                        | 42             |
| Levi Strauss & Co. 3.50% 3/1/2031 <sup>(e)</sup>   | 115                       | 105            |
| Live Nation Entertainment, Inc. 4.75% 10/15/2027 <sup>(e)</sup>  | 130                       | 129            |
| Live Nation Entertainment, Inc. 3.75% 1/15/2028 <sup>(e)</sup>   | 75                        | 73             |
| Lloyds Banking Group PLC 1.627% 5/11/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 5/11/2026) <sup>(a)</sup> | 7,000                     | 6,976          |
| Lockheed Martin Corp. 5.20% 2/15/2064  | 309                       | 281            |
| LPL Holdings, Inc. 4.375% 5/15/2031 <sup>(e)</sup>   | 10                        | 10             |
| LSB Industries, Inc. 6.25% 10/15/2028 <sup>(e)</sup>   | 90                        | 90             |
| Ma'aden Sukuk, Ltd. 5.25% 1/29/2036 <sup>(e)</sup>   | 389                       | 379            |
| Magnetite CLO, Ltd., Series 2019-22, Class ARR, (3-month USD CME Term SOFR + 1.25%) 4.922% 7/15/2036 <sup>(d)(e)(f)</sup>            | 563                       | 563            |
| Marriott International, Inc. 2.75% 10/15/2033  | 5                         | 4              |
| Marriott Ownership Resorts, Inc. 4.50% 6/15/2029 <sup>(e)</sup>  | 45                        | 43             |
| Mars, Inc. 4.80% 3/1/2030 <sup>(e)</sup>   | 2,925                     | 2,956          |
| Mars, Inc. 5.00% 3/1/2032 <sup>(e)</sup>   | 3,575                     | 3,618          |
| Mars, Inc. 5.20% 3/1/2035 <sup>(e)</sup>   | 1,475                     | 1,490          |
| Marsh & McLennan Cos., Inc. 5.70% 9/15/2053  | 282                       | 276            |
| Mastercard, Inc. 2.00% 11/18/2031  | 600                       | 531            |

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

| U.S. dollars (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Matador Resources Co. 6.50% 4/15/2032 <sup>(e)</sup>  | USD50                     | \$ 51          |
| Matador Resources Co. 6.25% 4/15/2033 <sup>(e)</sup>  | 45                        | 45             |
| Melco Resorts Finance, Ltd. 5.625% 7/17/2027 <sup>(e)</sup>   | 393                       | 388            |
| Meta Platforms, Inc. 5.50% 11/15/2045   | 269                       | 255            |
| Meta Platforms, Inc. 5.625% 11/15/2055  | 576                       | 540            |
| Meta Platforms, Inc. 5.75% 11/15/2065   | 276                       | 257            |
| Methanex Corp. 5.125% 10/15/2027  | 55                        | 55             |
| Methanex Corp. 5.25% 12/15/2029   | 5                         | 5              |
| MFRA Trust, Series 2024-NQM3, Class A1, 5.722% 12/25/2069 (6.722% on 12/1/2028) <sup>(a)(d)(e)</sup>  | 1,138                     | 1,144          |
| MFRA Trust, Series 2025-NQM3, Class A1, 5.261% 8/25/2070 (6.261% on 7/1/2029) <sup>(a)(d)(e)</sup>  | 952                       | 952            |
| MGM Resorts International 5.50% 4/15/2027   | 90                        | 90             |
| Microchip Technology, Inc. 5.05% 2/15/2030  | 709                       | 715            |
| Mineral Resources, Ltd. 8.00% 11/1/2027 <sup>(e)</sup>  | 155                       | 157            |
| Mineral Resources, Ltd. 9.25% 10/1/2028 <sup>(e)</sup>  | 85                        | 88             |
| Minerva Luxembourg SA 8.875% 9/13/2033  | 2,161                     | 2,311          |
| Mission Lane Credit Card Master Trust, Series 2024-A, Class A1, 6.20% 8/15/2029 <sup>(d)(e)</sup>   | 1,094                     | 1,097          |
| Mission Lane Credit Card Master Trust, Series 2024-A, Class B, 6.59% 8/15/2029 <sup>(d)(e)</sup>  | 539                       | 541            |
| Mission Lane Credit Card Master Trust, Series 2025-C, Class A, 4.78% 12/16/2030 <sup>(d)(e)</sup>   | 472                       | 472            |
| Mission Lane Credit Card Master Trust, Series 2025-B, Class A, 5.06% 9/15/2031 <sup>(d)(e)</sup>  | 1,136                     | 1,141          |
| Molina Healthcare, Inc. 4.375% 6/15/2028 <sup>(e)</sup>   | 80                        | 77             |
| Molina Healthcare, Inc. 3.875% 11/15/2030 <sup>(e)</sup>  | 75                        | 67             |
| Molina Healthcare, Inc. 6.25% 1/15/2033 <sup>(e)</sup>  | 115                       | 112            |
| Moog, Inc. 4.25% 12/9/2027 <sup>(e)</sup>   | 120                       | 120            |
| Morgan Stanley 4.654% 10/18/2030 (USD-SOFR + 1.10% on 10/18/2029) <sup>(a)</sup>  | 3,700                     | 3,699          |
| Morgan Stanley 4.356% 10/22/2031 (USD-SOFR + 1.074% on 10/22/2030) <sup>(a)</sup>   | 1,480                     | 1,451          |
| Morgan Stanley 4.493% 1/16/2032 (USD-SOFR + 0.95% on 1/16/2031) <sup>(a)</sup>  | 1,060                     | 1,042          |
| Morgan Stanley 1.794% 2/13/2032 (USD-SOFR + 1.034% on 2/13/2031) <sup>(a)</sup>   | 1,433                     | 1,241          |
| Motherson Global Investments BV 5.625% 7/11/2029 <sup>(e)</sup>   | 595                       | 605            |
| MPT Operating Partnership, LP 8.50% 2/15/2032 <sup>(e)</sup>  | 35                        | 36             |
| MSCI, Inc. 3.625% 11/1/2031 <sup>(e)</sup>  | 210                       | 194            |
| Multifamily Connecticut Avenue Securities, Series 2024-01, Class M7, (30-day Average USD-SOFR + 2.75%)<br>6.412% 7/25/2054 <sup>(d)(e)(f)</sup> | 484                       | 491            |
| Murphy Oil Corp. 6.00% 10/1/2032  | 25                        | 25             |
| Murphy Oil USA, Inc. 4.75% 9/15/2029  | 48                        | 47             |
| Nabors Industries, Inc. 9.125% 1/31/2030 <sup>(e)</sup>   | 160                       | 168            |
| National Australia Bank, Ltd. 5.181% 6/11/2034 <sup>(e)</sup>   | 1,250                     | 1,281          |
| Navient Corp. 5.00% 3/15/2027   | 45                        | 44             |
| Navient Corp. 4.875% 3/15/2028  | 145                       | 137            |
| Navient Corp. 7.875% 6/15/2032  | 55                        | 49             |
| New York Life Global Funding 1.20% 8/7/2030 <sup>(e)</sup>  | 2,725                     | 2,374          |
| New York Life Global Funding 5.00% 1/9/2034 <sup>(e)</sup>  | 1,500                     | 1,512          |
| New York Mortgage Trust, Series 2024-CP1, Class A1, 3.75% 2/25/2068 <sup>(d)(e)(f)</sup>  | 501                       | 465            |
| Newell Brands, Inc. 8.50% 6/1/2028 <sup>(e)</sup>   | 30                        | 31             |
| Nexstar Media, Inc. 4.75% 11/1/2028 <sup>(e)</sup>  | 165                       | 162            |
| Nexstar Media, Inc. 7.25% 4/15/2034 <sup>(e)</sup>  | 90                        | 90             |
| NextEra Energy Capital Holdings, Inc. 4.685% 9/1/2027   | 1,025                     | 1,030          |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(b)(g)(i)</sup>   | 78                        | 78             |
| NFE Financing, LLC 12.00% 11/15/2029 <sup>(e)(j)</sup>  | 709                       | 321            |
| NGL Energy Operating, LLC 8.125% 2/15/2029 <sup>(e)</sup>   | 55                        | 57             |
| NGL Energy Operating, LLC 8.375% 2/15/2032 <sup>(e)</sup>   | 70                        | 72             |
| Nickel Industries, Ltd. 9.00% 9/30/2030   | 3,730                     | 3,739          |
| Nickel Industries, Ltd. 9.00% 9/30/2030 <sup>(e)</sup>  | 900                       | 902            |
| Nissan Motor Co., Ltd. 7.75% 7/17/2032 <sup>(e)</sup>   | 200                       | 203            |
| Nissan Motor Co., Ltd. 8.125% 7/17/2035 <sup>(e)</sup>  | 200                       | 206            |
| NMEF Funding, LLC, Series 2025-A, Class A2, 4.72% 7/15/2032 <sup>(d)(e)</sup>   | 422                       | 424            |

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

| U.S. dollars (continued)  | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Norfolk Southern Corp. 5.35% 8/1/2054   | USD496                    | \$ 463           |
| Northern Oil and Gas, Inc. 7.875% 10/15/2033 <sup>(e)</sup>   | 50                        | 52               |
| NOVA Chemicals Corp. 5.25% 6/1/2027 <sup>(e)</sup>  | 20                        | 20               |
| NOVA Chemicals Corp. 9.00% 2/15/2030 <sup>(e)</sup>   | 90                        | 95               |
| NuStar Logistics, LP 5.625% 4/28/2027   | 80                        | 80               |
| OCP SA 3.75% 6/23/2031  | 500                       | 455              |
| OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class A, 6.27% 6/17/2031 <sup>(d)(e)</sup>   | 269                       | 272              |
| OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class B, 7.15% 6/17/2031 <sup>(d)(e)</sup>   | 120                       | 121              |
| OneMain Finance Corp. 7.125% 9/15/2032  | 25                        | 25               |
| OneSky Flight, LLC 8.875% 12/15/2029 <sup>(e)</sup>   | 35                        | 36               |
| Onslow Bay Financial, LLC, Series 2026-R1, Class A1, 4.884% 1/25/2063 <sup>(d)(e)(f)</sup>  | 2,607                     | 2,590            |
| Onslow Bay Financial, LLC, Series 2024-NQM5, Class A1, 5.988% 1/25/2064 (6.988% on 3/1/2028) <sup>(a)(d)(e)</sup>                             | 562                       | 565              |
| Onslow Bay Financial, LLC, Series 2024-NQM7, Class A1, 6.243% 3/25/2064 (7.243% on 4/1/2028) <sup>(a)(d)(e)</sup>                             | 1,110                     | 1,119            |
| Onslow Bay Financial, LLC, Series 2025-NQM3, Class A1, 5.648% 12/1/2064 (6.648% on 2/1/2029) <sup>(a)(d)(e)</sup>                             | 2,011                     | 2,024            |
| Onslow Bay Financial, LLC, Series 2025-NQM1, Class A1, 5.547% 12/25/2064 (6.547% on 12/1/2028) <sup>(a)(d)(e)</sup>                           | 2,171                     | 2,181            |
| Open Text Corp. 3.875% 2/15/2028 <sup>(e)</sup>   | 25                        | 24               |
| Oracle Corp. 2.65% 7/15/2026  | 2,327                     | 2,315            |
| Oracle Corp. 3.25% 11/15/2027   | 1,880                     | 1,835            |
| Oracle Corp. 4.45% 9/26/2030  | 4,475                     | 4,314            |
| Oracle Corp. 3.95% 3/25/2051  | 22                        | 14               |
| Oracle Corp. 6.00% 8/3/2055   | 1,500                     | 1,259            |
| Orange 9.00% 3/1/2031 <sup>(a)</sup>  | 2,434                     | 2,878            |
| Osaic Holdings, Inc. 8.00% 8/1/2033 <sup>(e)</sup>  | 115                       | 114              |
| Pacific Gas and Electric Co. 6.40% 6/15/2033  | 1,500                     | 1,593            |
| Pacific Gas and Electric Co. 3.30% 8/1/2040   | 1,675                     | 1,254            |
| PacifiCorp 3.30% 3/15/2051  | 150                       | 94               |
| PacifiCorp 2.90% 6/15/2052  | 280                       | 160              |
| PacifiCorp 5.35% 12/1/2053  | 525                       | 451              |
| PacifiCorp 5.50% 5/15/2054  | 980                       | 860              |
| PacifiCorp 5.80% 1/15/2055  | 500                       | 457              |
| Pagaya AI Debt Selection Trust, Series 2026-R1, Class A, 4.714% 12/15/2033 <sup>(d)(e)</sup>  | 2,824                     | 2,817            |
| Panama (Republic of) 3.75% 4/17/2026  | 465                       | 465              |
| Park Intermediate Holdings, LLC 5.875% 10/1/2028 <sup>(e)</sup>   | 65                        | 65               |
| Park Intermediate Holdings, LLC 4.875% 5/15/2029 <sup>(e)</sup>   | 65                        | 62               |
| Park Intermediate Holdings, LLC 7.00% 2/1/2030 <sup>(e)</sup>   | 55                        | 56               |
| Party City Holdings, Inc. 0% 8/27/2030 <sup>(g)</sup>   | 2                         | — <sup>(k)</sup> |
| PEAC Solutions Receivables, LLC, Series 2025-1A, Class A2, 4.94% 10/20/2028 <sup>(d)(e)</sup>   | 865                       | 869              |
| Permian Resources Operating, LLC 9.875% 7/15/2031 <sup>(e)</sup>  | 3                         | 3                |
| Permian Resources Operating, LLC 7.00% 1/15/2032 <sup>(e)</sup>   | 25                        | 26               |
| Permian Resources Operating, LLC 6.25% 2/1/2033 <sup>(e)</sup>  | 106                       | 108              |
| Petroleos Mexicanos 6.84% 1/23/2030   | 25,134                    | 25,205           |
| Petroleos Mexicanos 5.95% 1/28/2031   | 65                        | 62               |
| Petroleos Mexicanos 6.70% 2/16/2032   | 779                       | 763              |
| Petroleos Mexicanos 6.95% 1/28/2060   | 55                        | 43               |
| Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033  | 2,128                     | 2,121            |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053  | 188                       | 175              |
| PG&E Corp. 5.00% 7/1/2028   | 235                       | 233              |
| PG&E Corp. 5.25% 7/1/2030   | 175                       | 173              |
| PG&E Corp., junior subordinated, 7.375% 3/15/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 3.883% on 3/15/2030) <sup>(a)</sup> | 145                       | 146              |
| Philip Morris International, Inc. 5.125% 11/17/2027   | 315                       | 319              |
| Philip Morris International, Inc. 2.10% 5/1/2030  | 634                       | 577              |
| Philip Morris International, Inc. 5.75% 11/17/2032  | 1,554                     | 1,637            |
| Philip Morris International, Inc. 5.375% 2/15/2033  | 1,382                     | 1,421            |
| PK ALIFT Loan Funding, Series 2026-1, Class A, 4.614% 9/15/2043 <sup>(d)(e)</sup>   | 1,249                     | 1,235            |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| PNC Financial Services Group, Inc. 5.676% 1/22/2035 (USD-SOFR + 1.902% on 1/22/2034) <sup>(a)</sup>  | USD375                    | \$ 386         |
| POSCO 4.875% 1/23/2027 <sup>(e)</sup>  | 510                       | 511            |
| Post Holdings, Inc. 4.625% 4/15/2030 <sup>(e)</sup>  | 444                       | 427            |
| Post Holdings, Inc. 6.25% 2/15/2032 <sup>(e)</sup>   | 33                        | 33             |
| Prestige Brands, Inc. 3.75% 4/1/2031 <sup>(e)</sup>  | 120                       | 110            |
| Procter & Gamble Co. 3.00% 3/25/2030   | 338                       | 324            |
| Progress Residential Trust, Series 2025-SFR3, Class A, 3.39% 7/17/2042 <sup>(d)(e)</sup>   | 902                       | 854            |
| PRP Advisors, LLC, Series 2025-RPL3, Class A1, 3.25% 4/25/2055 (4.25% on 4/1/2028) <sup>(a)(d)(e)</sup>  | 389                       | 377            |
| PT Bank Negara Indonesia (Persero) Tbk 4.30% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 3.466% on 3/24/2027) <sup>(a)</sup> | 2,755                     | 2,662          |
| PT Freeport Indonesia 5.315% 4/14/2032   | 449                       | 447            |
| Quikrete Holdings, Inc. 6.375% 3/1/2032 <sup>(e)</sup>   | 40                        | 41             |
| Quikrete Holdings, Inc. 6.75% 3/1/2033 <sup>(e)</sup>  | 10                        | 10             |
| Radiology Partners, Inc. 9.781% PIK 2/15/2030 <sup>(e)(i)</sup>  | 310                       | 284            |
| Raizen Fuels Finance SA 6.45% 3/5/2034 <sup>(e)(j)</sup>   | 910                       | 501            |
| Range Resources Corp. 4.75% 2/15/2030 <sup>(e)</sup>   | 145                       | 141            |
| Repsol E&P Capital Markets US, LLC 5.204% 9/16/2030 <sup>(e)</sup>   | 689                       | 695            |
| Reworld Holding Corp. 4.875% 12/1/2029 <sup>(e)</sup>  | 25                        | 23             |
| RHP Hotel Properties, LP 7.25% 7/15/2028 <sup>(e)</sup>  | 80                        | 82             |
| RHP Hotel Properties, LP 4.50% 2/15/2029 <sup>(e)</sup>  | 90                        | 87             |
| RHP Hotel Properties, LP 6.50% 6/15/2033 <sup>(e)</sup>  | 30                        | 31             |
| RHP Hotel Properties, LP 5.75% 3/15/2034 <sup>(e)</sup>  | 20                        | 20             |
| Rio Tinto Finance (USA) PLC 5.25% 3/14/2035  | 1,420                     | 1,443          |
| RLJ Lodging Trust, LP 4.00% 9/15/2029 <sup>(e)</sup>   | 25                        | 23             |
| Roper Technologies, Inc. 4.45% 9/15/2030   | 2,900                     | 2,857          |
| Roper Technologies, Inc. 5.10% 9/15/2035   | 925                       | 900            |
| Royal Bank of Canada 5.153% 2/4/2031 (USD-SOFR + 1.03% on 2/4/2030) <sup>(a)</sup>   | 820                       | 834            |
| Royal Caribbean Cruises, Ltd. 5.50% 4/1/2028 <sup>(e)</sup>  | 75                        | 76             |
| Royal Caribbean Cruises, Ltd. 6.00% 2/1/2033 <sup>(e)</sup>  | 90                        | 91             |
| Ryan Specialty, LLC 5.875% 8/1/2032 <sup>(e)</sup>   | 150                       | 148            |
| Sally Holdings, LLC 6.75% 4/1/2032   | 107                       | 110            |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(a)(i)</sup>   | 4,508                     | 4,438          |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(a)(e)(i)</sup>  | 474                       | 467            |
| San Miguel Global Power Holdings Corp. 5.45% perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 7.155% on 12/9/2026) <sup>(a)</sup>                     | 3,370                     | 3,323          |
| San Miguel Global Power Holdings Corp. 8.75% perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 7.732% on 9/12/2029) <sup>(a)</sup>                     | 1,705                     | 1,684          |
| Sands China, Ltd. 5.40% 8/8/2028   | 2,710                     | 2,732          |
| Santander Holdings USA, Inc. 3.244% 10/5/2026  | 3,750                     | 3,729          |
| Sasol Financing USA, LLC 4.375% 9/18/2026  | 1,840                     | 1,832          |
| Sasol Financing USA, LLC 8.75% 5/3/2029 <sup>(b)</sup>   | 295                       | 307            |
| Sats Treasury Pte., Ltd. 4.828% 1/23/2029  | 350                       | 355            |
| Saturn Oil & Gas, Inc. 9.625% 6/15/2029 <sup>(e)</sup>   | 62                        | 65             |
| Saudi Arabia (Kingdom of) 4.875% 1/12/2036 <sup>(e)</sup>  | 1,261                     | 1,231          |
| Saudi Arabian Oil Co. 4.00% 2/2/2029 <sup>(e)</sup>  | 718                       | 704            |
| Saudi Arabian Oil Co. 4.375% 2/2/2031 <sup>(e)</sup>   | 1,759                     | 1,711          |
| Scentre Group Trust 1 3.75% 3/23/2027 <sup>(e)</sup>   | 110                       | 109            |
| SCF Equipment Trust, LLC, Series 2025-1A, Class A3, 5.11% 11/21/2033 <sup>(d)(e)</sup>   | 2,846                     | 2,896          |
| Science Applications International Corp. 5.875% 11/1/2033 <sup>(e)</sup>   | 10                        | 10             |
| Scientific Games Holdings, LP 6.625% 3/1/2030 <sup>(e)</sup>   | 46                        | 40             |
| SCIH Salt Holdings, Inc. 4.875% 5/1/2028 <sup>(e)</sup>  | 115                       | 114            |
| Sealed Air Corp. 6.125% 2/1/2028 <sup>(e)</sup>  | 180                       | 182            |
| Sealed Air Corp. 6.50% 7/15/2032 <sup>(e)</sup>  | 123                       | 129            |
| Securitized Term Auto Receivables Trust, Series 2025-A, Class B, 5.038% 7/25/2031 <sup>(d)(e)</sup>  | 108                       | 108            |
| Securitized Term Auto Receivables Trust, Series 2025-B, Class B, 4.925% 12/29/2032 <sup>(d)(e)</sup>   | 560                       | 564            |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Serbia (Republic of) 6.25% 5/26/2028 <sup>(e)</sup>  | USD740                    | \$ 756         |
| Service Corp. International 5.75% 10/15/2032   | 35                        | 35             |
| Service Properties Trust 0% 9/30/2027 <sup>(e)</sup>   | 30                        | 27             |
| Service Properties Trust 8.625% 11/15/2031 <sup>(e)</sup>  | 60                        | 63             |
| ServiceNow, Inc. 1.40% 9/1/2030  | 756                       | 656            |
| Sirius XM Radio, LLC 4.00% 7/15/2028 <sup>(e)</sup>  | 195                       | 188            |
| Sirius XM Radio, LLC 4.125% 7/1/2030 <sup>(e)</sup>  | 39                        | 37             |
| Sirius XM Radio, LLC 3.875% 9/1/2031 <sup>(e)</sup>  | 111                       | 101            |
| Sirius XM Radio, LLC 5.875% 4/15/2032 <sup>(e)</sup>   | 40                        | 40             |
| Six Flags Entertainment Corp. 8.625% 1/15/2032 <sup>(e)</sup>  | 25                        | 25             |
| SLM Corp. 6.50% 1/31/2030  | 20                        | 20             |
| SM Energy Co. 6.50% 7/15/2028  | 45                        | 45             |
| SM Energy Co. 8.75% 7/1/2031 <sup>(e)</sup>  | 90                        | 94             |
| SM Energy Co. 9.625% 6/15/2033 <sup>(e)</sup>  | 15                        | 17             |
| SMB Private Education Loan Trust, Series 2023-C, Class A1B, (30-day Average USD-SOFR + 1.55%) 5.222%<br>11/15/2052 <sup>(d)(e)(f)</sup>      | 445                       | 450            |
| Sonic Automotive, Inc. 4.625% 11/15/2029 <sup>(e)</sup>  | 45                        | 44             |
| Sonic Automotive, Inc. 4.875% 11/15/2031 <sup>(e)</sup>  | 20                        | 19             |
| Southern California Edison Co. 2.85% 8/1/2029  | 200                       | 189            |
| Southern California Edison Co. 3.65% 2/1/2050  | 1,700                     | 1,167          |
| Standard Chartered PLC 5.244% 5/13/2031 (1-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on<br>5/13/2030) <sup>(a)(e)</sup>     | 1,500                     | 1,522          |
| Starwood Mortgage Residential Trust, Series 2025-SFR5, Class A, (1-month USD CME Term SOFR + 1.45%)<br>5.123% 2/17/2042 <sup>(d)(e)(f)</sup> | 216                       | 216            |
| Starwood Property Trust, Inc. 5.25% 10/15/2028 <sup>(e)</sup>  | 100                       | 99             |
| State Street Corp. 5.146% 2/28/2036 (USD-SOFR + 1.217% on 2/28/2035) <sup>(a)</sup>  | 1,450                     | 1,454          |
| Station Casinos, LLC 6.625% 3/15/2032 <sup>(e)</sup>   | 35                        | 35             |
| Steele Creek CLO, Ltd., Series 2019-2A, Class ARR, (3-month USD CME Term SOFR + 1.00%) 4.672%<br>7/15/2032 <sup>(d)(e)(f)</sup>              | 1,100                     | 1,099          |
| Stillwater Mining Co. 4.00% 11/16/2026 <sup>(b)</sup>  | 2,090                     | 2,074          |
| Sumisho Air Lease Corp. 4.50% 3/24/2029 <sup>(e)</sup>   | 685                       | 681            |
| Sumisho Air Lease Corp. 4.85% 3/24/2031 <sup>(e)</sup>   | 805                       | 795            |
| Sumisho Air Lease Corp. 5.50% 3/24/2036 <sup>(e)</sup>   | 145                       | 143            |
| Sumitomo Mitsui Financial Group, Inc. 4.494% 1/15/2032 (USD-SOFR + 1.02% on 1/15/2031) <sup>(a)</sup>  | 274                       | 270            |
| Sunoco, LP 7.00% 5/1/2029 <sup>(e)</sup>   | 30                        | 31             |
| Sunoco, LP 4.50% 5/15/2029   | 290                       | 283            |
| Sunoco, LP 4.50% 4/30/2030   | 35                        | 34             |
| Surgery Center Holdings, Inc. 7.25% 4/15/2032 <sup>(e)</sup>   | 45                        | 44             |
| SWCH Commercial Mortgage Trust, Series 2025-DATA, Class A, (1-month USD CME Term SOFR + 1.443%)<br>5.115% 2/15/2042 <sup>(d)(e)(f)</sup>     | 6,917                     | 6,841          |
| Synopsys, Inc. 5.15% 4/1/2035  | 1,410                     | 1,413          |
| Talen Energy Supply, LLC 8.625% 6/1/2030 <sup>(e)</sup>  | 69                        | 72             |
| Talen Energy Supply, LLC, Term Loan B, (3-month USD CME Term SOFR + 2.50%) 6.153% 5/17/2030 <sup>(f)(h)</sup>                                | 44                        | 44             |
| Talos Production, Inc. 9.00% 2/1/2029 <sup>(e)</sup>   | 15                        | 16             |
| Talos Production, Inc. 9.375% 2/1/2031 <sup>(e)</sup>  | 55                        | 58             |
| Tenet Healthcare Corp. 6.125% 10/1/2028  | 17                        | 17             |
| Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029   | 455                       | 454            |
| Teva Pharmaceutical Finance Netherlands III BV 6.00% 12/1/2032   | 200                       | 205            |
| State of Texas, Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B,<br>3.236% 10/1/2052            | 965                       | 672            |
| TGS ASA 8.50% 1/15/2030 <sup>(e)</sup>   | 200                       | 210            |
| Tidewater, Inc. 9.125% 7/15/2030 <sup>(e)</sup>  | 10                        | 11             |
| Tierra Mojada Luxembourg II SARL 5.75% 12/1/2040   | 861                       | 820            |
| T-Mobile USA, Inc. 2.40% 3/15/2029   | 1,079                     | 1,018          |
| T-Mobile USA, Inc. 5.65% 1/15/2053   | 1,400                     | 1,325          |

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

| U.S. dollars (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| TMS ISSUER SARL 5.78% 8/23/2032  | USD1,020                  | \$ 1,036       |
| Toronto-Dominion Bank (The) 4.783% 12/17/2029  | 424                       | 429            |
| TotalEnergies Capital SA 5.488% 4/5/2054   | 1,500                     | 1,441          |
| TransDigm, Inc. 4.875% 5/1/2029  | 80                        | 79             |
| TransDigm, Inc. 6.875% 12/15/2030 <sup>(e)</sup>                                       | 85                        | 87             |
| TransDigm, Inc. 6.625% 3/1/2032 <sup>(e)</sup>   | 45                        | 46             |
| TransDigm, Inc. 6.375% 5/31/2033 <sup>(e)</sup>  | 75                        | 75             |
| TransDigm, Inc. 6.75% 1/31/2034 <sup>(e)</sup>   | 140                       | 142            |
| Transocean International, Ltd. 8.75% 2/15/2030 <sup>(e)</sup>                          | 28                        | 29             |
| Transocean International, Ltd. 6.80% 3/15/2038   | 35                        | 34             |
| Treehouse Park Improvement Association No.1 9.75% 12/1/2033 <sup>(e)(g)(j)</sup>       | 100                       | 96             |
| Tricon Residential Trust, Series 2023-SFR1, Class B, 5.10% 7/17/2040 <sup>(d)(e)</sup> | 251                       | 249            |
| Tricon Residential Trust, Series 2023-SFR1, Class C, 5.10% 7/17/2040 <sup>(d)(e)</sup> | 100                       | 99             |
| U.S. Bank NA, Series 2025-SUP1, Class B, 5.582% 2/25/2032 <sup>(d)(e)</sup>            | 461                       | 464            |
| U.S. Treasury 3.875% 5/31/2027   | 662                       | 663            |
| U.S. Treasury 3.75% 6/30/2027  | 30                        | 30             |
| U.S. Treasury 3.625% 8/31/2027 <sup>(m)</sup>  | 25,710                    | 25,640         |
| U.S. Treasury 3.375% 12/31/2027  | 632                       | 627            |
| U.S. Treasury 3.50% 10/15/2028   | 1,281                     | 1,271          |
| U.S. Treasury 3.50% 11/15/2028   | 1,460                     | 1,448          |
| U.S. Treasury 3.50% 9/30/2029  | 399                       | 394            |
| U.S. Treasury 4.125% 10/31/2029  | 328                       | 331            |
| U.S. Treasury 4.00% 5/31/2030  | 2,995                     | 3,006          |
| U.S. Treasury 3.875% 6/30/2030 <sup>(m)</sup>  | 13,418                    | 13,400         |
| U.S. Treasury 3.50% 11/30/2030   | 1,289                     | 1,265          |
| U.S. Treasury 4.125% 11/30/2031  | 704                       | 708            |
| U.S. Treasury 3.875% 8/15/2034   | 540                       | 526            |
| U.S. Treasury 4.625% 2/15/2035   | 1,681                     | 1,725          |
| U.S. Treasury 4.00% 11/15/2035 <sup>(m)</sup>  | 18,011                    | 17,572         |
| U.S. Treasury 1.75% 8/15/2041  | 4,650                     | 3,109          |
| U.S. Treasury 4.75% 11/15/2043 <sup>(m)</sup>  | 2,650                     | 2,617          |
| U.S. Treasury 4.625% 5/15/2044   | 1,210                     | 1,173          |
| U.S. Treasury 3.00% 8/15/2048 <sup>(m)</sup>   | 5,045                     | 3,701          |
| U.S. Treasury 1.25% 5/15/2050  | 1,625                     | 771            |
| U.S. Treasury 4.75% 11/15/2053 <sup>(m)</sup>  | 4,809                     | 4,674          |
| U.S. Treasury 4.25% 2/15/2054  | 681                       | 610            |
| U.S. Treasury 4.625% 5/15/2054 <sup>(m)</sup>  | 1,836                     | 1,750          |
| U.S. Treasury 4.50% 11/15/2054   | 143                       | 134            |
| U.S. Treasury 4.625% 2/15/2055 <sup>(m)</sup>  | 2,915                     | 2,779          |
| U.S. Treasury 4.75% 8/15/2055  | 242                       | 236            |
| U.S. Treasury Inflation-Protected Security 0.125% 7/15/2026 <sup>(c)</sup>             | 849                       | 862            |
| U.S. Treasury Inflation-Protected Security 2.375% 10/15/2028 <sup>(c)</sup>            | 10,715                    | 11,096         |
| U.S. Treasury Inflation-Protected Security 0.125% 2/15/2051 <sup>(c)</sup>             | 3,535                     | 1,876          |
| U.S. Treasury Inflation-Protected Security 1.50% 2/15/2053 <sup>(c)</sup>              | 186                       | 143            |
| U.S. Treasury Inflation-Protected Security 2.125% 2/15/2054 <sup>(c)(m)</sup>          | 2,888                     | 2,542          |
| U.S. Treasury Inflation-Protected Security 2.375% 2/15/2055 <sup>(c)(m)</sup>          | 4,648                     | 4,316          |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(d)(l)</sup>                      | 6,254                     | 5,039          |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(d)(l)</sup>                      | 15,599                    | 14,302         |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(d)(l)</sup>                      | 2,746                     | 2,591          |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(d)(l)</sup>                      | 2,692                     | 2,598          |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(d)(l)</sup>                      | 6,056                     | 4,877          |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(d)(l)</sup>                      | 3,681                     | 3,471          |
| United Mexican States 5.375% 3/22/2033   | 765                       | 750            |
| United Mexican States 6.00% 5/7/2036   | 970                       | 966            |
| United Mexican States 6.125% 2/9/2038  | 1,788                     | 1,745          |

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

## U.S. dollars (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| United Mexican States 6.338% 5/4/2053   | USD425                    | \$ 396         |
| United Natural Foods, Inc. 6.75% 10/15/2028 <sup>(e)</sup>  | 65                        | 65             |
| United Rentals (North America), Inc. 3.875% 2/15/2031   | 130                       | 122            |
| UnitedHealth Group, Inc. 5.30% 6/15/2035  | 1,450                     | 1,480          |
| UnitedHealth Group, Inc. 5.95% 6/15/2055  | 1,450                     | 1,462          |
| Univision Communications, Inc. 8.00% 8/15/2028 <sup>(e)</sup>   | 110                       | 112            |
| Univision Communications, Inc. 4.50% 5/1/2029 <sup>(e)</sup>  | 250                       | 235            |
| US Foods, Inc. 4.625% 6/1/2030 <sup>(e)</sup>   | 35                        | 34             |
| Vail Resorts, Inc. 5.625% 7/15/2030 <sup>(e)</sup>  | 35                        | 35             |
| Vail Resorts, Inc. 6.50% 5/15/2032 <sup>(e)</sup>   | 20                        | 20             |
| Valvoline, Inc. 3.625% 6/15/2031 <sup>(e)</sup>   | 85                        | 77             |
| Venator Material, LLC, Term Loan, (USD Prime Rate + 4.00%) 7.00% PIK 7/16/2026 <sup>(f)(g)(h)(i)</sup>            | 33                        | 11             |
| Venator Material, LLC, Term Loan, (3-month USD CME Term SOFR + 8.00%) 7.00% PIK 7/16/2026 <sup>(f)(g)(h)(i)</sup> | 34                        | 11             |
| Venator Material, LLC, Term Loan, (USD-SOFR + 10.00%) 7.00% PIK 10/12/2028 <sup>(f)(g)(h)(i)(j)</sup>             | 57                        | 18             |
| Venture Global Calcasieu Pass, LLC 3.875% 8/15/2029 <sup>(e)</sup>  | 35                        | 33             |
| Venture Global Calcasieu Pass, LLC 6.25% 1/15/2030 <sup>(e)</sup>   | 31                        | 32             |
| Venture Global Calcasieu Pass, LLC 4.125% 8/15/2031 <sup>(e)</sup>  | 110                       | 102            |
| Venture Global LNG, Inc. 8.125% 6/1/2028 <sup>(e)</sup>   | 80                        | 82             |
| Venture Global LNG, Inc. 9.875% 2/1/2032 <sup>(e)</sup>   | 82                        | 88             |
| Venture Global Plaquemines LNG, LLC 6.125% 12/15/2030 <sup>(e)</sup>  | 50                        | 51             |
| Venture Global Plaquemines LNG, LLC 7.50% 5/1/2033 <sup>(e)</sup>   | 55                        | 60             |
| Venture Global Plaquemines LNG, LLC 6.50% 1/15/2034 <sup>(e)</sup>  | 115                       | 120            |
| Venture Global Plaquemines LNG, LLC 7.75% 5/1/2035 <sup>(e)</sup>   | 25                        | 28             |
| Venture Global Plaquemines LNG, LLC 6.75% 1/15/2036 <sup>(e)</sup>  | 85                        | 90             |
| Verus Securitization Trust, Series 2024-4, Class A1, 6.218% 6/25/2069 (7.218% on 5/1/2028) <sup>(a)(d)(e)</sup>   | 476                       | 480            |
| Verus Securitization Trust, Series 2024-9, Class A1, 5.438% 11/25/2069 <sup>(d)(e)(f)</sup>                       | 683                       | 685            |
| Verus Securitization Trust, Series 2025-7, Class A1, 5.129% 8/25/2070 (6.129% on 8/1/2029) <sup>(a)(d)(e)</sup>   | 1,340                     | 1,339          |
| Visa, Inc. 4.70% 2/12/2036  | 1,050                     | 1,039          |
| Voyager Parent, LLC 9.25% 7/1/2032 <sup>(e)</sup>   | 150                       | 156            |
| Warrior Met Coal, Inc. 7.875% 12/1/2028 <sup>(e)</sup>  | 71                        | 72             |
| Waste Management, Inc. 3.875% 1/15/2029   | 50                        | 50             |
| Weatherford International, Ltd. 8.625% 4/30/2030 <sup>(e)</sup>   | 34                        | 35             |
| Weatherford International, Ltd. 6.75% 10/15/2033 <sup>(e)</sup>   | 65                        | 66             |
| Wells Fargo & Co. 3.526% 3/24/2028 (USD-SOFR + 1.51% on 3/24/2027) <sup>(a)</sup>                                 | 4,698                     | 4,660          |
| WESCO Distribution, Inc. 7.25% 6/15/2028 <sup>(e)</sup>   | 200                       | 201            |
| WESCO Distribution, Inc. 5.25% 4/15/2031 <sup>(e)</sup>   | 25                        | 25             |
| WESCO Distribution, Inc. 6.625% 3/15/2032 <sup>(e)</sup>  | 150                       | 154            |
| WESCO Distribution, Inc. 5.50% 4/15/2034 <sup>(e)</sup>   | 40                        | 39             |
| Wingspire Equipment Finance, LLC, Series 2024-1A, Class A2, 4.99% 9/20/2032 <sup>(d)(e)</sup>                     | 84                        | 85             |
| WMG Acquisition Corp. 3.75% 12/1/2029 <sup>(e)</sup>  | 110                       | 105            |
| WMG Acquisition Corp. 3.00% 2/15/2031 <sup>(e)</sup>  | 80                        | 73             |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(b)(i)</sup>   | 43                        | 47             |
| Wyndham Hotels & Resorts, Inc. 5.625% 3/1/2033 <sup>(e)</sup>   | 35                        | 34             |
| Wynn Macau, Ltd. 6.75% 2/15/2034 <sup>(e)</sup>   | 875                       | 855            |
| Wynn Resorts Finance, LLC 7.125% 2/15/2031 <sup>(e)</sup>   | 43                        | 45             |
|   |                           | 683,201        |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$1,448,782,000)                                    |                           | 1,380,335      |

## Preferred securities 0.00%

## U.S. dollars 0.00%

|  | Shares | Value |
|--|--------|-------|
| ACR III LSC Holdings, LLC, Series B, preferred shares <sup>(e)(g)(n)</sup> | 48     | 78    |
| <b>Total preferred securities</b> (cost: \$50,000)                         |        | 78    |

Common stocks 0.01%

| U.S. dollars 0.01%                             | Shares | Value (000)      |
|--|--------|------------------|
| Altera Infrastructure, LP <sup>(g)</sup>       | 1,441  | \$ 62            |
| Expand Energy Corp.                            | 148    | 16               |
| Venator Materials PLC <sup>(g)(n)</sup>        | 232    | — <sup>(k)</sup> |
|  |        | <u>78</u>        |
| <b>Total common stocks</b> (cost: \$1,095,000) |        | <u>78</u>        |

Investment funds 1.59%

|  |           |               |
|--|-----------|---------------|
| Capital Group Central Corporate Bond Fund <sup>(o)</sup> | 2,705,329 | <u>22,671</u> |
| <b>Total investment funds</b> (cost: \$21,248,000)       |           | <u>22,671</u> |

Short-term securities 3.74%

| Money market investments 3.74%                          |         |               |
|---|---------|---------------|
| Capital Group Central Cash Fund 3.71% <sup>(o)(p)</sup> | 532,028 | <u>53,198</u> |
| <b>Total short-term securities</b> (cost: \$53,198,000) |         | <u>53,198</u> |

Options purchased (equity style) 0.01%

|  |                           |
|--|---------------------------|
| Options purchased (equity style)*  | <u>89</u>                 |
| <b>Total options purchased (equity style)</b> (cost: \$130,000)                        | <u>89</u>                 |
| <b>Total investment securities 102.32% %</b> (cost: \$1,524,503,000)                   | <u>1,456,449</u>          |
| Total options written (equity style) <sup>†</sup> (0.00)% (premium received: \$54,000) | <u>(30)</u>               |
| <b>Other assets less liabilities (2.32)%</b>   | <u>(32,900)</u>           |
| <b>Net assets 100.00%</b>  | <u><u>\$1,423,519</u></u> |

\*Options purchased (equity style)

Options on foreign currencies

| Description                     | Counterparty   | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|---------------------------------|----------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Call</b>                     |                |                 |                |                       |                          |
| EUR/USD Foreign Currency Option | JPMorgan Chase | 6/8/2026        | USD1.19        | EUR17,880             | \$89                     |

†Options written (equity style)

Options on foreign currencies

| Description                     | Counterparty   | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|---------------------------------|----------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Call</b>                     |                |                 |                |                       |                          |
| EUR/USD Foreign Currency Option | JPMorgan Chase | 6/8/2026        | USD1.21        | EUR(17,880)           | \$(30)                   |

## Options purchased (futures style)

## Options on futures

| Description                       | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------------------------|---------------------|-----------------|----------------|-----------------------|---|
| <b>Call</b>                       |                     |                 |                |                       |   |
| 2 Year Euro-Schatz Futures Option | 1,054               | 4/24/2026       | EUR106.30      | EUR105,400            | \$(210)   |

## Options written (futures style)

## Options on futures

| Description                       | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------------------------|---------------------|-----------------|----------------|-----------------------|---|
| <b>Call</b>                       |                     |                 |                |                       |   |
| 2 Year Euro-Schatz Futures Option | (1,054)             | 4/24/2026       | EUR107.00      | EUR(105,400)          | \$35  |

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 3 Month CORRA Futures                    | Long  | 412                 | 6/17/2026       | USD72,348             | \$ 134  |
| 3 Month Euro EURIBOR Futures             | Long  | 1                   | 12/14/2026      | 281                   | (2)   |
| 2 Year Italy Government Bond Futures     | Long  | 109                 | 6/10/2026       | 13,336                | (193)   |
| 2 Year Euro-Schatz Futures               | Short | 54                  | 6/10/2026       | (6,601)               | 28  |
| 2 Year Canadian Government Bond Futures  | Long  | 262                 | 6/30/2026       | 19,811                | (135)   |
| 2 Year U.S. Treasury Note Futures        | Long  | 956                 | 7/6/2026        | 198,318               | (1,299)   |
| 3 Year Australian Treasury Bond Futures  | Long  | 339                 | 6/16/2026       | 24,244                | (59)  |
| 5 Year Euro-Bobl Futures                 | Long  | 159                 | 6/10/2026       | 21,214                | (219)   |
| 5 Year Canadian Government Bond Futures  | Long  | 189                 | 6/30/2026       | 15,419                | (214)   |
| 5 Year U.S. Treasury Note Futures        | Long  | 1,162               | 7/6/2026        | 125,705               | (1,483)   |
| 10 Year Italy Government Bond Futures    | Long  | 36                  | 6/10/2026       | 4,838                 | (226)   |
| 10 Year French Government Bond Futures   | Short | 34                  | 6/10/2026       | (4,664)               | 178   |
| 10 Year Euro-Bund Futures                | Short | 688                 | 6/10/2026       | (99,713)              | 2,039   |
| 10 Year Australian Treasury Bond Futures | Long  | 47                  | 6/15/2026       | 3,494                 | (12)  |
| 10 Year Japanese Government Bond Futures | Long  | 31                  | 6/22/2026       | 25,454                | (304)   |
| 10 Year Ultra U.S. Treasury Note Futures | Long  | 133                 | 6/30/2026       | 15,098                | 77  |
| 10 Year U.S. Treasury Note Futures       | Long  | 5                   | 6/30/2026       | 555                   | (11)  |
| 10 Year UK Gilt Futures                  | Short | 32                  | 6/30/2026       | (3,718)               | 211   |
| 10 Year Canadian Government Bond Futures | Short | 449                 | 6/30/2026       | (38,735)              | 697   |
| 20 Year U.S. Treasury Bond Futures       | Long  | 175                 | 6/30/2026       | 19,928                | (645)   |
| 30 Year Euro-Buxl Futures                | Long  | 10                  | 6/10/2026       | 1,274                 | 14  |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 268                 | 6/30/2026       | 31,239                | (837)   |
|  |       |                     |                 |                       | <u>\$(2,261)</u>  |

## Forward currency contracts

| Contract amount          |            |                     |            | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|------------|---------------------|------------|-------------------------|-----------------|---|
| Currency purchased (000) |            | Currency sold (000) |            |                         |                 |   |
| USD                      | 2,653      | SEK                 | 23,960     | Bank of America         | 4/1/2026        | \$ 122  |
| USD                      | 1,461      | MXN                 | 25,240     | UBS AG                  | 4/1/2026        | 53  |
| SEK                      | 23,960     | USD                 | 2,508      | HSBC Bank               | 4/1/2026        | 23  |
| MXN                      | 25,240     | USD                 | 1,393      | UBS AG                  | 4/1/2026        | 15  |
| USD                      | 205        | GBP                 | 155        | Goldman Sachs           | 4/1/2026        | (1)   |
| GBP                      | 155        | USD                 | 207        | Goldman Sachs           | 4/1/2026        | (2)   |
| USD                      | 1,170      | CZK                 | 24,010     | Bank of America         | 4/2/2026        | 39  |
| USD                      | 1,763      | GBP                 | 1,310      | Citibank                | 4/2/2026        | 29  |
| USD                      | 1,900      | CZK                 | 39,850     | Goldman Sachs           | 4/2/2026        | 23  |
| CNH                      | 11,480     | USD                 | 1,657      | Bank of America         | 4/2/2026        | 10  |
| CZK                      | 39,900     | USD                 | 1,871      | HSBC Bank               | 4/2/2026        | 8   |
| GBP                      | 1,310      | USD                 | 1,727      | Goldman Sachs           | 4/2/2026        | 7   |
| TRY                      | 7,835      | USD                 | 174        | JPMorgan Chase          | 4/2/2026        | 2   |
| USD                      | 175        | TRY                 | 7,835      | Barclays Bank PLC       | 4/2/2026        | (1)   |
| CZK                      | 23,960     | USD                 | 1,140      | HSBC Bank               | 4/2/2026        | (12)  |
| USD                      | 6,889      | CNH                 | 47,550     | HSBC Bank               | 4/2/2026        | (16)  |
| CNH                      | 36,070     | USD                 | 5,267      | Goldman Sachs           | 4/2/2026        | (29)  |
| USD                      | 5,762      | JPY                 | 906,000    | Citibank                | 4/6/2026        | 51  |
| MYR                      | 25,714     | USD                 | 6,540      | Standard Chartered Bank | 4/6/2026        | (186)   |
| USD                      | 897        | EUR                 | 764        | Goldman Sachs           | 4/9/2026        | 13  |
| USD                      | 12,340     | INR                 | 1,134,835  | HSBC Bank               | 4/10/2026       | 242   |
| USD                      | 22,894     | KRW                 | 34,285,328 | Standard Chartered Bank | 4/10/2026       | 96  |
| INR                      | 897,055    | USD                 | 9,475      | Citibank                | 4/10/2026       | 88  |
| USD                      | 1,014      | PHP                 | 59,200     | Citibank                | 4/10/2026       | 38  |
| USD                      | 1,883      | KRW                 | 2,797,950  | Citibank                | 4/10/2026       | 23  |
| USD                      | 3,031      | IDR                 | 51,454,805 | Citibank                | 4/10/2026       | (1)   |
| IDR                      | 43,464,730 | USD                 | 2,576      | Citibank                | 4/10/2026       | (15)  |
| INR                      | 237,780    | USD                 | 2,578      | Standard Chartered Bank | 4/10/2026       | (43)  |
| USD                      | 3,544      | COP                 | 13,681,030 | Morgan Stanley          | 4/10/2026       | (170)   |
| USD                      | 12,151     | GBP                 | 9,130      | BNP Paribas             | 4/13/2026       | 67  |
| USD                      | 2,403      | CLP                 | 2,180,610  | Morgan Stanley          | 4/13/2026       | 49  |
| EUR                      | 11,407     | GBP                 | 9,935      | RBC Capital Markets     | 4/13/2026       | 43  |
| USD                      | 10,256     | PLN                 | 37,925     | Citibank                | 4/13/2026       | 40  |
| USD                      | 2,280      | CAD                 | 3,118      | JPMorgan Chase          | 4/13/2026       | 37  |
| USD                      | 1,054      | MXN                 | 18,710     | Morgan Stanley          | 4/13/2026       | 11  |
| USD                      | 1,793      | SGD                 | 2,290      | Citibank                | 4/13/2026       | 10  |
| USD                      | 353        | NZD                 | 598        | Citibank                | 4/13/2026       | 9   |
| PLN                      | 18,200     | USD                 | 4,896      | Bank of America         | 4/13/2026       | 6   |
| NOK                      | 7,169      | USD                 | 739        | HSBC Bank               | 4/13/2026       | 1   |
| USD                      | 3,201      | NOK                 | 30,997     | HSBC Bank               | 4/13/2026       | _(k)  |
| PLN                      | 6,680      | EUR                 | 1,559      | UBS AG                  | 4/13/2026       | (3)   |
| ZAR                      | 25,410     | USD                 | 1,519      | JPMorgan Chase          | 4/13/2026       | (18)  |
| CHF                      | 1,007      | USD                 | 1,318      | Morgan Stanley          | 4/13/2026       | (57)  |
| CLP                      | 5,227,100  | USD                 | 5,723      | Citibank                | 4/13/2026       | (79)  |
| PLN                      | 18,900     | USD                 | 5,175      | RBC Capital Markets     | 4/13/2026       | (84)  |
| SEK                      | 46,505     | USD                 | 5,033      | Citibank                | 4/13/2026       | (117)   |
| USD                      | 12,905     | AUD                 | 18,407     | Morgan Stanley          | 4/14/2026       | 207   |
| USD                      | 8,759      | AUD                 | 12,467     | RBC Capital Markets     | 4/14/2026       | 159   |
| USD                      | 11,406     | DKK                 | 73,090     | JPMorgan Chase          | 4/14/2026       | 92  |
| USD                      | 2,727      | AUD                 | 3,850      | Morgan Stanley          | 4/14/2026       | 71  |
| USD                      | 2,883      | GBP                 | 2,140      | RBC Capital Markets     | 4/14/2026       | 51  |

## Forward currency contracts (continued)

| Contract amount          |           |                     |           | Counterparty            | Settlement date | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|-----------|---------------------|-----------|-------------------------|-----------------|---|
| Currency purchased (000) |           | Currency sold (000) |           |                         |                 |   |
| BRL                      | 9,170     | USD                 | 1,744     | Citibank                | 4/14/2026       | \$ 22   |
| USD                      | 5,309     | EUR                 | 4,580     | Citibank                | 4/14/2026       | 11  |
| EUR                      | 23,116    | USD                 | 27,066    | Morgan Stanley          | 4/14/2026       | (329)   |
| CAD                      | 39,278    | USD                 | 28,731    | Standard Chartered Bank | 4/14/2026       | (478)   |
| EUR                      | 5,100     | CAD                 | 8,081     | Morgan Stanley          | 4/15/2026       | 86  |
| HUF                      | 1,284,310 | EUR                 | 3,290     | JPMorgan Chase          | 4/15/2026       | 53  |
| ILS                      | 1,860     | USD                 | 599       | Goldman Sachs           | 4/15/2026       | (7)   |
| AUD                      | 690       | USD                 | 487       | HSBC Bank               | 4/15/2026       | (11)  |
| CNH                      | 69,510    | USD                 | 10,129    | Standard Chartered Bank | 4/15/2026       | (25)  |
| CZK                      | 71,210    | USD                 | 3,381     | JPMorgan Chase          | 4/15/2026       | (27)  |
| EUR                      | 3,970     | USD                 | 4,626     | Morgan Stanley          | 4/15/2026       | (34)  |
| CAD                      | 3,472     | EUR                 | 2,190     | BNP Paribas             | 4/15/2026       | (36)  |
| CZK                      | 156,440   | EUR                 | 6,405     | Standard Chartered Bank | 4/15/2026       | (40)  |
| JPY                      | 1,063,890 | USD                 | 6,768     | RBC Capital Markets     | 4/15/2026       | (54)  |
| GBP                      | 3,830     | USD                 | 5,151     | Morgan Stanley          | 4/15/2026       | (82)  |
| USD                      | 18,482    | HUF                 | 6,208,515 | Barclays Bank PLC       | 4/15/2026       | (167)   |
| JPY                      | 6,290,797 | USD                 | 40,156    | Citibank                | 4/15/2026       | (461)   |
| CNH                      | 907,167   | USD                 | 132,342   | Citibank                | 4/15/2026       | (475)   |
| EUR                      | 1,774     | RON                 | 9,075     | JPMorgan Chase          | 4/16/2026       | (4)   |
| USD                      | 5,520     | CZK                 | 117,400   | Morgan Stanley          | 4/16/2026       | (10)  |
| JPY                      | 419,400   | USD                 | 2,661     | RBC Capital Markets     | 4/16/2026       | (14)  |
| USD                      | 5,766     | JPY                 | 916,000   | HSBC Bank               | 4/16/2026       | (15)  |
| USD                      | 8,153     | EUR                 | 7,081     | Goldman Sachs           | 4/16/2026       | (38)  |
| KRW                      | 277,420   | USD                 | 186       | RBC Capital Markets     | 4/17/2026       | (2)   |
| USD                      | 2,149     | COP                 | 7,949,390 | Citibank                | 4/17/2026       | (4)   |
| NOK                      | 24,352    | EUR                 | 2,200     | Standard Chartered Bank | 4/20/2026       | (31)  |
| MYR                      | 41,836    | USD                 | 10,606    | JPMorgan Chase          | 4/20/2026       | (265)   |
| EUR                      | 19,635    | USD                 | 22,535    | UBS AG                  | 4/22/2026       | 185   |
| EUR                      | 26,830    | USD                 | 30,990    | Barclays Bank PLC       | 4/22/2026       | 55  |
| EUR                      | 648       | USD                 | 748       | Citibank                | 4/22/2026       | 2   |
| USD                      | 253       | GBP                 | 190       | Bank of America         | 4/22/2026       | 2   |
| USD                      | 7,642     | BRL                 | 40,012    | Citibank                | 4/22/2026       | (50)  |
| CNH                      | 12,450    | USD                 | 1,811     | HSBC Bank               | 4/24/2026       | — <sup>(k)</sup>  |
| USD                      | 1,241     | TRY                 | 57,000    | Barclays Bank PLC       | 4/24/2026       | (2)   |
| USD                      | 11,680    | THB                 | 384,065   | HSBC Bank               | 4/24/2026       | (105)   |
| USD                      | 2,680     | EUR                 | 2,280     | BNP Paribas             | 4/27/2026       | 41  |
| GBP                      | 4,007     | EUR                 | 4,620     | Goldman Sachs           | 4/28/2026       | (44)  |
| ZAR                      | 43,770    | USD                 | 2,682     | UBS AG                  | 4/28/2026       | (102)   |
| JPY                      | 1,227,009 | EUR                 | 6,680     | Citibank                | 4/30/2026       | 22  |
| JPY                      | 1,203,317 | EUR                 | 6,610     | Goldman Sachs           | 4/30/2026       | (47)  |
| DKK                      | 46,980    | EUR                 | 6,289     | JPMorgan Chase          | 5/6/2026        | — <sup>(k)</sup>  |
| USD                      | 9,395     | INR                 | 897,055   | Citibank                | 5/6/2026        | (115)   |
| USD                      | 1,727     | GBP                 | 1,310     | Goldman Sachs           | 5/7/2026        | (7)   |
| USD                      | 1,388     | MXN                 | 25,240    | UBS AG                  | 5/7/2026        | (15)  |
| USD                      | 2,513     | SEK                 | 23,960    | HSBC Bank               | 5/7/2026        | (23)  |
| CNH                      | 47,550    | USD                 | 6,907     | HSBC Bank               | 5/8/2026        | 17  |
| GBP                      | 155       | USD                 | 205       | Goldman Sachs           | 5/8/2026        | 1   |
| USD                      | 1,872     | CZK                 | 39,900    | HSBC Bank               | 5/13/2026       | (8)   |
| AUD                      | 20,010    | USD                 | 14,285    | Goldman Sachs           | 5/15/2026       | (487)   |
| USD                      | 5,277     | EUR                 | 4,515     | Citibank                | 6/5/2026        | 42  |
| USD                      | 10,415    | GBP                 | 7,840     | Citibank                | 6/5/2026        | 40  |

## Forward currency contracts (continued)

| Contract amount          |       |                     |           |                |                 | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------------|-------|---------------------|-----------|----------------|-----------------|---|
| Currency purchased (000) |       | Currency sold (000) |           | Counterparty   | Settlement date |   |
| USD                      | 2,488 | KRW                 | 3,659,110 | HSBC Bank      | 6/17/2026       | \$ 50   |
| USD                      | 2,797 | INR                 | 263,020   | Citibank       | 6/17/2026       | 26  |
| USD                      | 2,769 | CZK                 | 58,430    | Goldman Sachs  | 6/17/2026       | 15  |
| USD                      | 457   | EUR                 | 390       | HSBC Bank      | 6/17/2026       | 4   |
| USD                      | 1,627 | EUR                 | 1,400     | Citibank       | 6/17/2026       | 3   |
| AUD                      | 4,750 | USD                 | 3,349     | JPMorgan Chase | 6/22/2026       | (76)  |
|                          |       |                     |           |                |                 | <u>\$(2,112)</u>  |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive            |                   | Pay                |                   |                 |                       | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------|-------------------|--------------------|-------------------|-----------------|-----------------------|---------------------------------------|---|
| Rate               | Payment frequency | Rate               | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000)              |   |
| 6-month EURIBOR    | Semi-annual       | 2.2032%            | Annual            | 2/10/2027       | EUR9,730              | \$ 38                                 | \$ 38   |
| 6-month EURIBOR    | Semi-annual       | 2.2007%            | Annual            | 2/10/2027       | 9,720                 | 38                                    | 38  |
| 4.254%             | Annual            | SONIA              | Annual            | 5/9/2027        | GBP4,083              | (1)                                   | (1)   |
| 3.5175%            | Annual            | SOFR               | Annual            | 8/15/2027       | USD24,180             | (59)                                  | (59)  |
| SOFR               | Annual            | 3.4925%            | Annual            | 8/19/2027       | 67,090                | 185                                   | 185   |
| 6-month PLN-WIBOR  | Semi-annual       | 4.14%              | Annual            | 9/2/2027        | PLN70,510             | 33                                    | 33  |
| 3.515%             | Annual            | 6-month CZK-PRIBOR | Semi-annual       | 9/2/2027        | CZK396,600            | (141)                                 | (141)   |
| SOFR               | Annual            | 3.2685%            | Annual            | 9/9/2027        | USD88,350             | 524                                   | 524   |
| SOFR               | Annual            | 3.3395%            | Annual            | 9/23/2027       | 67,500                | 338                                   | 338   |
| SOFR               | Annual            | 3.28%              | Annual            | 12/1/2027       | 4,480                 | 28                                    | 28  |
| 3.73%              | Annual            | SONIA              | Annual            | 3/10/2028       | GBP14,930             | (198)                                 | (198)   |
| 3.85%              | Annual            | SONIA              | Annual            | 3/11/2028       | 14,920                | (155)                                 | (155)   |
| 6-month EURIBOR    | Semi-annual       | 2.8272%            | Annual            | 6/18/2029       | EUR5,930              | (1)                                   | (1)   |
| 3.4928%            | Annual            | SONIA              | Annual            | 8/6/2029        | GBP5,260              | (157)                                 | (157)   |
| SOFR               | Annual            | 3.4705%            | Annual            | 2/10/2030       | USD10,000             | 41                                    | 41  |
| 6-month EURIBOR    | Semi-annual       | 2.2577%            | Annual            | 3/5/2030        | EUR2,690              | 64                                    | 64  |
| 6-month EURIBOR    | Semi-annual       | 2.2592%            | Annual            | 3/5/2030        | 2,690                 | 64                                    | 64  |
| 6-month EURIBOR    | Semi-annual       | 2.2562%            | Annual            | 3/5/2030        | 2,690                 | 64                                    | 64  |
| 6-month EURIBOR    | Semi-annual       | 2.1912%            | Annual            | 3/6/2030        | 2,500                 | 67                                    | 67  |
| 4.165%             | Annual            | 6-month NOK-NIBOR  | Semi-annual       | 3/25/2030       | NOK62,070             | (120)                                 | (120)   |
| 3-month SEK-STIBOR | Quarterly         | 2.3527%            | Annual            | 4/22/2030       | SEK67,510             | 125                                   | 125   |
| 3-month SEK-STIBOR | Quarterly         | 2.3532%            | Annual            | 4/22/2030       | 67,510                | 124                                   | 124   |
| 2.2053%            | Annual            | 6-month EURIBOR    | Semi-annual       | 4/22/2030       | EUR6,330              | (181)                                 | (181)   |
| 2.2033%            | Annual            | 6-month EURIBOR    | Semi-annual       | 4/22/2030       | 6,350                 | (182)                                 | (182)   |
| 2.5293%            | Annual            | 6-month EURIBOR    | Semi-annual       | 10/10/2030      | 25,390                | (418)                                 | (418)   |
| 2.518%             | Annual            | 6-month EURIBOR    | Semi-annual       | 10/10/2030      | 50,910                | (866)                                 | (866)   |
| SOFR               | Annual            | 3.507%             | Annual            | 1/14/2031       | USD28,100             | 124                                   | 124   |
| 3-month SEK-STIBOR | Quarterly         | 2.397%             | Annual            | 2/10/2031       | SEK45,000             | 98                                    | 98  |
| 3-month SEK-STIBOR | Quarterly         | 2.417%             | Annual            | 2/10/2031       | 45,000                | 94                                    | 94  |
| 2.4968%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/10/2031       | EUR4,200              | (79)                                  | (79)  |
| 2.4908%            | Annual            | 6-month EURIBOR    | Semi-annual       | 2/10/2031       | 4,300                 | (82)                                  | (82)  |
| 3-month SEK-STIBOR | Quarterly         | 2.408%             | Annual            | 2/11/2031       | SEK45,000             | 96                                    | 96  |
| 3-month SEK-STIBOR | Quarterly         | 2.432%             | Annual            | 2/11/2031       | 45,000                | 91                                    | 91  |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Centrally cleared interest rate swaps (continued)

| Receive            |                   | Pay               |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------------|-------------------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate               | Payment frequency | Rate              | Payment frequency |                 |                       |                          |                                       |   |
| 2.5083%            | Annual            | 6-month EURIBOR   | Semi-annual       | 2/11/2031       | EUR4,200              | \$ (76)                  | \$—                                   | \$ (76)   |
| 2.4908%            | Annual            | 6-month EURIBOR   | Semi-annual       | 2/11/2031       | 4,200                 | (80)                     | —                                     | (80)  |
| 6-month EURIBOR    | Semi-annual       | 2.4842%           | Annual            | 2/13/2031       | 4,320                 | 83                       | —                                     | 83  |
| 4.355%             | Annual            | 6-month NOK-NIBOR | Semi-annual       | 2/13/2031       | NOK29,300             | (32)                     | —                                     | (32)  |
| 6-month EURIBOR    | Semi-annual       | 2.4667%           | Annual            | 2/16/2031       | EUR5,290              | 107                      | —                                     | 107   |
| 6-month EURIBOR    | Semi-annual       | 2.4712%           | Annual            | 2/16/2031       | 4,300                 | 86                       | —                                     | 86  |
| 4.305%             | Annual            | 6-month NOK-NIBOR | Semi-annual       | 2/16/2031       | NOK60,900             | (79)                     | —                                     | (79)  |
| 4.285%             | Annual            | 6-month NOK-NIBOR | Semi-annual       | 2/16/2031       | 75,450                | (104)                    | —                                     | (104)   |
| 3-month SEK-STIBOR | Quarterly         | 2.337%            | Annual            | 2/17/2031       | SEK45,600             | 113                      | —                                     | 113   |
| 3-month SEK-STIBOR | Quarterly         | 2.335%            | Annual            | 2/17/2031       | 22,400                | 56                       | —                                     | 56  |
| 2.4333%            | Annual            | 6-month EURIBOR   | Semi-annual       | 2/17/2031       | EUR2,100              | (46)                     | —                                     | (46)  |
| 2.4363%            | Annual            | 6-month EURIBOR   | Semi-annual       | 2/17/2031       | 4,260                 | (93)                     | —                                     | (93)  |
| 6-month EURIBOR    | Semi-annual       | 2.66127%          | Annual            | 4/16/2031       | 36,250                | 450                      | —                                     | 450   |
| 6-month EURIBOR    | Semi-annual       | 2.66317%          | Annual            | 4/16/2031       | 18,120                | 223                      | —                                     | 223   |
| 6-month EURIBOR    | Semi-annual       | 2.71986%          | Annual            | 4/16/2031       | 18,120                | 170                      | —                                     | 170   |
| 3.488%             | Annual            | SOFR              | Annual            | 6/17/2031       | USD941                | (5)                      | —                                     | (5)   |
| 3.43574%           | Annual            | SOFR              | Annual            | 6/17/2031       | 1,098                 | (9)                      | —                                     | (9)   |
| 3.403%             | Annual            | SOFR              | Annual            | 6/17/2031       | 1,080                 | (10)                     | —                                     | (10)  |
| 3.2285%            | Annual            | SOFR              | Annual            | 6/17/2031       | 650                   | (11)                     | —                                     | (11)  |
| 2.8878%            | Annual            | 6-month EURIBOR   | Semi-annual       | 1/13/2036       | EUR2,440              | (38)                     | —                                     | (38)  |
| 2.8803%            | Annual            | 6-month EURIBOR   | Semi-annual       | 1/13/2036       | 2,450                 | (40)                     | —                                     | (40)  |
| 2.8698%            | Annual            | 6-month EURIBOR   | Semi-annual       | 1/13/2036       | 2,440                 | (42)                     | —                                     | (42)  |
| SOFR               | Annual            | 3.825%            | Annual            | 1/14/2036       | USD15,510             | 22                       | —                                     | 22  |
| 2.8663%            | Annual            | 6-month EURIBOR   | Semi-annual       | 1/14/2036       | EUR2,710              | (48)                     | —                                     | (48)  |
| 2.8563%            | Annual            | 6-month EURIBOR   | Semi-annual       | 1/14/2036       | 2,800                 | (52)                     | —                                     | (52)  |
| SOFR               | Annual            | 3.554%            | Annual            | 6/17/2036       | USD740                | 19                       | —                                     | 19  |
| SOFR               | Annual            | 3.73632%          | Annual            | 6/17/2036       | 1,179                 | 12                       | —                                     | 12  |
| SOFR               | Annual            | 3.79168%          | Annual            | 6/17/2036       | 1,202                 | 7                        | —                                     | 7   |
| SOFR               | Annual            | 3.801%            | Annual            | 6/17/2036       | 1,040                 | 5                        | —                                     | 5   |
| SOFR               | Annual            | 3.944%            | Annual            | 9/9/2055        | 3,010                 | 88                       | —                                     | 88  |
| 6-month EURIBOR    | Semi-annual       | 2.8972%           | Annual            | 9/11/2055       | EUR1,740              | 79                       | —                                     | 79  |
| SOFR               | Annual            | 3.9305%           | Annual            | 9/23/2055       | USD7,440              | 235                      | —                                     | 235   |
| 4.13862%           | Annual            | SOFR              | Annual            | 6/17/2056       | 291                   | 1                        | —                                     | 1   |
| 4.097%             | Annual            | SOFR              | Annual            | 6/17/2056       | 253                   | (1)                      | —                                     | (1)   |
| 4.07464%           | Annual            | SOFR              | Annual            | 6/17/2056       | 284                   | (2)                      | —                                     | (2)   |
| 3.909%             | Annual            | SOFR              | Annual            | 6/17/2056       | 182                   | (6)                      | —                                     | (6)   |
|                    |                   |                   |                   |                 |                       | <u>\$ 578</u>            | <u>\$—</u>                            | <u>\$ 578</u>   |

## Bilateral interest rate swaps

| Receive      |                   | Pay      |                   | Counterparty      | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--------------|-------------------|----------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate         | Payment frequency | Rate     | Payment frequency |                   |                 |                       |                          |                                       |   |
| 12.215%      | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/4/2027        | BRL44,390             | \$ (350)                 | \$—                                   | \$ (350)  |
| 11.22441676% | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/4/2027        | 30,865                | (404)                    | —                                     | (404)   |
| 11.91%       | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/4/2027        | 79,860                | (728)                    | —                                     | (728)   |
| 11.405%      | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/4/2027        | 100,270               | (1,134)                  | —                                     | (1,134)   |
| 14.115%      | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 14,440                | 18                       | —                                     | 18  |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Bilateral interest rate swaps (continued)

| Receive |                   | Pay      |                   | Counterparty      | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---------|-------------------|----------|-------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate    | Payment frequency | Rate     | Payment frequency |                   |                 |                       |                          |                                       |   |
| 14.05%  | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2029        | BRL10,600             | \$ 8                     | \$—                                   | \$ 8  |
| 14.05%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2029        | 6,440                 | 5                        | —                                     | 5   |
| 11.495% | At maturity       | BZDIOVER | At maturity       | Bank of America   | 1/2/2029        | 35,980                | (696)                    | —                                     | (696)   |
| 13.72%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2030        | 37,150                | 15                       | —                                     | 15  |
| 13.43%  | At maturity       | BZDIOVER | At maturity       | Goldman Sachs     | 1/2/2030        | 59,400                | (96)                     | —                                     | (96)  |
| 12.65%  | At maturity       | BZDIOVER | At maturity       | Barclays Bank PLC | 1/2/2030        | 37,870                | (266)                    | —                                     | (266)   |
| 13.03%  | At maturity       | BZDIOVER | At maturity       | BNP Paribas       | 1/2/2031        | 29,650                | (175)                    | —                                     | (175)   |
|         |                   |          |                   |                   |                 |                       | <u>\$(3,803)</u>         | <u>\$—</u>                            | <u>\$(3,803)</u>  |

## Credit default swaps

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

| Reference index | Financing rate paid | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|---------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.HY.45    | 5.00%               | Quarterly         | 12/20/2030      | USD12,291             | \$ (648)                 | \$ (867)                              | \$219   |
| CDX.EM.45       | 1.00%               | Quarterly         | 6/20/2031       | 430                   | 18                       | 17                                    | 1   |
| CDX.EM.HY.45    | 1.00%               | Quarterly         | 6/20/2031       | 5,895                 | 486                      | 496                                   | (10)  |
| ITRAXX.EUR.45   | 1.00%               | Quarterly         | 6/20/2031       | EUR38,860             | (615)                    | (597)                                 | (18)  |
| CDX.NA.IG.46    | 1.00%               | Quarterly         | 6/20/2031       | USD72,893             | (1,257)                  | (1,196)                               | (61)  |
|                 |                     |                   |                 |                       | <u>\$(2,016)</u>         | <u>\$(2,147)</u>                      | <u>\$131</u>  |

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

| Reference index  | Financing rate received | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|------------------|-------------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.HY.46     | 5.00%                   | Quarterly         | 6/20/2031       | USD3,735              | \$179                    | \$163                                 | \$ 16   |
| ITRAXX.EUR.XO.45 | 5.00%                   | Quarterly         | 6/20/2031       | EUR6,110              | 442                      | 472                                   | (30)  |
|                  |                         |                   |                 |                       | <u>\$621</u>             | <u>\$635</u>                          | <u>\$(14)</u>   |

Investments in affiliates <sup>(o)</sup>

|  | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend or interest income (000) |
|--|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------------------|
| <b>Investment funds 1.59%</b>                        |                         |                 |                  |                                |  |                          |                                   |
| Capital Group Central Corporate Bond Fund            | \$ 22,734               | \$ 261          | \$ —             | \$—                            | \$(324)  | \$22,671                 | \$ 261                            |
| <b>Short-term securities 3.74%</b>                   |                         |                 |                  |                                |  |                          |                                   |
| <b>Money market investments 3.74%</b>                |                         |                 |                  |                                |  |                          |                                   |
| Capital Group Central Cash Fund 3.71% <sup>(p)</sup> | 114,160                 | 127,215         | 188,159          | 1                              | (19)   | 53,198                   | 770                               |
| <b>Total 5.33%</b>                                   |                         |                 |                  | <u>\$1</u>                     | <u>\$(343)</u>                                   | <u>\$75,869</u>          | <u>\$1,031</u>                    |

Restricted securities <sup>(b)</sup>

|  | Acquisition date(s)  | Cost (000)      | Value (000)     | Percent of net assets |
|--|----------------------|-----------------|-----------------|-----------------------|
| Bank of America Corp. 3.648% 3/31/2029 (3-month EUR-EURIBOR + 3.67% on 3/31/2028) <sup>(a)</sup> | 5/19/2020            | \$ 5,679        | \$ 5,811        | 0.41%                 |
| CSN Inova Ventures 6.75% 1/28/2028   | 12/5/2025-3/16/2026  | 5,414           | 4,320           | 0.30                  |
| Metropolitan Life Global Funding I 0.55% 6/16/2027   | 12/11/2023           | 2,086           | 2,237           | 0.16                  |
| Stillwater Mining Co. 4.00% 11/16/2026   | 1/26/2024-2/20/2024  | 2,034           | 2,074           | 0.15                  |
| General Motors Financial Co., Inc. 3.70% 7/14/2031   | 1/28/2026-1/29/2026  | 1,289           | 1,206           | 0.08                  |
| Sasol Financing USA, LLC 8.75% 5/3/2029  | 7/18/2023-2/16/2024  | 295             | 307             | 0.02                  |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(g)(k)</sup>                 | 2/17/2026            | 78              | 78              | 0.01                  |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(i)</sup>                               | 12/23/2025-3/23/2026 | 43              | 47              | 0.00 <sup>(s)</sup>   |
| <b>Total</b>   |                      | <u>\$16,918</u> | <u>\$16,080</u> | <u>1.13%</u>          |

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

<sup>(b)</sup> Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.

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

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

<sup>(e)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$182,718,000, which represented 12.84% of the net assets of the fund.

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

<sup>(g)</sup> Value determined using significant unobservable inputs.

<sup>(h)</sup> Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$1,182,000, which represented 0.08% of the net assets of the fund.

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

<sup>(j)</sup> Scheduled interest and/or principal payment was not received.

<sup>(k)</sup> Amount less than one thousand.

<sup>(l)</sup> Represents securities transacted on a TBA basis.

<sup>(m)</sup> All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$21,021,000, which represented 1.48% of the net assets of the fund.

<sup>(n)</sup> Non-income producing.

<sup>(o)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

<sup>(p)</sup> Rate represents the seven-day yield at 3/31/2026.

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

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

<sup>(s)</sup> Amount less than 0.01%.

**Key to abbreviation(s)**

|  |  |  |
|--|--|--|
| Assn. = Association                                      | EUR = Euros                              | PLN = Polish zloty                                   |
| AUD = Australian dollars                                 | EURIBOR = Euro Interbank Offered Rate    | PRIBOR = Prague Interbank Offered Rate               |
| BRL = Brazilian reais                                    | GBP = British pounds                     | Ref. = Refunding                                     |
| BZDIOVER = Overnight Brazilian Interbank<br>Deposit Rate | HUF = Hungarian forints                  | Rev. = Revenue                                       |
| CAD = Canadian dollars                                   | ICE = Intercontinental Exchange, Inc.    | RON = Romanian leu                                   |
| CHF = Swiss francs                                       | IDR = Indonesian rupiah                  | SEK = Swedish kronor                                 |
| CLO = Collateralized Loan Obligations                    | ILS = Israeli shekels                    | SGD = Singapore dollars                              |
| CLP = Chilean pesos                                      | INR = Indian rupees                      | SOFR = Secured Overnight Financing Rate              |
| CME = CME Group  | JPY = Japanese yen                       | SONIA = Sterling Overnight Interbank Average<br>Rate |
| CNH = Chinese yuan renminbi                              | KRW = South Korean won                   | STIBOR = Stockholm Interbank Offered Rate            |
| CNY = Chinese yuan renminbi                              | MXN = Mexican pesos                      | TBA = To be announced                                |
| COP = Colombian pesos                                    | MYR = Malaysian ringgits                 | THB = Thai baht                                      |
| CORRA = Canadian Overnight Repo Rate Aver-<br>age        | NIBOR = Norwegian Interbank Offered Rate | TRY = Turkish lira                                   |
| CZK = Czech korunas                                      | NOK = Norwegian kroner                   | USD = U.S. dollars                                   |
| DAC = Designated Activity Company                        | NZD = New Zealand dollars                | UST = U.S. Treasury                                  |
| DKK = Danish kroner                                      | PEN = Peruvian nuevos soles              | WIBOR = Warsaw Interbank Offered Rate                |
|  | PHP = Philippine pesos                   | ZAR = South African rand                             |
|  | PIK = Payment In Kind                    |  |

# American High-Income Trust<sup>®</sup>

Investment portfolio

March 31, 2026

unaudited

## Bonds, notes & other debt instruments 88.66%

### Corporate bonds and notes 84.76%

#### Communication services 14.74%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Altice France 6.50% 4/15/2032 <sup>(a)</sup>                         | USD3,098                  | \$ 2,939       |
| Altice France 6.875% 7/15/2032 <sup>(a)</sup>                        | 1,532                     | 1,453          |
| Altice France SA 10.00% 1/15/2033 <sup>(a)</sup>                     | 160                       | 146            |
| Beignet Investor, LLC 6.581% 5/30/2049 <sup>(a)</sup>                | 365                       | 376            |
| CCO Holdings, LLC 5.00% 2/1/2028 <sup>(a)</sup>                      | 866                       | 859            |
| CCO Holdings, LLC 5.375% 6/1/2029 <sup>(a)</sup>                     | 600                       | 592            |
| CCO Holdings, LLC 6.375% 9/1/2029 <sup>(a)</sup>                     | 370                       | 371            |
| CCO Holdings, LLC 4.75% 3/1/2030 <sup>(a)</sup>                      | 1,066                     | 1,012          |
| CCO Holdings, LLC 4.50% 8/15/2030 <sup>(a)</sup>                     | 2,194                     | 2,052          |
| CCO Holdings, LLC 4.25% 2/1/2031 <sup>(a)</sup>                      | 2,879                     | 2,626          |
| CCO Holdings, LLC 7.375% 3/1/2031 <sup>(a)</sup>                     | 60                        | 61             |
| CCO Holdings, LLC 4.75% 2/1/2032 <sup>(a)</sup>                      | 2,628                     | 2,378          |
| CCO Holdings, LLC 4.50% 5/1/2032                                     | 2,219                     | 1,984          |
| CCO Holdings, LLC 7.00% 2/1/2033 <sup>(a)</sup>                      | 1,580                     | 1,586          |
| CCO Holdings, LLC 4.50% 6/1/2033 <sup>(a)</sup>                      | 2,787                     | 2,428          |
| CCO Holdings, LLC 4.25% 1/15/2034 <sup>(a)</sup>                     | 4,567                     | 3,911          |
| CCO Holdings, LLC 7.375% 2/1/2036 <sup>(a)</sup>                     | 680                       | 678            |
| Charter Communications Operating, LLC 4.80% 3/1/2050                 | 602                       | 445            |
| Charter Communications Operating, LLC 3.70% 4/1/2051                 | 393                       | 243            |
| Charter Communications Operating, LLC 3.90% 6/1/2052                 | 790                       | 503            |
| Charter Communications Operating, LLC 5.25% 4/1/2053                 | 773                       | 607            |
| Charter Communications Operating, LLC 6.70% 12/1/2055                | 211                       | 202            |
| Charter Communications Operating, LLC 3.85% 4/1/2061                 | 145                       | 85             |
| Clear Channel Outdoor Holdings, Inc. 7.75% 4/15/2028 <sup>(a)</sup>  | 485                       | 488            |
| Clear Channel Outdoor Holdings, Inc. 7.50% 6/1/2029 <sup>(a)</sup>   | 245                       | 246            |
| Clear Channel Outdoor Holdings, Inc. 7.125% 2/15/2031 <sup>(a)</sup> | 480                       | 503            |
| Connect Finco SARL 9.00% 9/15/2029 <sup>(a)</sup>                    | 6,960                     | 7,320          |
| CSC Holdings, LLC 5.50% 4/15/2027 <sup>(a)</sup>                     | 230                       | 200            |
| Cumulus Media New Holdings, Inc. 8.00% 7/1/2029 <sup>(a)(b)</sup>    | 285                       | 43             |
| DIRECTV Financing, LLC 5.875% 8/15/2027 <sup>(a)</sup>               | 1,754                     | 1,753          |
| DIRECTV Financing, LLC 8.875% 2/1/2030 <sup>(a)</sup>                | 2,460                     | 2,458          |
| DIRECTV Financing, LLC 10.00% 2/15/2031 <sup>(a)</sup>               | 1,229                     | 1,256          |
| Discovery Communications, LLC 4.125% 5/15/2029                       | 185                       | 179            |
| DISH Network Corp. 11.75% 11/15/2027 <sup>(a)</sup>                  | 11,088                    | 11,429         |
| E. W. Scripps Co. 9.875% 8/15/2030 <sup>(a)</sup>                    | 60                        | 58             |
| EchoStar Corp. 10.75% 11/30/2029                                     | 5,123                     | 5,537          |
| EchoStar Corp. 6.75% Cash 11/30/2030 <sup>(c)</sup>                  | 5,450                     | 5,510          |
| Embarq, LLC 7.995% 6/1/2036  | 3,929                     | 1,260          |
| Frontier Communications Holdings, LLC 6.75% 5/1/2029 <sup>(a)</sup>  | 1,295                     | 1,297          |
| Frontier Communications Holdings, LLC 5.875% 11/1/2029               | 2,180                     | 2,195          |
| Frontier Communications Holdings, LLC 6.00% 1/15/2030 <sup>(a)</sup> | 2,626                     | 2,643          |
| Frontier Communications Holdings, LLC 8.75% 5/15/2030 <sup>(a)</sup> | 40                        | 41             |
| Gray Media, Inc. 10.50% 7/15/2029 <sup>(a)</sup>                     | 2,981                     | 3,170          |
| Gray Media, Inc. 4.75% 10/15/2030 <sup>(a)</sup>                     | 656                       | 507            |
| Gray Media, Inc. 5.375% 11/15/2031 <sup>(a)</sup>                    | 2,108                     | 1,567          |

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

## Corporate bonds and notes (continued)

## Communication services (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Gray Media, Inc. 9.625% 7/15/2032 <sup>(a)</sup>                | USD2,568                  | \$ 2,570       |
| Grupo Televisa, SAB 8.50% 3/11/2032                             | 66                        | 70             |
| Lamar Media Corp. 4.00% 2/15/2030                               | 215                       | 205            |
| Lamar Media Corp. 3.625% 1/15/2031                              | 300                       | 278            |
| Lamar Media Corp. 5.375% 11/1/2033 <sup>(a)</sup>               | 430                       | 421            |
| Ligado Networks, LLC 17.50% PIK 11/1/2023 <sup>(a)(b)(c)</sup>  | 2,896                     | 941            |
| Lindblad Expeditions, LLC 7.00% 9/15/2030 <sup>(a)</sup>        | 618                       | 631            |
| Live Nation Entertainment, Inc. 3.75% 1/15/2028 <sup>(a)</sup>  | 210                       | 205            |
| News Corp. 3.875% 5/15/2029 <sup>(a)</sup>                      | 255                       | 246            |
| Nexstar Media, Inc. 6.50% 9/15/2033 <sup>(a)</sup>              | 4,260                     | 4,295          |
| Nexstar Media, Inc. 7.25% 4/15/2034 <sup>(a)</sup>              | 5,160                     | 5,181          |
| Oak-Eagle AcquireCo, Inc. 7.25% 7/1/2033 <sup>(a)</sup>         | 420                       | 435            |
| Oak-Eagle AcquireCo, Inc. 8.75% 7/1/2034 <sup>(a)</sup>         | 505                       | 529            |
| Paramount Global 7.875% 7/30/2030                               | 110                       | 115            |
| Paramount Global 6.875% 4/30/2036                               | 405                       | 355            |
| Scripps Escrow II, Inc. 3.875% 1/15/2029 <sup>(a)</sup>         | 235                       | 218            |
| Sinclair Television Group, Inc. 8.125% 2/15/2033 <sup>(a)</sup> | 930                       | 946            |
| Sirius XM Radio, LLC 5.00% 8/1/2027 <sup>(a)</sup>              | 420                       | 420            |
| Sirius XM Radio, LLC 4.00% 7/15/2028 <sup>(a)</sup>             | 2,894                     | 2,795          |
| Sirius XM Radio, LLC 5.50% 7/1/2029 <sup>(a)</sup>              | 245                       | 244            |
| Sirius XM Radio, LLC 4.125% 7/1/2030 <sup>(a)</sup>             | 3,055                     | 2,863          |
| Sirius XM Radio, LLC 3.875% 9/1/2031 <sup>(a)</sup>             | 3,746                     | 3,404          |
| Sirius XM Radio, LLC 5.875% 4/15/2032 <sup>(a)</sup>            | 1,105                     | 1,099          |
| Snap, Inc. 6.875% 3/1/2033 <sup>(a)</sup>                       | 80                        | 76             |
| Stagwell Global, LLC 5.625% 8/15/2029 <sup>(a)</sup>            | 840                       | 800            |
| Univision Communications, Inc. 8.00% 8/15/2028 <sup>(a)</sup>   | 1,810                     | 1,838          |
| Univision Communications, Inc. 4.50% 5/1/2029 <sup>(a)</sup>    | 2,465                     | 2,318          |
| Univision Communications, Inc. 7.375% 6/30/2030 <sup>(a)</sup>  | 2,122                     | 2,081          |
| Univision Communications, Inc. 8.50% 7/31/2031 <sup>(a)</sup>   | 825                       | 830            |
| Univision Communications, Inc. 9.375% 8/1/2032 <sup>(a)</sup>   | 3,205                     | 3,306          |
| Verizon Communications, Inc. 2.355% 3/15/2032                   | 16                        | 14             |
| Verizon Communications, Inc. 4.75% 1/15/2033                    | 64                        | 63             |
| Verizon Communications, Inc. 5.75% 11/30/2045                   | 14                        | 14             |
| Verizon Communications, Inc. 5.875% 11/30/2055                  | 38                        | 37             |
| Verizon Communications, Inc. 6.00% 11/30/2065                   | 17                        | 17             |
| Versant Media Group, Inc. 7.25% 1/30/2031 <sup>(a)</sup>        | 1,365                     | 1,398          |
| VMED 02 UK Financing I PLC 4.25% 1/31/2031 <sup>(a)</sup>       | 455                       | 391            |
| WarnerMedia Holdings, Inc. 3.755% 3/15/2027                     | 300                       | 297            |
| WarnerMedia Holdings, Inc. 4.054% 3/15/2029                     | 2,036                     | 1,971          |
| WarnerMedia Holdings, Inc. 4.279% 3/15/2032                     | 1,858                     | 1,647          |
| WarnerMedia Holdings, Inc. 5.05% 3/15/2042                      | 4,323                     | 2,859          |
| WarnerMedia Holdings, Inc. 5.141% 3/15/2052                     | 66                        | 40             |
| Ziggo BV 4.875% 1/15/2030 <sup>(a)</sup>                        | 215                       | 201            |
|   |                           | <u>125,861</u> |

## Energy 12.30%

|   |       |       |
|---|-------|-------|
| 3R Lux SARL 9.75% 2/5/2031 <sup>(a)</sup>                             | 560   | 575   |
| Aker BP ASA 5.25% 10/30/2035 <sup>(a)</sup>                           | 160   | 156   |
| Antero Midstream Partners, LP 5.75% 7/1/2034 <sup>(a)</sup>           | 480   | 473   |
| Archrock Partners, LP 6.25% 4/1/2028 <sup>(a)</sup>                   | 210   | 210   |
| Archrock Partners, LP 6.625% 9/1/2032 <sup>(a)</sup>                  | 525   | 536   |
| Archrock Services, LP 6.00% 2/1/2034 <sup>(a)</sup>                   | 455   | 451   |
| Ascent Resources Utica Holdings, LLC 5.875% 6/30/2029 <sup>(a)</sup>  | 1,190 | 1,190 |
| Ascent Resources Utica Holdings, LLC 6.625% 10/15/2032 <sup>(a)</sup> | 975   | 990   |

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

## Corporate bonds and notes (continued)

## Energy (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Ascent Resources Utica Holdings, LLC 6.625% 7/15/2033 <sup>(a)</sup>  | USD795                    | \$ 809         |
| BIP-V Chinook Holdco, LLC 5.50% 6/15/2031 <sup>(a)</sup>              | 1,655                     | 1,615          |
| BKV Upstream Midstream, LLC 7.50% 10/15/2030 <sup>(a)</sup>           | 280                       | 283            |
| Blue Racer Midstream, LLC 7.00% 7/15/2029 <sup>(a)</sup>              | 105                       | 109            |
| Blue Racer Midstream, LLC 7.25% 7/15/2032 <sup>(a)</sup>              | 35                        | 36             |
| Borr IHC, Ltd. 10.00% 11/15/2028 <sup>(a)</sup>                       | 1,528                     | 1,568          |
| Borr IHC, Ltd. 10.375% 11/15/2030 <sup>(a)</sup>                      | 388                       | 394            |
| Bristow Group, Inc. 6.75% 2/1/2033 <sup>(a)</sup>                     | 700                       | 708            |
| California Resources Corp. 8.25% 6/15/2029 <sup>(a)</sup>             | 263                       | 275            |
| Caturus Energy, LLC 8.50% 2/15/2030 <sup>(a)</sup>                    | 1,020                     | 1,059          |
| Chord Energy Corp. 6.75% 3/15/2033 <sup>(a)</sup>                     | 820                       | 847            |
| CITGO Petroleum Corp. 8.375% 1/15/2029 <sup>(a)</sup>                 | 1,015                     | 1,049          |
| CNX Midstream Partners, LP 4.75% 4/15/2030 <sup>(a)</sup>             | 235                       | 224            |
| CNX Resources Corp. 7.375% 1/15/2031 <sup>(a)</sup>                   | 771                       | 793            |
| CNX Resources Corp. 7.25% 3/1/2032 <sup>(a)</sup>                     | 1,795                     | 1,851          |
| CNX Resources Corp. 5.875% 3/1/2034 <sup>(a)</sup>                    | 630                       | 614            |
| Comstock Resources, Inc. 6.75% 3/1/2029 <sup>(a)</sup>                | 335                       | 331            |
| Comstock Resources, Inc. 5.875% 1/15/2030 <sup>(a)</sup>              | 740                       | 717            |
| Constellation Oil Services Holding SA 9.375% 11/7/2029 <sup>(a)</sup> | 1,825                     | 1,900          |
| Crescent Energy Finance, LLC 7.625% 4/1/2032 <sup>(a)</sup>           | 1,460                     | 1,482          |
| Crescent Energy Finance, LLC 7.375% 1/15/2033 <sup>(a)</sup>          | 1,070                     | 1,071          |
| Crescent Energy Finance, LLC 8.375% 1/15/2034 <sup>(a)</sup>          | 410                       | 429            |
| Diamond Foreign Asset Co. 8.50% 10/1/2030 <sup>(a)</sup>              | 313                       | 331            |
| Energiean Israel Finance, Ltd. 5.375% 3/30/2028 <sup>(a)</sup>        | 515                       | 496            |
| Energiean Israel Finance, Ltd. 5.875% 3/30/2031 <sup>(a)</sup>        | 865                       | 806            |
| Energy Transfer, LP 6.00% 2/1/2029 <sup>(a)</sup>                     | 45                        | 45             |
| Expand Energy Corp. 4.875% 4/15/2022 <sup>(b)</sup>                   | 4,300                     | 1              |
| Ferrellgas, LP 5.875% 4/1/2029 <sup>(a)</sup>                         | 60                        | 57             |
| Genesis Energy, LP 8.875% 4/15/2030                                   | 1,020                     | 1,066          |
| Genesis Energy, LP 7.875% 5/15/2032                                   | 2,315                     | 2,382          |
| Genesis Energy, LP 6.75% 3/15/2034                                    | 1,640                     | 1,633          |
| Global Partners, LP 6.875% 1/15/2029                                  | 110                       | 110            |
| Global Partners, LP 8.25% 1/15/2032 <sup>(a)</sup>                    | 480                       | 498            |
| Global Partners, LP 7.125% 7/1/2033 <sup>(a)</sup>                    | 320                       | 323            |
| Gulfport Energy Operating Corp. 6.75% 9/1/2029 <sup>(a)</sup>         | 330                       | 338            |
| Harbour Energy PLC 5.50% 10/15/2026 <sup>(a)</sup>                    | 885                       | 882            |
| Harvest Midstream I, LP 7.50% 9/1/2028 <sup>(a)</sup>                 | 1,102                     | 1,113          |
| Harvest Midstream I, LP 7.50% 5/15/2032 <sup>(a)</sup>                | 135                       | 138            |
| Hess Midstream Operations, LP 5.875% 3/1/2028 <sup>(a)</sup>          | 645                       | 650            |
| Hess Midstream Operations, LP 6.50% 6/1/2029 <sup>(a)</sup>           | 575                       | 588            |
| Hess Midstream Operations, LP 4.25% 2/15/2030 <sup>(a)</sup>          | 1,190                     | 1,144          |
| Hess Midstream Operations, LP 5.50% 10/15/2030 <sup>(a)</sup>         | 290                       | 288            |
| Hilcorp Energy I, LP 6.00% 4/15/2030 <sup>(a)</sup>                   | 527                       | 513            |
| Hilcorp Energy I, LP 6.00% 2/1/2031 <sup>(a)</sup>                    | 558                       | 543            |
| Hilcorp Energy I, LP 6.25% 4/15/2032 <sup>(a)</sup>                   | 470                       | 455            |
| Hilcorp Energy I, LP 8.375% 11/1/2033 <sup>(a)</sup>                  | 248                       | 259            |
| Infinity Natural Resources, LLC 7.625% 4/1/2031 <sup>(a)</sup>        | 670                       | 674            |
| Kodiak Gas Services, LLC 7.25% 2/15/2029 <sup>(a)</sup>               | 290                       | 301            |
| Kodiak Gas Services, LLC 5.875% 4/1/2031 <sup>(a)</sup>               | 515                       | 518            |
| Kodiak Gas Services, LLC 6.50% 10/1/2033 <sup>(a)</sup>               | 260                       | 263            |
| Kodiak Gas Services, LLC 6.75% 10/1/2035 <sup>(a)</sup>               | 215                       | 219            |
| Matador Resources Co. 6.875% 4/15/2028 <sup>(a)</sup>                 | 230                       | 234            |
| Matador Resources Co. 6.50% 4/15/2032 <sup>(a)</sup>                  | 600                       | 607            |
| Matador Resources Co. 6.25% 4/15/2033 <sup>(a)</sup>                  | 1,035                     | 1,037          |

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

## Corporate bonds and notes (continued)

## Energy (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| Matador Resources Co. 6.00% 4/15/2034 <sup>(a)</sup>   | USD465                    | \$ 462           |
| Mesquite Energy, Inc. 7.25% 2/15/2023 <sup>(a)(b)(d)</sup>   | 739                       | — <sup>(e)</sup> |
| Murphy Oil Corp. 6.00% 10/1/2032   | 340                       | 338              |
| Murphy Oil USA, Inc. 3.75% 2/15/2031 <sup>(a)</sup>  | 680                       | 632              |
| Nabors Industries, Inc. 9.125% 1/31/2030 <sup>(a)</sup>  | 1,020                     | 1,072            |
| Nabors Industries, Inc. 7.625% 11/15/2032 <sup>(a)</sup>   | 1,285                     | 1,316            |
| New Fortress Energy, Inc. 6.50% 9/30/2026 <sup>(a)</sup>   | 745                       | 101              |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(c)(d)(f)</sup>  | 2,020                     | 2,020            |
| NFE Financing, LLC 12.00% 11/15/2029 <sup>(a)(b)</sup>   | 18,263                    | 8,275            |
| NGL Energy Operating, LLC 8.125% 2/15/2029 <sup>(a)</sup>  | 85                        | 88               |
| NGL Energy Operating, LLC 8.375% 2/15/2032 <sup>(a)</sup>  | 405                       | 418              |
| Noble Finance II, LLC 8.00% 4/15/2030 <sup>(a)</sup>   | 1,410                     | 1,452            |
| Northern Oil and Gas, Inc. 8.75% 6/15/2031 <sup>(a)</sup>  | 300                       | 312              |
| Northern Oil and Gas, Inc. 7.875% 10/15/2033 <sup>(a)</sup>  | 745                       | 771              |
| Occidental Petroleum Corp. 6.60% 3/15/2046   | 872                       | 904              |
| Occidental Petroleum Corp. 6.05% 10/1/2054   | 995                       | 968              |
| Odebrecht Drilling Services, LLC 7.50% 6/15/2030 <sup>(a)</sup>  | 196                       | 192              |
| Petrobras Global Finance BV 5.125% 9/10/2030   | 1,145                     | 1,123            |
| Petroleos Mexicanos 8.75% 6/2/2029   | 730                       | 768              |
| Petroleos Mexicanos 6.84% 1/23/2030  | 810                       | 812              |
| Petroleos Mexicanos 5.95% 1/28/2031  | 840                       | 804              |
| Petroleos Mexicanos 7.69% 1/23/2050  | 155                       | 134              |
| Petroleos Mexicanos 6.95% 1/28/2060  | 265                       | 209              |
| Raizen Fuels Finance SA 6.25% 7/8/2032 <sup>(b)</sup>  | 635                       | 352              |
| Range Resources Corp. 4.75% 2/15/2030 <sup>(a)</sup>   | 235                       | 229              |
| Seadrill Finance, Ltd. 8.375% 8/1/2030 <sup>(a)</sup>  | 200                       | 207              |
| SM Energy Co. 5.00% 10/15/2026 <sup>(a)</sup>  | 485                       | 484              |
| SM Energy Co. 8.375% 7/1/2028 <sup>(a)</sup>   | 615                       | 632              |
| SM Energy Co. 8.625% 11/1/2030 <sup>(a)</sup>  | 485                       | 512              |
| SM Energy Co. 8.75% 7/1/2031 <sup>(a)</sup>  | 1,832                     | 1,916            |
| SM Energy Co. 9.625% 6/15/2033 <sup>(a)</sup>  | 240                       | 265              |
| SM Energy Co. 6.625% 4/15/2034 <sup>(a)</sup>  | 470                       | 469              |
| Suburban Propane Partners, LP 5.00% 6/1/2031 <sup>(a)</sup>  | 280                       | 264              |
| Summit Midstream Holdings, LLC 8.625% 10/31/2029 <sup>(a)</sup>  | 1,485                     | 1,528            |
| Sunoco, LP 5.875% 7/15/2027 <sup>(a)</sup>   | 445                       | 445              |
| Sunoco, LP 5.875% 3/15/2028  | 240                       | 240              |
| Sunoco, LP 7.00% 5/1/2029 <sup>(a)</sup>   | 250                       | 257              |
| Sunoco, LP 4.50% 5/15/2029   | 1,790                     | 1,747            |
| Sunoco, LP 4.50% 10/1/2029 <sup>(a)</sup>  | 130                       | 126              |
| Sunoco, LP 4.625% 5/1/2030 <sup>(a)</sup>  | 365                       | 351              |
| Sunoco, LP 5.625% 3/15/2031 <sup>(a)</sup>   | 895                       | 892              |
| Sunoco, LP 5.375% 7/15/2031 <sup>(a)</sup>   | 245                       | 243              |
| Sunoco, LP 7.25% 5/1/2032 <sup>(a)</sup>   | 1,110                     | 1,149            |
| Sunoco, LP 6.625% 8/15/2032 <sup>(a)</sup>   | 215                       | 219              |
| Sunoco, LP 6.25% 7/1/2033 <sup>(a)</sup>   | 675                       | 678              |
| Sunoco, LP 5.875% 3/15/2034 <sup>(a)</sup>   | 675                       | 668              |
| Sunoco, LP 5.625% 7/15/2034 <sup>(a)</sup>   | 395                       | 389              |
| Sunoco, LP 7.875% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity<br>+ 4.23% on 9/18/2030) <sup>(a)(g)</sup> | 1,475                     | 1,507            |
| Talos Production, Inc. 9.00% 2/1/2029 <sup>(a)</sup>   | 820                       | 854              |
| Talos Production, Inc. 9.375% 2/1/2031 <sup>(a)</sup>  | 1,125                     | 1,193            |
| Targa Resources Partners, LP 5.50% 3/1/2030  | 272                       | 275              |
| Targa Resources Partners, LP 4.875% 2/1/2031   | 150                       | 150              |
| TGS ASA 8.50% 1/15/2030 <sup>(a)</sup>   | 590                       | 619              |

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

## Corporate bonds and notes (continued)

## Energy (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Tidewater, Inc. 9.125% 7/15/2030 <sup>(a)</sup>   | USD120                    | \$ 128         |
| Transocean Aquila, Ltd. 8.00% 9/30/2028 <sup>(a)</sup>  | 274                       | 282            |
| Transocean International, Ltd. 8.75% 2/15/2030 <sup>(a)</sup>   | 290                       | 302            |
| Transocean International, Ltd. 8.50% 5/15/2031 <sup>(a)</sup>   | 650                       | 682            |
| Transocean International, Ltd. 7.875% 10/15/2032 <sup>(a)</sup>   | 240                       | 257            |
| Transocean International, Ltd. 6.80% 3/15/2038  | 355                       | 341            |
| USA Compression Partners, LP 7.125% 3/15/2029 <sup>(a)</sup>  | 355                       | 363            |
| USA Compression Partners, LP 6.25% 10/1/2033 <sup>(a)</sup>   | 870                       | 869            |
| Venture Global Calcasieu Pass, LLC 3.875% 8/15/2029 <sup>(a)</sup>  | 890                       | 846            |
| Venture Global Calcasieu Pass, LLC 6.25% 1/15/2030 <sup>(a)</sup>   | 270                       | 276            |
| Venture Global Calcasieu Pass, LLC 4.125% 8/15/2031 <sup>(a)</sup>  | 1,605                     | 1,490          |
| Venture Global Calcasieu Pass, LLC 3.875% 11/1/2033 <sup>(a)</sup>  | 1,355                     | 1,201          |
| Venture Global LNG, Inc. 8.125% 6/1/2028 <sup>(a)</sup>   | 1,000                     | 1,023          |
| Venture Global LNG, Inc. 9.50% 2/1/2029 <sup>(a)</sup>  | 335                       | 362            |
| Venture Global LNG, Inc. 7.00% 1/15/2030 <sup>(a)</sup>   | 545                       | 557            |
| Venture Global LNG, Inc. 8.375% 6/1/2031 <sup>(a)</sup>   | 2,345                     | 2,440          |
| Venture Global LNG, Inc. 9.875% 2/1/2032 <sup>(a)</sup>   | 735                       | 790            |
| Venture Global LNG, Inc. 9.00% junior subordinated perpetual preferred bonds (5-year UST Yield Curve Rate T<br>Note Constant Maturity + 5.44% on 9/30/2029) <sup>(a)(g)</sup> | 343                       | 342            |
| Venture Global Plaquemines LNG, LLC 6.125% 12/15/2030 <sup>(a)</sup>  | 1,179                     | 1,213          |
| Venture Global Plaquemines LNG, LLC 7.50% 5/1/2033 <sup>(a)</sup>   | 695                       | 764            |
| Venture Global Plaquemines LNG, LLC 6.50% 1/15/2034 <sup>(a)</sup>  | 1,405                     | 1,466          |
| Venture Global Plaquemines LNG, LLC 6.50% 6/15/2034 <sup>(a)</sup>  | 455                       | 474            |
| Venture Global Plaquemines LNG, LLC 7.75% 5/1/2035 <sup>(a)</sup>   | 805                       | 903            |
| Venture Global Plaquemines LNG, LLC 6.75% 1/15/2036 <sup>(a)</sup>  | 1,220                     | 1,293          |
| Weatherford International, Ltd. 8.625% 4/30/2030 <sup>(a)</sup>   | 1,140                     | 1,163          |
| Weatherford International, Ltd. 6.75% 10/15/2033 <sup>(a)</sup>   | 1,150                     | 1,176          |
| Western Midstream Operating, LP 5.25% 2/1/2050  | 250                       | 211            |
| Wildfire Intermediate Holdings, LLC 7.50% 10/15/2029 <sup>(a)</sup>   | 330                       | 335            |
| YPF SA 8.75% 9/11/2031  | 160                       | 167            |
|   |                           | <u>105,004</u> |

## Consumer discretionary 10.59%

|   |       |       |
|---|-------|-------|
| Acushnet Co. 5.625% 12/1/2033 <sup>(a)</sup>                            | 400   | 398   |
| Advance Auto Parts, Inc. 5.95% 3/9/2028                                 | 833   | 847   |
| Advance Auto Parts, Inc. 3.90% 4/15/2030                                | 765   | 703   |
| Advance Auto Parts, Inc. 3.50% 3/15/2032                                | 799   | 690   |
| Advance Auto Parts, Inc. 7.375% 8/1/2033 <sup>(a)</sup>                 | 255   | 259   |
| Allied Universal Holdco, LLC 4.625% 6/1/2028 <sup>(a)</sup>             | 460   | 450   |
| Allied Universal Holdco, LLC 6.00% 6/1/2029 <sup>(a)</sup>              | 455   | 440   |
| Allied Universal Holdco, LLC 6.875% 6/15/2030 <sup>(a)</sup>            | 1,350 | 1,370 |
| Allied Universal Holdco, LLC 7.875% 2/15/2031 <sup>(a)</sup>            | 355   | 366   |
| Allwyn Entertainment Financing (UK) PLC 7.875% 4/30/2029 <sup>(a)</sup> | 575   | 588   |
| Asbury Automotive Group, Inc. 4.625% 11/15/2029 <sup>(a)</sup>          | 1,060 | 1,025 |
| Asbury Automotive Group, Inc. 5.00% 2/15/2032 <sup>(a)</sup>            | 500   | 474   |
| Bath & Body Works, Inc. 6.875% 11/1/2035                                | 546   | 538   |
| Bath & Body Works, Inc. 6.75% 7/1/2036                                  | 140   | 134   |
| Beach Acquisition Bidco, LLC 10.75% PIK 7/15/2033 <sup>(a)(c)</sup>     | 528   | 562   |
| Boyd Gaming Corp. 4.75% 6/15/2031 <sup>(a)</sup>                        | 750   | 714   |
| Brightstar Lottery PLC 5.75% 1/15/2033 <sup>(a)</sup>                   | 1,375 | 1,338 |
| Caesars Entertainment, Inc. 4.625% 10/15/2029 <sup>(a)</sup>            | 1,159 | 1,115 |
| Caesars Entertainment, Inc. 7.00% 2/15/2030 <sup>(a)</sup>              | 1,555 | 1,575 |
| Caesars Entertainment, Inc. 6.50% 2/15/2032 <sup>(a)</sup>              | 1,130 | 1,118 |
| Caesars Entertainment, Inc. 6.00% 10/15/2032 <sup>(a)</sup>             | 405   | 373   |

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

## Corporate bonds and notes (continued)

## Consumer discretionary (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Carnival Corp. 4.00% 8/1/2028 <sup>(a)</sup>                        | USD1,080                  | \$1,055        |
| Carnival Corp. 5.125% 5/1/2029 <sup>(a)</sup>                       | 725                       | 720            |
| Carnival Corp. 7.00% 8/15/2029 <sup>(a)</sup>                       | 110                       | 114            |
| Carnival Corp. 5.75% 8/1/2032 <sup>(a)</sup>                        | 2,579                     | 2,581          |
| Carnival Corp. 6.125% 2/15/2033 <sup>(a)</sup>                      | 3,125                     | 3,158          |
| Cougar JV Subsidiary, LLC 8.00% 5/15/2032 <sup>(a)</sup>            | 480                       | 497            |
| Cyprium Corp. 6.125% 4/15/2031 <sup>(a)</sup>                       | 545                       | 539            |
| Cyprium Corp. 6.375% 4/15/2034 <sup>(a)</sup>                       | 805                       | 783            |
| Fertitta Entertainment, LLC 4.625% 1/15/2029 <sup>(a)</sup>         | 850                       | 813            |
| Fertitta Entertainment, LLC 6.75% 1/15/2030 <sup>(a)</sup>          | 1,100                     | 1,028          |
| First Student Bidco, Inc. 4.00% 7/31/2029 <sup>(a)</sup>            | 1,170                     | 1,121          |
| Ford Motor Co. 3.25% 2/12/2032                                      | 2,315                     | 2,012          |
| Ford Motor Credit Co., LLC 4.271% 1/9/2027                          | 495                       | 493            |
| Ford Motor Credit Co., LLC 3.815% 11/2/2027                         | 115                       | 113            |
| Ford Motor Credit Co., LLC 5.918% 3/20/2028                         | 200                       | 203            |
| Ford Motor Credit Co., LLC 6.798% 11/7/2028                         | 280                       | 290            |
| Ford Motor Credit Co., LLC 5.113% 5/3/2029                          | 575                       | 570            |
| Ford Motor Credit Co., LLC 5.875% 11/7/2029                         | 225                       | 228            |
| Ford Motor Credit Co., LLC 7.20% 6/10/2030                          | 305                       | 321            |
| Ford Motor Credit Co., LLC 5.73% 9/5/2030                           | 1,703                     | 1,702          |
| Ford Motor Credit Co., LLC 4.00% 11/13/2030                         | 455                       | 424            |
| Ford Motor Credit Co., LLC 6.05% 3/5/2031                           | 475                       | 479            |
| Ford Motor Credit Co., LLC 3.625% 6/17/2031                         | 365                       | 329            |
| Ford Motor Credit Co., LLC 6.532% 3/19/2032                         | 1,815                     | 1,864          |
| Ford Motor Credit Co., LLC 5.753% 4/6/2033                          | 1,754                     | 1,722          |
| Ford Motor Credit Co., LLC 7.122% 11/7/2033                         | 335                       | 352            |
| Ford Motor Credit Co., LLC 6.125% 3/8/2034                          | 1,625                     | 1,610          |
| Ford Motor Credit Co., LLC 6.50% 2/7/2035                           | 2,290                     | 2,312          |
| Ford Motor Credit Co., LLC 5.869% 10/31/2035                        | 3,645                     | 3,501          |
| Gap, Inc. 3.625% 10/1/2029 <sup>(a)</sup>                           | 140                       | 131            |
| Gap, Inc. 3.875% 10/1/2031 <sup>(a)</sup>                           | 88                        | 80             |
| General Motors Financial Co., Inc. 5.90% 1/7/2035                   | 440                       | 448            |
| Genting New York, LLC 7.25% 10/1/2029 <sup>(a)</sup>                | 1,030                     | 1,035          |
| Great Canadian Gaming Corp. 8.75% 11/15/2029 <sup>(a)</sup>         | 1,750                     | 1,708          |
| Hilton Grand Vacations Borrower, LLC 5.00% 6/1/2029 <sup>(a)</sup>  | 491                       | 467            |
| Hyundai Capital America 1.65% 9/17/2026 <sup>(a)</sup>              | 60                        | 59             |
| International Game Technology PLC 5.25% 1/15/2029 <sup>(a)</sup>    | 885                       | 878            |
| KB Home 6.875% 6/15/2027  | 185                       | 187            |
| KB Home 7.25% 7/15/2030   | 275                       | 280            |
| Kontoor Brands, Inc. 4.125% 11/15/2029 <sup>(a)</sup>               | 305                       | 288            |
| LCM Investments Holdings II, LLC 4.875% 5/1/2029 <sup>(a)</sup>     | 2,830                     | 2,756          |
| LCM Investments Holdings II, LLC 8.25% 8/1/2031 <sup>(a)</sup>      | 1,135                     | 1,182          |
| Levi Strauss & Co. 3.50% 3/1/2031 <sup>(a)</sup>                    | 1,090                     | 999            |
| Light and Wonder International, Inc. 6.25% 10/1/2033 <sup>(a)</sup> | 330                       | 324            |
| Lithia Motors, Inc. 3.875% 6/1/2029 <sup>(a)</sup>                  | 905                       | 860            |
| Lithia Motors, Inc. 5.50% 10/1/2030 <sup>(a)</sup>                  | 520                       | 510            |
| Lithia Motors, Inc. 4.375% 1/15/2031 <sup>(a)</sup>                 | 580                       | 546            |
| Macy's Retail Holdings, LLC 7.375% 8/1/2033 <sup>(a)</sup>          | 250                       | 256            |
| Marriott Ownership Resorts, Inc. 4.50% 6/15/2029 <sup>(a)</sup>     | 380                       | 361            |
| MGM Resorts International 5.50% 4/15/2027                           | 165                       | 165            |
| Newell Brands, Inc. 8.50% 6/1/2028 <sup>(a)</sup>                   | 655                       | 676            |
| Newell Brands, Inc. 6.625% 9/15/2029                                | 750                       | 733            |
| Newell Brands, Inc. 6.375% 5/15/2030                                | 955                       | 917            |
| Newell Brands, Inc. 6.625% 5/15/2032                                | 1,655                     | 1,586          |

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

## Corporate bonds and notes (continued)

## Consumer discretionary (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| Newell Brands, Inc. 7.375% 4/1/2036                              | USD525                    | \$ 484           |
| Newell Brands, Inc. 7.50% 4/1/2046                               | 235                       | 189              |
| Nissan Motor Acceptance Co., LLC 5.30% 9/13/2027 <sup>(a)</sup>  | 330                       | 328              |
| Nissan Motor Acceptance Co., LLC 6.125% 9/30/2030 <sup>(a)</sup> | 1,315                     | 1,265            |
| Nissan Motor Acceptance Corp. 1.85% 9/16/2026 <sup>(a)</sup>     | 290                       | 285              |
| Nissan Motor Co., Ltd. 4.345% 9/17/2027 <sup>(a)</sup>           | 295                       | 287              |
| Nissan Motor Co., Ltd. 7.50% 7/17/2030 <sup>(a)</sup>            | 1,410                     | 1,422            |
| Nissan Motor Co., Ltd. 7.75% 7/17/2032 <sup>(a)</sup>            | 1,385                     | 1,404            |
| Nissan Motor Co., Ltd. 8.125% 7/17/2035 <sup>(a)</sup>           | 3,645                     | 3,753            |
| Party City Holdings, Inc. 0% 10/12/2028 <sup>(d)</sup>           | 500                       | — <sup>(e)</sup> |
| Party City Holdings, Inc. 0% 8/27/2030 <sup>(d)</sup>            | 2,510                     | 50               |
| PENN Entertainment, Inc. 4.125% 7/1/2029 <sup>(a)</sup>          | 10                        | 9                |
| RHP Hotel Properties, LP 7.25% 7/15/2028 <sup>(a)</sup>          | 407                       | 416              |
| RHP Hotel Properties, LP 4.50% 2/15/2029 <sup>(a)</sup>          | 550                       | 534              |
| RHP Hotel Properties, LP 6.50% 6/15/2033 <sup>(a)</sup>          | 485                       | 494              |
| RHP Hotel Properties, LP 5.75% 3/15/2034 <sup>(a)</sup>          | 575                       | 568              |
| Royal Caribbean Cruises, Ltd. 4.75% 5/15/2033                    | 431                       | 416              |
| Royal Caribbean Cruises, Ltd. 5.375% 1/15/2036                   | 141                       | 139              |
| Royal Caribbean Cruises, Ltd. 5.25% 2/27/2038                    | 610                       | 581              |
| Sally Holdings, LLC 6.75% 4/1/2032                               | 1,727                     | 1,769            |
| Scientific Games Holdings, LP 6.625% 3/1/2030 <sup>(a)</sup>     | 1,030                     | 887              |
| Sekisui House U.S., Inc. 6.00% 1/15/2043                         | 343                       | 314              |
| Service Corp. International 3.375% 8/15/2030                     | 160                       | 148              |
| Service Corp. International 4.00% 5/15/2031                      | 430                       | 401              |
| Service Corp. International 5.75% 10/15/2032                     | 165                       | 165              |
| Six Flags Entertainment Corp. 8.625% 1/15/2032 <sup>(a)</sup>    | 625                       | 626              |
| Somnigroup International, Inc. 4.00% 4/15/2029 <sup>(a)</sup>    | 80                        | 77               |
| Sonic Automotive, Inc. 4.875% 11/15/2031 <sup>(a)</sup>          | 1,964                     | 1,866            |
| Station Casinos, LLC 6.625% 3/15/2032 <sup>(a)</sup>             | 265                       | 266              |
| TopBuild Corp. 5.625% 1/31/2034 <sup>(a)</sup>                   | 735                       | 720              |
| Travel + Leisure Co. 4.50% 12/1/2029 <sup>(a)</sup>              | 825                       | 789              |
| Travel + Leisure Co. 4.625% 3/1/2030 <sup>(a)</sup>              | 165                       | 158              |
| Universal Entertainment Corp. 9.875% 8/1/2029 <sup>(a)</sup>     | 2,260                     | 2,189            |
| Vail Resorts, Inc. 5.625% 7/15/2030 <sup>(a)</sup>               | 260                       | 258              |
| Vail Resorts, Inc. 6.50% 5/15/2032 <sup>(a)</sup>                | 460                       | 465              |
| Valvoline, Inc. 3.625% 6/15/2031 <sup>(a)</sup>                  | 525                       | 475              |
| Wand NewCo 3, Inc. 7.625% 1/30/2032 <sup>(a)</sup>               | 10                        | 10               |
| Wayfair, Inc. 6.75% 11/15/2032 <sup>(a)</sup>                    | 100                       | 101              |
| Wyndham Hotels & Resorts, Inc. 4.375% 8/15/2028 <sup>(a)</sup>   | 460                       | 450              |
| Wyndham Hotels & Resorts, Inc. 5.625% 3/1/2033 <sup>(a)</sup>    | 759                       | 748              |
| Wynn Resorts Finance, LLC 5.125% 10/1/2029 <sup>(a)</sup>        | 292                       | 288              |
| Wynn Resorts Finance, LLC 7.125% 2/15/2031 <sup>(a)</sup>        | 567                       | 595              |
| Wynn Resorts Finance, LLC 6.25% 3/15/2033 <sup>(a)</sup>         | 600                       | 594              |
|  |                           | <u>90,426</u>    |

## Financials 9.28%

|  |       |       |
|--|-------|-------|
| Alliant Holdings Intermediate, LLC 6.75% 4/15/2028 <sup>(a)</sup>  | 255   | 257   |
| Alliant Holdings Intermediate, LLC 5.875% 11/1/2029 <sup>(a)</sup> | 1,450 | 1,404 |
| Alliant Holdings Intermediate, LLC 6.50% 10/1/2031 <sup>(a)</sup>  | 820   | 806   |
| Alliant Holdings Intermediate, LLC 7.375% 10/1/2032 <sup>(a)</sup> | 2,940 | 2,916 |
| AmWINS Group, Inc. 4.875% 6/30/2029 <sup>(a)</sup>                 | 1,370 | 1,314 |
| Ardonagh Finco, Ltd. 7.75% 2/15/2031 <sup>(a)</sup>                | 1,375 | 1,392 |
| Ardonagh Group Finance, Ltd. 8.875% 2/15/2032 <sup>(a)</sup>       | 1,430 | 1,402 |
| Aretec Group, Inc. 7.50% 4/1/2029 <sup>(a)</sup>                   | 2,653 | 2,630 |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Aretec Group, Inc. 10.00% 8/15/2030 <sup>(a)</sup>                                 | USD565                    | \$ 601         |
| Asurion, LLC 8.00% 12/31/2032 <sup>(a)</sup>                                       | 335                       | 348            |
| Asurion, LLC 8.375% 2/1/2034 <sup>(a)</sup>  | 1,140                     | 1,108          |
| Blackstone Private Credit Fund 5.95% 7/16/2029                                     | 676                       | 666            |
| Blackstone Private Credit Fund 5.35% 3/12/2031                                     | 424                       | 403            |
| Blackstone Private Credit Fund 6.00% 11/22/2034                                    | 660                       | 617            |
| Block, Inc. 2.75% 6/1/2026   | 425                       | 423            |
| Block, Inc. 5.625% 8/15/2030 <sup>(a)</sup>  | 930                       | 925            |
| Block, Inc. 3.50% 6/1/2031   | 1,255                     | 1,142          |
| Block, Inc. 6.50% 5/15/2032  | 765                       | 772            |
| Block, Inc. 6.00% 8/15/2033 <sup>(a)</sup>   | 195                       | 192            |
| Blue Owl Credit Income Corp. 6.65% 3/15/2031                                       | 315                       | 311            |
| Cipher Compute, LLC 7.125% 11/15/2030 <sup>(a)</sup>                               | 440                       | 456            |
| Coinbase Global, Inc. 3.375% 10/1/2028 <sup>(a)</sup>                              | 3,586                     | 3,360          |
| Coinbase Global, Inc. 3.625% 10/1/2031 <sup>(a)</sup>                              | 2,439                     | 2,064          |
| Compass Group Diversified Holdings, LLC 5.25% 4/15/2029 <sup>(a)</sup>             | 3,749                     | 3,490          |
| Compass Group Diversified Holdings, LLC 5.00% 1/15/2032 <sup>(a)</sup>             | 641                       | 558            |
| Freedom Mortgage Holdings, LLC 6.875% 5/1/2031 <sup>(a)</sup>                      | 525                       | 491            |
| FS KKR Capital Corp. 6.875% 8/15/2029  | 272                       | 267            |
| FS KKR Capital Corp. 6.125% 1/15/2031  | 320                       | 300            |
| Hightower Holding, LLC 6.75% 4/15/2029 <sup>(a)</sup>                              | 945                       | 929            |
| Hightower Holding, LLC 9.125% 1/31/2030 <sup>(a)</sup>                             | 160                       | 164            |
| Howden UK Refinance PLC 7.25% 2/15/2031 <sup>(a)</sup>                             | 635                       | 641            |
| HUB International, Ltd. 7.25% 6/15/2030 <sup>(a)</sup>                             | 712                       | 730            |
| HUB International, Ltd. 7.375% 1/31/2032 <sup>(a)</sup>                            | 970                       | 990            |
| ION Platform Finance US, Inc. 4.625% 5/1/2028 <sup>(a)</sup>                       | 255                       | 238            |
| ION Platform Finance US, Inc. 5.00% 5/1/2028 <sup>(a)</sup>                        | 85                        | 80             |
| ION Platform Finance US, Inc. 8.75% 5/1/2029 <sup>(a)</sup>                        | 4,035                     | 3,757          |
| ION Platform Finance US, Inc. 9.50% 5/30/2029 <sup>(a)</sup>                       | 2,455                     | 2,314          |
| ION Platform Finance US, Inc. 9.00% 8/1/2029 <sup>(a)</sup>                        | 1,711                     | 1,588          |
| ION Platform Finance US, Inc. 7.875% 9/30/2032 <sup>(a)</sup>                      | 1,820                     | 1,411          |
| Iron Mountain Information Management Services, Inc. 5.00% 7/15/2032 <sup>(a)</sup> | 1,265                     | 1,195          |
| Jane Street Group, LLC 7.125% 4/30/2031 <sup>(a)</sup>                             | 111                       | 114            |
| Jane Street Group, LLC 6.75% 5/1/2033 <sup>(a)</sup>                               | 1,545                     | 1,569          |
| Jefferson Capital Holdings, LLC 8.25% 5/15/2030 <sup>(a)</sup>                     | 135                       | 141            |
| MSCI, Inc. 3.875% 2/15/2031 <sup>(a)</sup>   | 425                       | 402            |
| MSCI, Inc. 3.625% 11/1/2031 <sup>(a)</sup>   | 211                       | 195            |
| Navient Corp. 6.75% 6/15/2026  | 190                       | 191            |
| Navient Corp. 5.00% 3/15/2027  | 1,873                     | 1,832          |
| Navient Corp. 5.50% 3/15/2029  | 3,520                     | 3,230          |
| Navient Corp. 9.375% 7/25/2030   | 1,582                     | 1,544          |
| Navient Corp. 11.50% 3/15/2031   | 765                       | 778            |
| Navient Corp. 7.875% 6/15/2032   | 2,030                     | 1,812          |
| Navient Corp. 5.625% 8/1/2033  | 2,148                     | 1,677          |
| OneMain Finance Corp. 3.875% 9/15/2028   | 135                       | 128            |
| OneMain Finance Corp. 5.375% 11/15/2029  | 960                       | 926            |
| OneMain Finance Corp. 7.875% 3/15/2030   | 760                       | 785            |
| OneMain Finance Corp. 6.125% 5/15/2030   | 1,520                     | 1,487          |
| OneMain Finance Corp. 4.00% 9/15/2030  | 205                       | 185            |
| OneMain Finance Corp. 7.50% 5/15/2031  | 105                       | 106            |
| OneMain Finance Corp. 7.125% 11/15/2031  | 1,110                     | 1,101          |
| OneMain Finance Corp. 7.125% 9/15/2032   | 1,580                     | 1,558          |
| OneMain Finance Corp. 6.50% 3/15/2033  | 875                       | 837            |
| OneMain Finance Corp. 6.75% 9/15/2033  | 525                       | 504            |

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

## Corporate bonds and notes (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Osaic Holdings, Inc. 6.75% 8/1/2032 <sup>(a)</sup>                 | USD1,210                  | \$ 1,211       |
| Osaic Holdings, Inc. 8.00% 8/1/2033 <sup>(a)</sup>                 | 2,830                     | 2,796          |
| Oxford Finance, LLC 6.375% 2/1/2027 <sup>(a)</sup>                 | 1,238                     | 1,228          |
| Panther Escrow Issuer, LLC 7.125% 6/1/2031 <sup>(a)</sup>          | 300                       | 301            |
| PennyMac Financial Services, Inc. 4.25% 2/15/2029 <sup>(a)</sup>   | 106                       | 101            |
| PennyMac Financial Services, Inc. 7.875% 12/15/2029 <sup>(a)</sup> | 134                       | 137            |
| PennyMac Financial Services, Inc. 6.875% 5/15/2032 <sup>(a)</sup>  | 365                       | 353            |
| PennyMac Financial Services, Inc. 6.875% 2/15/2033 <sup>(a)</sup>  | 430                       | 412            |
| Rocket Cos., Inc. 7.125% 2/1/2032 <sup>(a)</sup>                   | 315                       | 325            |
| Ryan Specialty, LLC 4.375% 2/1/2030 <sup>(a)</sup>                 | 600                       | 582            |
| Ryan Specialty, LLC 5.875% 8/1/2032 <sup>(a)</sup>                 | 750                       | 742            |
| SLM Corp. 6.50% 1/31/2030  | 255                       | 251            |
| Starwood Property Trust, Inc. 4.375% 1/15/2027 <sup>(a)</sup>      | 545                       | 543            |
| Starwood Property Trust, Inc. 5.25% 10/15/2028 <sup>(a)</sup>      | 845                       | 836            |
| Starwood Property Trust, Inc. 7.25% 4/1/2029 <sup>(a)</sup>        | 500                       | 515            |
| Starwood Property Trust, Inc. 6.50% 7/1/2030 <sup>(a)</sup>        | 340                       | 347            |
| Starwood Property Trust, Inc. 6.50% 10/15/2030 <sup>(a)</sup>      | 320                       | 325            |
| Voyager Parent, LLC 9.25% 7/1/2032 <sup>(a)</sup>                  | 2,405                     | 2,498          |
|  |                           | <u>79,257</u>  |

## Health care 7.06%

|  |       |       |
|--|-------|-------|
| 1261229 B.C., Ltd. 10.00% 4/15/2032 <sup>(a)</sup>                           | 4,198 | 4,302 |
| Accendra Health, Inc. 4.50% 3/31/2029 <sup>(a)</sup>                         | 2,377 | 1,437 |
| Accendra Health, Inc. 6.625% 4/1/2030 <sup>(a)</sup>                         | 6,277 | 2,992 |
| AdaptHealth, LLC 6.125% 8/1/2028 <sup>(a)</sup>                              | 150   | 150   |
| AdaptHealth, LLC 4.625% 8/1/2029 <sup>(a)</sup>                              | 610   | 582   |
| AdaptHealth, LLC 5.125% 3/1/2030 <sup>(a)</sup>                              | 335   | 321   |
| Amneal Pharmaceuticals, LLC 6.875% 8/1/2032 <sup>(a)</sup>                   | 410   | 423   |
| AthenaHealth Group, Inc. 6.50% 2/15/2030 <sup>(a)</sup>                      | 190   | 179   |
| Avantor Funding, Inc. 4.625% 7/15/2028 <sup>(a)</sup>                        | 1,695 | 1,655 |
| Bausch + Lomb Corp. 8.375% 10/1/2028 <sup>(a)</sup>                          | 170   | 176   |
| Bausch Health Americas, Inc. 8.50% 1/31/2027 <sup>(a)</sup>                  | 1,806 | 1,791 |
| Bausch Health Cos., Inc. 5.00% 1/30/2028 <sup>(a)</sup>                      | 367   | 310   |
| Bausch Health Cos., Inc. 4.875% 6/1/2028 <sup>(a)</sup>                      | 895   | 820   |
| Bausch Health Cos., Inc. 11.00% 9/30/2028 <sup>(a)</sup>                     | 181   | 185   |
| Bausch Health Cos., Inc. 7.25% 5/30/2029 <sup>(a)</sup>                      | 380   | 283   |
| Bausch Health Cos., Inc. 5.25% 1/30/2030 <sup>(a)</sup>                      | 797   | 516   |
| Bausch Health Cos., Inc. 5.25% 2/15/2031 <sup>(a)</sup>                      | 577   | 352   |
| BioMarin Pharmaceutical, Inc. 5.50% 2/15/2034 <sup>(a)</sup>                 | 1,190 | 1,172 |
| Centene Corp. 4.625% 12/15/2029  | 785   | 746   |
| Centene Corp. 3.375% 2/15/2030   | 37    | 33    |
| Centene Corp. 2.625% 8/1/2031  | 85    | 71    |
| Charles River Laboratories International, Inc. 4.25% 5/1/2028 <sup>(a)</sup> | 156   | 153   |
| CHS / Community Health Systems, Inc. 6.00% 1/15/2029 <sup>(a)</sup>          | 670   | 663   |
| CHS / Community Health Systems, Inc. 6.875% 4/15/2029 <sup>(a)</sup>         | 240   | 231   |
| CHS / Community Health Systems, Inc. 5.25% 5/15/2030 <sup>(a)</sup>          | 1,960 | 1,849 |
| CHS / Community Health Systems, Inc. 4.75% 2/15/2031 <sup>(a)</sup>          | 920   | 849   |
| CHS / Community Health Systems, Inc. 10.875% 1/15/2032 <sup>(a)</sup>        | 119   | 128   |
| DaVita, Inc. 4.625% 6/1/2030 <sup>(a)</sup>                                  | 1,135 | 1,092 |
| DaVita, Inc. 6.875% 9/1/2032 <sup>(a)</sup>                                  | 1,875 | 1,922 |
| DaVita, Inc. 6.75% 7/15/2033 <sup>(a)</sup>                                  | 1,435 | 1,461 |
| Endo Finance Holdings, LP 8.50% 4/15/2031 <sup>(a)</sup>                     | 2,130 | 2,232 |
| Grifols SA 4.75% 10/15/2028 <sup>(a)</sup>                                   | 780   | 764   |
| HCA, Inc. 4.625% 3/15/2052   | 193   | 154   |

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

## Corporate bonds and notes (continued)

## Health care (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| HCA, Inc. 7.50% 11/15/2095                                      | USD175                    | \$ 186         |
| Insulet Corp. 6.50% 4/1/2033 <sup>(a)</sup>                     | 47                        | 48             |
| IQVIA, Inc. 6.25% 6/1/2032 <sup>(a)</sup>                       | 1,225                     | 1,245          |
| Jazz Securities DAC 4.375% 1/15/2029 <sup>(a)</sup>             | 421                       | 411            |
| Medline Borrower, LP 3.875% 4/1/2029 <sup>(a)</sup>             | 1,680                     | 1,626          |
| Medline Borrower, LP 6.25% 4/1/2029 <sup>(a)</sup>              | 554                       | 565            |
| Molina Healthcare, Inc. 4.375% 6/15/2028 <sup>(a)</sup>         | 510                       | 493            |
| Molina Healthcare, Inc. 3.875% 11/15/2030 <sup>(a)</sup>        | 1,649                     | 1,475          |
| Molina Healthcare, Inc. 6.50% 2/15/2031 <sup>(a)</sup>          | 945                       | 930            |
| Molina Healthcare, Inc. 3.875% 5/15/2032 <sup>(a)</sup>         | 3,330                     | 2,895          |
| Molina Healthcare, Inc. 6.25% 1/15/2033 <sup>(a)</sup>          | 1,250                     | 1,213          |
| Organon & Co. 4.125% 4/30/2028 <sup>(a)</sup>                   | 325                       | 316            |
| Perrigo Finance Unlimited Co. 6.125% 9/30/2032                  | 175                       | 160            |
| Radiology Partners, Inc. 9.781% PIK 2/15/2030 <sup>(a)(c)</sup> | 1,985                     | 1,815          |
| Radiology Partners, Inc. 8.50% 7/15/2032 <sup>(a)</sup>         | 2,445                     | 2,482          |
| Sotera Health Holdings, LLC 7.375% 6/1/2031 <sup>(a)</sup>      | 525                       | 543            |
| Surgery Center Holdings, Inc. 7.25% 4/15/2032 <sup>(a)</sup>    | 1,125                     | 1,106          |
| Team Health Holdings, Inc. 8.375% 6/30/2028 <sup>(a)</sup>      | 215                       | 212            |
| Tenet Healthcare Corp. 5.125% 11/1/2027                         | 370                       | 370            |
| Tenet Healthcare Corp. 4.25% 6/1/2029                           | 1,485                     | 1,441          |
| Tenet Healthcare Corp. 4.375% 1/15/2030                         | 745                       | 722            |
| Tenet Healthcare Corp. 6.75% 5/15/2031                          | 890                       | 910            |
| Tenet Healthcare Corp. 6.875% 11/15/2031                        | 85                        | 91             |
| Teva Pharmaceutical Finance Netherlands III BV 4.75% 5/9/2027   | 377                       | 377            |
| Teva Pharmaceutical Finance Netherlands III BV 6.75% 3/1/2028   | 345                       | 354            |
| Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029  | 5,305                     | 5,291          |
| Teva Pharmaceutical Finance Netherlands III BV 7.875% 9/15/2029 | 330                       | 354            |
| Teva Pharmaceutical Finance Netherlands III BV 6.00% 12/1/2032  | 1,240                     | 1,273          |
| Teva Pharmaceutical Finance Netherlands III BV 4.10% 10/1/2046  | 1,142                     | 848            |
| Teva Pharmaceutical Finance Netherlands IV BV 5.75% 12/1/2030   | 505                       | 512            |
|   |                           | <u>60,258</u>  |

## Materials 6.99%

|  |       |       |
|--|-------|-------|
| Alliance Resource Operating Partners, LP 8.625% 6/15/2029 <sup>(a)</sup> | 810   | 842   |
| ArcelorMittal SA 7.00% 10/15/2039  | 403   | 439   |
| ArcelorMittal SA 6.75% 3/1/2041  | 685   | 729   |
| Ardagh Metal Packaging Finance PLC 4.00% 9/1/2029 <sup>(a)</sup>         | 745   | 683   |
| Avient Corp. 6.25% 11/1/2031 <sup>(a)</sup>                              | 185   | 186   |
| Axalta Coating Systems Dutch Holding B BV 7.25% 2/15/2031 <sup>(a)</sup> | 200   | 209   |
| Axalta Coating Systems, LLC 4.75% 6/15/2027 <sup>(a)</sup>               | 380   | 378   |
| CAN-PACK SA 3.875% 11/15/2029 <sup>(a)</sup>                             | 1,555 | 1,461 |
| Capstone Copper Corp. 6.75% 3/31/2033 <sup>(a)</sup>                     | 205   | 204   |
| Celanese US Holdings, LLC 7.165% 7/15/2027                               | 35    | 36    |
| Celanese US Holdings, LLC 6.50% 4/15/2030                                | 430   | 439   |
| Celanese US Holdings, LLC 7.05% 11/15/2030                               | 220   | 233   |
| Celanese US Holdings, LLC 7.00% 2/15/2031                                | 390   | 401   |
| Celanese US Holdings, LLC 6.75% 4/15/2033                                | 1,428 | 1,466 |
| Celanese US Holdings, LLC 7.20% 11/15/2033                               | 60    | 64    |
| Celanese US Holdings, LLC 7.375% 2/15/2034                               | 592   | 607   |
| Century Aluminum Co. 6.875% 8/1/2032 <sup>(a)</sup>                      | 330   | 341   |
| Cleveland-Cliffs, Inc. 4.625% 3/1/2029 <sup>(a)</sup>                    | 1,691 | 1,615 |
| Cleveland-Cliffs, Inc. 6.875% 11/1/2029 <sup>(a)</sup>                   | 1,999 | 2,000 |
| Cleveland-Cliffs, Inc. 4.875% 3/1/2031 <sup>(a)</sup>                    | 1,785 | 1,605 |
| Cleveland-Cliffs, Inc. 7.50% 9/15/2031 <sup>(a)</sup>                    | 1,665 | 1,662 |

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

## Corporate bonds and notes (continued)

## Materials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Cleveland-Cliffs, Inc. 7.00% 3/15/2032 <sup>(a)</sup>  | USD2,030                  | \$1,967        |
| Cleveland-Cliffs, Inc. 7.375% 5/1/2033 <sup>(a)</sup>  | 240                       | 235            |
| Cleveland-Cliffs, Inc. 7.625% 1/15/2034 <sup>(a)</sup>   | 1,235                     | 1,208          |
| Commercial Metals Co. 5.75% 11/15/2033 <sup>(a)</sup>  | 465                       | 460            |
| Commercial Metals Co. 6.00% 12/15/2035 <sup>(a)</sup>  | 1,285                     | 1,268          |
| Consolidated Energy Finance SA 5.625% 10/15/2028 <sup>(a)</sup>  | 545                       | 508            |
| Consolidated Energy Finance SA 12.00% 2/15/2031 <sup>(a)</sup>   | 2,880                     | 2,840          |
| CVR Partners, LP 6.125% 6/15/2028 <sup>(a)</sup>   | 405                       | 404            |
| First Quantum Minerals, Ltd. 7.25% 2/15/2034 <sup>(a)</sup>  | 405                       | 413            |
| First Quantum Minerals, Ltd. 6.375% 2/15/2036 <sup>(a)</sup>   | 845                       | 814            |
| FMC Corp. 3.45% 10/1/2029  | 280                       | 250            |
| Freeport-McMoRan, Inc. 4.25% 3/1/2030  | 357                       | 350            |
| FXI Holdings, Inc. 16.00% PIK 11/15/2029 (14.00% on 11/15/2028) <sup>(a)(c)(g)</sup>   | 5,063                     | 2,658          |
| FXI Holdings, Inc. 11.00% 11/15/2030 <sup>(a)</sup>  | 8,806                     | 7,838          |
| Graphic Packaging International, LLC 3.75% 2/1/2030 <sup>(a)</sup>   | 405                       | 372            |
| Graphic Packaging International, LLC 6.375% 7/15/2032 <sup>(a)</sup>   | 810                       | 807            |
| INEOS Finance PLC 6.75% 5/15/2028 <sup>(a)</sup>   | 415                       | 401            |
| JH North America Holdings, Inc. 5.875% 1/31/2031 <sup>(a)</sup>  | 290                       | 288            |
| JH North America Holdings, Inc. 6.125% 7/31/2032 <sup>(a)</sup>  | 545                       | 544            |
| LSB Industries, Inc. 6.25% 10/15/2028 <sup>(a)</sup>   | 14                        | 14             |
| LYB International Finance III, LLC 5.125% 1/15/2031  | 160                       | 160            |
| Magnera Corp. 4.75% 11/15/2029 <sup>(a)</sup>  | 355                       | 321            |
| Mauser Packaging Solutions Holding Co. 7.875% 4/15/2030 <sup>(a)</sup>   | 675                       | 675            |
| Mauser Packaging Solutions Holding Co. 9.25% 4/15/2030 <sup>(a)</sup>  | 440                       | 409            |
| Methanex Corp. 5.125% 10/15/2027   | 2,005                     | 1,994          |
| Methanex Corp. 5.65% 12/1/2044   | 385                       | 346            |
| Methanex US Operations, Inc. 6.25% 3/15/2032 <sup>(a)</sup>  | 1,385                     | 1,418          |
| Minera Mexico, SA de CV, 5.625% 2/12/2032 <sup>(a)</sup>   | 200                       | 202            |
| Mineral Resources, Ltd. 8.00% 11/1/2027 <sup>(a)</sup>   | 894                       | 906            |
| Mineral Resources, Ltd. 9.25% 10/1/2028 <sup>(a)</sup>   | 1,640                     | 1,701          |
| Mineral Resources, Ltd. 8.50% 5/1/2030 <sup>(a)</sup>  | 845                       | 869            |
| NOVA Chemicals Corp. 8.50% 11/15/2028 <sup>(a)</sup>   | 205                       | 213            |
| NOVA Chemicals Corp. 9.00% 2/15/2030 <sup>(a)</sup>  | 1,745                     | 1,844          |
| NOVA Chemicals Corp. 7.00% 12/1/2031 <sup>(a)</sup>  | 550                       | 583            |
| Novelis Corp. 3.875% 8/15/2031 <sup>(a)</sup>  | 412                       | 367            |
| Olin Corp. 6.625% 4/1/2033 <sup>(a)</sup>  | 65                        | 64             |
| Quikrete Holdings, Inc. 6.375% 3/1/2032 <sup>(a)</sup>   | 465                       | 472            |
| Quikrete Holdings, Inc. 6.75% 3/1/2033 <sup>(a)</sup>  | 550                       | 559            |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(a)(c)(g)</sup>              | 1,462                     | 1,440          |
| Samarco Mineracao SA 5.00% PIK and 4.00% Cash 6/30/2031 (5.00% PIK and 4.00% Cash on 12/30/2026) <sup>(c)(g)</sup>                 | 579                       | 570            |
| SCIH Salt Holdings, Inc. 4.875% 5/1/2028 <sup>(a)</sup>  | 1,090                     | 1,078          |
| Solstice Advanced Materials, Inc. 5.625% 9/30/2033 <sup>(a)</sup>  | 655                       | 646            |
| Synergy Infrastructure Holdings, LLC 7.875% 12/1/2030 <sup>(a)</sup>   | 270                       | 276            |
| Trident TPI Holdings, Inc. 12.75% 12/31/2028 <sup>(a)</sup>  | 390                       | 380            |
| Trivium Packaging Finance BV 8.25% 7/15/2030 <sup>(a)</sup>  | 386                       | 404            |
| Trivium Packaging Finance BV 12.25% 1/15/2031 <sup>(a)</sup>   | 845                       | 915            |
| Vale Overseas, Ltd. 6.00% 2/25/2056 (5-year UST Yield Curve Rate T Note Constant Maturity + 2.431% on 2/25/2031) <sup>(a)(g)</sup> | 200                       | 197            |
| Veritiv Operating Co. 10.50% 11/30/2030 <sup>(a)</sup>   | 435                       | 453            |
| W. R. Grace Holdings, LLC 7.00% 8/1/2033 <sup>(a)</sup>  | 300                       | 292            |
| Warrior Met Coal, Inc. 7.875% 12/1/2028 <sup>(a)</sup>   | 498                       | 504            |

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

## Corporate bonds and notes (continued)

## Materials (continued)

|                                  | Principal amount<br>(000) | Value<br>(000) |
|----------------------------------|---------------------------|----------------|
| Westlake Corp. 5.55% 11/15/2035  | USD100                    | \$ 100         |
| Westlake Corp. 6.375% 11/15/2055 | 35                        | 35             |
|                                  |                           | <u>59,632</u>  |

## Real estate 6.40%

|   |       |               |
|---|-------|---------------|
| Anywhere Real Estate Group, LLC 5.25% 4/15/2030 <sup>(a)</sup>      | 637   | 602           |
| Forestar Group, Inc. 5.00% 3/1/2028 <sup>(a)</sup>                  | 77    | 76            |
| Forestar Group, Inc. 6.50% 3/15/2033 <sup>(a)</sup>                 | 1,580 | 1,563         |
| GGP Retail, LLC 5.75% 5/15/2026 <sup>(a)</sup>                      | 614   | 614           |
| Howard Hughes Corp. (The) 4.125% 2/1/2029 <sup>(a)</sup>            | 1,013 | 959           |
| Howard Hughes Corp. (The) 4.375% 2/1/2031 <sup>(a)</sup>            | 3,403 | 3,127         |
| Howard Hughes Corp. (The) 5.875% 3/1/2032 <sup>(a)</sup>            | 1,265 | 1,219         |
| Howard Hughes Corp. (The) 6.125% 3/1/2034 <sup>(a)</sup>            | 1,065 | 1,024         |
| Hudson Pacific Properties, LP 5.95% 2/15/2028                       | 165   | 157           |
| Hudson Pacific Properties, LP 3.25% 1/15/2030                       | 455   | 368           |
| Iron Mountain, Inc. 5.00% 7/15/2028 <sup>(a)</sup>                  | 307   | 304           |
| Iron Mountain, Inc. 7.00% 2/15/2029 <sup>(a)</sup>                  | 175   | 178           |
| Iron Mountain, Inc. 5.25% 7/15/2030 <sup>(a)</sup>                  | 2,995 | 2,912         |
| Iron Mountain, Inc. 4.50% 2/15/2031 <sup>(a)</sup>                  | 1,655 | 1,555         |
| Iron Mountain, Inc. 5.625% 7/15/2032 <sup>(a)</sup>                 | 185   | 180           |
| Kennedy-Wilson, Inc. 4.75% 3/1/2029                                 | 1,785 | 1,760         |
| Kennedy-Wilson, Inc. 4.75% 2/1/2030                                 | 2,645 | 2,648         |
| Kennedy-Wilson, Inc. 5.00% 3/1/2031                                 | 2,430 | 2,434         |
| Ladder Capital Finance Holdings LLLP 4.75% 6/15/2029 <sup>(a)</sup> | 470   | 456           |
| Ladder Capital Finance Holdings LLLP 5.50% 8/1/2030                 | 33    | 33            |
| Ladder Capital Finance Holdings LLLP 7.00% 7/15/2031 <sup>(a)</sup> | 180   | 186           |
| MPT Operating Partnership, LP 5.00% 10/15/2027                      | 7,088 | 6,604         |
| MPT Operating Partnership, LP 4.625% 8/1/2029                       | 1,565 | 1,219         |
| MPT Operating Partnership, LP 3.50% 3/15/2031                       | 1,264 | 827           |
| MPT Operating Partnership, LP 8.50% 2/15/2032 <sup>(a)</sup>        | 4,380 | 4,444         |
| Park Intermediate Holdings, LLC 4.875% 5/15/2029 <sup>(a)</sup>     | 925   | 889           |
| Park Intermediate Holdings, LLC 7.00% 2/1/2030 <sup>(a)</sup>       | 615   | 623           |
| Pebblebrook Hotel, LP 6.375% 10/15/2029 <sup>(a)</sup>              | 545   | 546           |
| RLJ Lodging Trust, LP 3.75% 7/1/2026 <sup>(a)</sup>                 | 35    | 35            |
| RLJ Lodging Trust, LP 4.00% 9/15/2029 <sup>(a)</sup>                | 380   | 356           |
| SBA Communications Corp. 3.125% 2/1/2029                            | 111   | 105           |
| Service Properties Trust 4.95% 2/15/2027                            | 210   | 211           |
| Service Properties Trust 0% 9/30/2027 <sup>(a)</sup>                | 1,175 | 1,070         |
| Service Properties Trust 5.50% 12/15/2027                           | 750   | 752           |
| Service Properties Trust 3.95% 1/15/2028                            | 2,966 | 2,839         |
| Service Properties Trust 4.95% 10/1/2029                            | 3,318 | 3,009         |
| Service Properties Trust 4.375% 2/15/2030                           | 2,621 | 2,330         |
| Service Properties Trust 8.625% 11/15/2031 <sup>(a)</sup>           | 4,850 | 5,069         |
| Service Properties Trust 8.875% 6/15/2032                           | 1,385 | 1,374         |
|   |       | <u>54,657</u> |

## Industrials 6.36%

|  |     |     |
|--|-----|-----|
| AAR Escrow Issuer, LLC 6.75% 3/15/2029 <sup>(a)</sup>          | 216 | 220 |
| ADT Security Corp. 4.125% 8/1/2029 <sup>(a)</sup>              | 165 | 158 |
| ADT Security Corp. 5.875% 10/15/2033 <sup>(a)</sup>            | 395 | 383 |
| Advanced Drainage Systems, Inc. 5.375% 3/1/2034 <sup>(a)</sup> | 885 | 863 |
| AECOM 6.00% 8/1/2033 <sup>(a)</sup>                            | 35  | 35  |
| Albion Financing 1 SARL 7.00% 5/21/2030 <sup>(a)</sup>         | 535 | 547 |
| Allison Transmission, Inc. 3.75% 1/30/2031 <sup>(a)</sup>      | 870 | 810 |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Allison Transmission, Inc. 5.875% 12/1/2033 <sup>(a)</sup>          | USD260                    | \$ 259         |
| Amentum Holdings, Inc. 7.25% 8/1/2032 <sup>(a)</sup>                | 1,050                     | 1,088          |
| Aramark Services, Inc. 5.00% 2/1/2028 <sup>(a)</sup>                | 240                       | 239            |
| ATI, Inc. 4.875% 10/1/2029  | 575                       | 568            |
| ATI, Inc. 5.125% 10/1/2031  | 645                       | 638            |
| Avis Budget Car Rental, LLC 5.75% 7/15/2027 <sup>(a)</sup>          | 637                       | 636            |
| Avis Budget Car Rental, LLC 4.75% 4/1/2028 <sup>(a)</sup>           | 45                        | 44             |
| Avis Budget Car Rental, LLC 5.375% 3/1/2029 <sup>(a)</sup>          | 1,095                     | 1,048          |
| Avis Budget Car Rental, LLC 8.25% 1/15/2030 <sup>(a)</sup>          | 595                       | 599            |
| Avis Budget Car Rental, LLC 8.00% 2/15/2031 <sup>(a)</sup>          | 370                       | 366            |
| Avis Budget Group, Inc. 5.75% 7/15/2027 <sup>(a)</sup>              | 51                        | 51             |
| Axon Enterprise, Inc. 6.125% 3/15/2030 <sup>(a)</sup>               | 1,000                     | 1,019          |
| Axon Enterprise, Inc. 6.25% 3/15/2033 <sup>(a)</sup>                | 1,020                     | 1,042          |
| BWX Technologies, Inc. 4.125% 6/30/2028 <sup>(a)</sup>              | 135                       | 131            |
| BWX Technologies, Inc. 4.125% 4/15/2029 <sup>(a)</sup>              | 280                       | 269            |
| CACI International, Inc. 6.375% 6/15/2033 <sup>(a)</sup>            | 390                       | 397            |
| Carpenter Technology Corp. 5.625% 3/1/2034 <sup>(a)</sup>           | 435                       | 432            |
| Clarivate Science Holdings Corp. 3.875% 7/1/2028 <sup>(a)</sup>     | 1,250                     | 1,181          |
| Clarivate Science Holdings Corp. 4.875% 7/1/2029 <sup>(a)</sup>     | 740                       | 643            |
| Clean Harbors, Inc. 5.125% 7/15/2029 <sup>(a)</sup>                 | 135                       | 133            |
| Clean Harbors, Inc. 5.75% 10/15/2033 <sup>(a)</sup>                 | 1,510                     | 1,508          |
| Columbus McKinnon Corp. 7.125% 2/1/2033 <sup>(a)</sup>              | 635                       | 635            |
| CoreLogic, Inc. 4.50% 5/1/2028 <sup>(a)</sup>                       | 2,574                     | 2,419          |
| Eaton Corp. 4.50% 3/6/2033  | 200                       | 197            |
| Eaton Corp. 4.80% 3/6/2036  | 200                       | 197            |
| Eaton Corp. 4.20% 3/6/2031  | 200                       | 197            |
| Enviri Corp. 5.75% 7/31/2027 <sup>(a)</sup>                         | 665                       | 664            |
| EquipmentShare.com, Inc. 9.00% 5/15/2028 <sup>(a)</sup>             | 3,140                     | 3,247          |
| EquipmentShare.com, Inc. 8.625% 5/15/2032 <sup>(a)</sup>            | 709                       | 741            |
| EquipmentShare.com, Inc. 8.00% 3/15/2033 <sup>(a)</sup>             | 166                       | 172            |
| ESAB Corp. 5.625% 4/1/2031 <sup>(a)</sup>                           | 505                       | 510            |
| Fedex Freight Holding Co., Inc. 4.30% 3/15/2029 <sup>(a)</sup>      | 60                        | 59             |
| Fedex Freight Holding Co., Inc. 4.95% 3/15/2033 <sup>(a)</sup>      | 60                        | 59             |
| Fedex Freight Holding Co., Inc. 5.25% 3/15/2036 <sup>(a)</sup>      | 60                        | 58             |
| FTAI Aviation Investors, LLC 7.875% 12/1/2030 <sup>(a)</sup>        | 35                        | 37             |
| Garda World Security Corp. 6.50% 1/15/2031 <sup>(a)</sup>           | 795                       | 807            |
| Garda World Security Corp. 8.375% 11/15/2032 <sup>(a)</sup>         | 1,215                     | 1,217          |
| Herc Holdings, Inc. 6.625% 6/15/2029 <sup>(a)</sup>                 | 380                       | 386            |
| Herc Holdings, Inc. 7.00% 6/15/2030 <sup>(a)</sup>                  | 740                       | 759            |
| Herc Holdings, Inc. 5.75% 3/15/2031 <sup>(a)</sup>                  | 25                        | 25             |
| Herc Holdings, Inc. 7.25% 6/15/2033 <sup>(a)</sup>                  | 1,315                     | 1,349          |
| Herc Holdings, Inc. 6.00% 3/15/2034 <sup>(a)</sup>                  | 170                       | 164            |
| Hertz Corp. (The) 4.625% 12/1/2026 <sup>(a)</sup>                   | 613                       | 556            |
| I-20 Lancaster Fund, LLC 12.00% 1/15/2035 <sup>(a)</sup>            | 456                       | 453            |
| Icahn Enterprises, LP 5.25% 5/15/2027                               | 3,119                     | 3,059          |
| Icahn Enterprises, LP 9.75% 1/15/2029                               | 610                       | 600            |
| Icahn Enterprises, LP 10.00% 11/15/2029 <sup>(a)</sup>              | 250                       | 247            |
| Lsf12 Helix Parent, LLC 7.125% 2/1/2033 <sup>(a)</sup>              | 130                       | 125            |
| Miter Brands Acquisition Holdco, Inc. 6.75% 4/1/2032 <sup>(a)</sup> | 259                       | 248            |
| Moog, Inc. 4.25% 12/9/2027 <sup>(a)</sup>                           | 330                       | 331            |
| Moog, Inc. 5.50% 10/15/2034 <sup>(a)</sup>                          | 630                       | 634            |
| NESCO Holdings II, Inc. 5.50% 4/15/2029 <sup>(a)</sup>              | 895                       | 876            |
| OneSky Flight, LLC 8.875% 12/15/2029 <sup>(a)</sup>                 | 300                       | 310            |
| Pitney Bowes, Inc. 6.875% 3/15/2027 <sup>(a)</sup>                  | 500                       | 500            |

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

## Corporate bonds and notes (continued)

## Industrials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Pitney Bowes, Inc. 7.25% 3/15/2029 <sup>(a)</sup>                        | USD435                    | \$ 436         |
| QXO Building Products, Inc. 6.75% 4/30/2032 <sup>(a)</sup>               | 985                       | 1,006          |
| Reworld Holding Corp. 4.875% 12/1/2029 <sup>(a)</sup>                    | 790                       | 741            |
| Science Applications International Corp. 5.875% 11/1/2033 <sup>(a)</sup> | 535                       | 523            |
| Sensata Technologies, Inc. 3.75% 2/15/2031 <sup>(a)</sup>                | 660                       | 613            |
| SkyMiles IP, Ltd. 4.75% 10/20/2028 <sup>(a)</sup>                        | 335                       | 334            |
| Standard Building Solutions, Inc. 6.50% 8/15/2032 <sup>(a)</sup>         | 360                       | 360            |
| Standard Building Solutions, Inc. 6.25% 8/1/2033 <sup>(a)</sup>          | 1,000                     | 990            |
| Standard Building Solutions, Inc. 5.875% 3/15/2034 <sup>(a)</sup>        | 100                       | 96             |
| Team Services Holding, Inc. 9.00% 2/15/2033 <sup>(a)</sup>               | 685                       | 672            |
| Texas Combined Tirz I, LLC 0% 12/7/2062 <sup>(a)(d)</sup>                | 98                        | 98             |
| TKC Holdings, Inc. 8.50% 8/15/2030 <sup>(a)</sup>                        | 160                       | 161            |
| TransDigm, Inc. 6.375% 5/31/2033 <sup>(a)</sup>                          | 2,410                     | 2,399          |
| TransDigm, Inc. 6.25% 1/31/2034 <sup>(a)</sup>                           | 990                       | 1,002          |
| TransDigm, Inc. 6.75% 1/31/2034 <sup>(a)</sup>                           | 3,080                     | 3,123          |
| TransDigm, Inc. 6.125% 7/31/2034 <sup>(a)</sup>                          | 1,599                     | 1,575          |
| United Rentals (North America), Inc. 6.00% 12/15/2029 <sup>(a)</sup>     | 95                        | 97             |
| United Rentals (North America), Inc. 3.875% 2/15/2031                    | 620                       | 583            |
| United Rentals (North America), Inc. 6.125% 3/15/2034 <sup>(a)</sup>     | 355                       | 360            |
| Waste Pro USA, Inc. 7.00% 2/1/2033 <sup>(a)</sup>                        | 185                       | 188            |
| WESCO Distribution, Inc. 5.25% 4/15/2031 <sup>(a)</sup>                  | 455                       | 453            |
| WESCO Distribution, Inc. 6.625% 3/15/2032 <sup>(a)</sup>                 | 355                       | 364            |
| WESCO Distribution, Inc. 6.375% 3/15/2033 <sup>(a)</sup>                 | 265                       | 270            |
| WESCO Distribution, Inc. 5.50% 4/15/2034 <sup>(a)</sup>                  | 710                       | 701            |
|  |                           | <u>54,290</u>  |

## Information technology 6.05%

|  |       |       |
|--|-------|-------|
| ams-OSRAM AG 12.25% 3/30/2029 <sup>(a)</sup>               | 3,125 | 3,327 |
| APLD ComputeCo 2, LLC 6.75% 3/15/2031 <sup>(a)</sup>       | 870   | 864   |
| Black Pearl Compute, LLC 6.125% 2/15/2031 <sup>(a)</sup>   | 855   | 871   |
| Booz Allen Hamilton, Inc. 3.875% 9/1/2028 <sup>(a)</sup>   | 50    | 49    |
| Cloud Software Group, Inc. 6.50% 3/31/2029 <sup>(a)</sup>  | 1,465 | 1,431 |
| Cloud Software Group, Inc. 9.00% 9/30/2029 <sup>(a)</sup>  | 4,075 | 3,935 |
| Cloud Software Group, Inc. 8.25% 6/30/2032 <sup>(a)</sup>  | 1,495 | 1,419 |
| Cloud Software Group, Inc. 6.625% 8/15/2033 <sup>(a)</sup> | 1,175 | 1,046 |
| CoreWeave, Inc. 9.25% 6/1/2030 <sup>(a)</sup>              | 445   | 433   |
| Diebold Nixdorf, Inc. 7.75% 3/31/2030 <sup>(a)</sup>       | 4,390 | 4,576 |
| Ellucian Holdings, Inc. 6.50% 12/1/2029 <sup>(a)</sup>     | 160   | 157   |
| Fair Isaac Corp. 4.00% 6/15/2028 <sup>(a)</sup>            | 975   | 947   |
| Fair Isaac Corp. 6.00% 5/15/2033 <sup>(a)</sup>            | 2,090 | 2,052 |
| Flash Compute, LLC 7.25% 12/31/2030 <sup>(a)</sup>         | 635   | 640   |
| Hughes Satellite Systems Corp. 5.25% 8/1/2026              | 5,511 | 4,905 |
| Hughes Satellite Systems Corp. 6.625% 8/1/2026             | 6,484 | 4,885 |
| Imola Merger Corp. 4.75% 5/15/2029 <sup>(a)</sup>          | 250   | 243   |
| Intel Corp. 3.05% 8/12/2051                                | 125   | 76    |
| Intel Corp. 5.60% 2/21/2054                                | 208   | 191   |
| NCR Atleos Corp. 9.50% 4/1/2029 <sup>(a)</sup>             | 1,485 | 1,590 |
| NCR Voyix Corp. 5.125% 4/15/2029 <sup>(a)</sup>            | 283   | 271   |
| Oracle Corp. 4.95% 2/4/2031                                | 452   | 442   |
| Oracle Corp. 6.25% 11/9/2032                               | 65    | 67    |
| Oracle Corp. 5.35% 5/4/2033                                | 111   | 108   |
| Oracle Corp. 5.50% 8/3/2035                                | 65    | 62    |
| Oracle Corp. 5.20% 9/26/2035                               | 310   | 291   |
| Oracle Corp. 5.70% 2/4/2036                                | 795   | 765   |

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

## Corporate bonds and notes (continued)

## Information technology (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Oracle Corp. 6.55% 2/4/2046   | USD23                     | \$ 22          |
| Oracle Corp. 6.90% 11/9/2052  | 35                        | 33             |
| Oracle Corp. 6.70% 2/4/2056   | 1,133                     | 1,052          |
| Oracle Corp. 6.85% 2/4/2066   | 60                        | 55             |
| Pagaya US Holding Co., LLC 8.875% 8/1/2030 <sup>(a)</sup>             | 300                       | 215            |
| Qnity Electronics, Inc. 5.75% 8/15/2032 <sup>(a)</sup>                | 100                       | 100            |
| Qnity Electronics, Inc. 6.25% 8/15/2033 <sup>(a)</sup>                | 100                       | 101            |
| Shift4 Payments, LLC 6.75% 8/15/2032 <sup>(a)</sup>                   | 300                       | 295            |
| SV RNO Property Owner 1, LLC 5.875% 3/1/2031 <sup>(a)</sup>           | 385                       | 381            |
| Synaptics, Inc. 4.00% 6/15/2029 <sup>(a)</sup>                        | 310                       | 294            |
| UKG, Inc. 6.875% 2/1/2031 <sup>(a)</sup>                              | 760                       | 743            |
| Unisys Corp. 10.625% 1/15/2031 <sup>(a)</sup>                         | 1,455                     | 1,253          |
| Viasat, Inc. 5.625% 4/15/2027 <sup>(a)</sup>                          | 4,600                     | 4,573          |
| Viasat, Inc. 6.50% 7/15/2028 <sup>(a)</sup>                           | 995                       | 984            |
| Viasat, Inc. 7.50% 5/30/2031 <sup>(a)</sup>                           | 1,854                     | 1,834          |
| Viavi Solutions, Inc. 3.75% 10/1/2029 <sup>(a)</sup>                  | 190                       | 178            |
| VoltaGrid, LLC 7.375% 11/1/2030 <sup>(a)</sup>                        | 340                       | 351            |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(c)(f)</sup> | 1,242                     | 1,362          |
| WULF Compute, LLC 7.75% 10/15/2030 <sup>(a)</sup>                     | 2,050                     | 2,168          |
|   |                           | <u>51,637</u>  |

## Consumer staples 3.66%

|   |       |       |
|---|-------|-------|
| Albertsons Cos., Inc. 3.50% 3/15/2029 <sup>(a)</sup>                | 1,428 | 1,363 |
| Albertsons Cos., Inc. 4.875% 2/15/2030 <sup>(a)</sup>               | 1,755 | 1,719 |
| Albertsons Cos., Inc. 5.50% 3/31/2031 <sup>(a)</sup>                | 695   | 688   |
| Albertsons Cos., Inc. 5.625% 3/31/2032 <sup>(a)</sup>               | 990   | 975   |
| Albertsons Cos., Inc. 5.75% 3/31/2034 <sup>(a)</sup>                | 2,090 | 2,047 |
| B&G Foods, Inc. 5.25% 9/15/2027                                     | 1,748 | 1,686 |
| B&G Foods, Inc. 8.00% 9/15/2028 <sup>(a)</sup>                      | 4,231 | 4,172 |
| Central Garden & Pet Co. 4.125% 4/30/2031 <sup>(a)</sup>            | 1,785 | 1,665 |
| Coty, Inc. 4.75% 1/15/2029 <sup>(a)</sup>                           | 985   | 959   |
| Coty, Inc. 6.625% 7/15/2030 <sup>(a)</sup>                          | 641   | 636   |
| Coty, Inc. 5.60% 1/15/2031 <sup>(a)</sup>                           | 284   | 275   |
| Darling Ingredients, Inc. 6.00% 6/15/2030 <sup>(a)</sup>            | 405   | 408   |
| Fiesta Purchaser, Inc. 7.875% 3/1/2031 <sup>(a)</sup>               | 835   | 851   |
| Fiesta Purchaser, Inc. 9.625% 9/15/2032 <sup>(a)</sup>              | 680   | 694   |
| Industrial F&B Investments III, Inc. 7.75% 2/11/2033 <sup>(a)</sup> | 1,855 | 1,876 |
| Ingles Markets, Inc. 4.00% 6/15/2031 <sup>(a)</sup>                 | 380   | 355   |
| Lamb Weston Holdings, Inc. 4.875% 5/15/2028 <sup>(a)</sup>          | 60    | 59    |
| Lamb Weston Holdings, Inc. 4.125% 1/31/2030 <sup>(a)</sup>          | 950   | 905   |
| Lamb Weston Holdings, Inc. 4.375% 1/31/2032 <sup>(a)</sup>          | 710   | 660   |
| Opal Bidco SAS 6.50% 3/31/2032 <sup>(a)</sup>                       | 380   | 381   |
| Performance Food Group, Inc. 5.625% 3/1/2034 <sup>(a)</sup>         | 795   | 768   |
| Post Holdings, Inc. 4.625% 4/15/2030 <sup>(a)</sup>                 | 1,895 | 1,821 |
| Post Holdings, Inc. 4.50% 9/15/2031 <sup>(a)</sup>                  | 950   | 884   |
| Post Holdings, Inc. 6.25% 2/15/2032 <sup>(a)</sup>                  | 765   | 774   |
| Post Holdings, Inc. 6.375% 3/1/2033 <sup>(a)</sup>                  | 345   | 340   |
| Post Holdings, Inc. 6.25% 10/15/2034 <sup>(a)</sup>                 | 750   | 735   |
| Post Holdings, Inc. 6.50% 3/15/2036 <sup>(a)</sup>                  | 920   | 902   |
| Prestige Brands, Inc. 5.125% 1/15/2028 <sup>(a)</sup>               | 283   | 283   |
| Prestige Brands, Inc. 3.75% 4/1/2031 <sup>(a)</sup>                 | 1,060 | 972   |
| United Natural Foods, Inc. 6.75% 10/15/2028 <sup>(a)</sup>          | 617   | 618   |

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

## Corporate bonds and notes (continued)

## Consumer staples (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| US Foods, Inc. 4.625% 6/1/2030 <sup>(a)</sup> | USD425                    | \$ 414         |
| US Foods, Inc. 5.75% 4/15/2033 <sup>(a)</sup> | 390                       | 389            |
|   |                           | <u>31,274</u>  |

## Utilities 1.33%

|  |       |                |
|--|-------|----------------|
| AmeriGas Partners, LP 5.75% 5/20/2027  | 252   | 254            |
| CMS Energy Corp., junior subordinated, 6.50% 6/1/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.961% on 6/1/2035) <sup>(g)</sup> | 390   | 397            |
| Edison International 4.80% 3/15/2031   | 125   | 122            |
| Exelon Corp., junior subordinated, 6.50% 3/15/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.975% on 3/15/2035) <sup>(g)</sup>   | 290   | 296            |
| FirstEnergy Corp. 2.25% 9/1/2030   | 680   | 613            |
| Ithaca Energy (North Sea) PLC 8.125% 10/15/2029 <sup>(a)</sup>   | 295   | 303            |
| Long Ridge Energy, LLC 8.75% 2/15/2032 <sup>(a)</sup>  | 1,605 | 1,685          |
| Pacific Gas and Electric Co. 5.05% 10/15/2032  | 196   | 195            |
| Pacific Gas and Electric Co. 5.70% 3/1/2035  | 60    | 61             |
| Pacific Gas and Electric Co. 6.00% 8/15/2035   | 85    | 88             |
| Pacific Gas and Electric Co. 5.20% 5/1/2036  | 428   | 417            |
| Pacific Gas and Electric Co. 3.30% 8/1/2040  | 235   | 176            |
| Pacific Gas and Electric Co. 4.95% 7/1/2050  | 550   | 456            |
| Pacific Gas and Electric Co. 3.50% 8/1/2050  | 1,400 | 926            |
| Pacific Gas and Electric Co. 6.10% 10/15/2055  | 165   | 159            |
| PG&E Corp. 5.00% 7/1/2028  | 325   | 323            |
| PG&E Corp. 5.25% 7/1/2030  | 1,215 | 1,199          |
| PG&E Corp., junior subordinated, 7.375% 3/15/2055 (5-year UST Yield Curve Rate T Note Constant Maturity + 3.883% on 3/15/2030) <sup>(g)</sup>    | 1,705 | 1,717          |
| Talen Energy Supply, LLC 8.625% 6/1/2030 <sup>(a)</sup>  | 1,087 | 1,141          |
| Vistra Operations Co., LLC 4.375% 5/1/2029 <sup>(a)</sup>  | 145   | 142            |
| Vistra Operations Co., LLC 6.875% 4/15/2032 <sup>(a)</sup>   | 280   | 290            |
| XPLR Infrastructure Operating Partners, LP 8.375% 1/15/2031 <sup>(a)</sup>   | 330   | 347            |
|  |       | <u>11,307</u>  |
| <b>Total corporate bonds and notes</b>   |       | <u>723,603</u> |

## Loans 3.81%

## Industrials 0.61%

|  |       |              |
|--|-------|--------------|
| CoreLogic, Inc., Term Loan, (3-month USD CME Term SOFR + 6.614%) 10.282% 6/4/2029 <sup>(h)(i)</sup>              | 255   | 237          |
| Peraton Corp., Term Loan B, (3-month USD CME Term SOFR + 3.85%) 7.517% 2/1/2028 <sup>(h)(i)</sup>                | 5,615 | 4,799        |
| QXO Building Products, Inc., Term Loan B, (1-month USD CME Term SOFR + 2.00%) 5.668% 4/30/2032 <sup>(h)(i)</sup> | 155   | 155          |
|  |       | <u>5,191</u> |

## Information technology 0.58%

|  |       |              |
|--|-------|--------------|
| Finastra USA, Inc., Term Loan, (3-month USD CME Term SOFR + 4.00%) 7.671% 9/15/2032 <sup>(h)(i)</sup>  | 1,740 | 1,637        |
| Finastra USA, Inc., Term Loan, (3-month USD CME Term SOFR + 7.00%) 10.674% 9/15/2033 <sup>(h)(i)</sup> | 65    | 56           |
| Kaseya, Inc., Term Loan, (3-month USD CME Term SOFR + 5.00%) 8.668% 3/21/2033 <sup>(h)(i)</sup>        | 725   | 581          |
| Viasat, Inc., Term Loan B, (3-month USD CME Term SOFR + 4.614%) 8.282% 3/2/2029 <sup>(h)(i)</sup>      | 1,726 | 1,734        |
| Viasat, Inc., Term Loan B, (1-month USD CME Term SOFR + 4.614%) 8.289% 5/30/2030 <sup>(h)(i)</sup>     | 951   | 953          |
|  |       | <u>4,961</u> |

## Financials 0.57%

|  |       |       |
|--|-------|-------|
| Alera Group Intermediate Holdings, Inc., Term Loan, (3-month USD CME Term SOFR + 5.50%) 9.176% 5/30/2033 <sup>(h)(i)</sup> | 1,050 | 1,017 |
| CRC Insurance Group, LLC, Term Loan, (3-month USD CME Term SOFR + 4.75%) 8.45% 5/6/2032 <sup>(h)(i)</sup>                  | 2,401 | 2,383 |
| Denali Intermediate Holdings, Inc., Term Loan, (1-month CME Term SOFR + 5.50%) 9.176% 8/26/2032 <sup>(h)(i)</sup>          | 780   | 782   |

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

## Loans (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| HUB International, Ltd., Term Loan, (3-month USD CME Term SOFR + 2.25%) 5.92% 6/20/2030 <sup>(h)(i)</sup> | USD119                    | \$ 119         |
| Osaic Holdings, Inc., Term Loan B1, (3-month USD CME Term SOFR + 2.50%) 6.20% 7/30/2032 <sup>(h)(i)</sup> | 580                       | 570            |
|   |                           | <u>4,871</u>   |

## Consumer staples 0.51%

|  |       |              |
|--|-------|--------------|
| B&G Foods, Inc., Term Loan B, (1-month USD CME Term SOFR + 3.50%) 7.168% 10/10/2029 <sup>(h)(i)</sup>          | 161   | 150          |
| Fiesta Purchaser, Inc., Term Loan B, (1-month USD CME Term SOFR + 2.75%) 6.418% 2/12/2031 <sup>(h)(i)</sup>    | 234   | 229          |
| TreeHouse Foods, Inc., Term Loan B, (1-month USD CME Term SOFR + 4.25%) 7.918% 2/11/2033 <sup>(h)(i)</sup>     | 1,565 | 1,561        |
| United Natural Foods, Inc., Term Loan B, (3-month USD CME Term SOFR + 4.75%) 8.418% 5/1/2031 <sup>(h)(i)</sup> | 2,413 | 2,430        |
|  |       | <u>4,370</u> |

## Communication services 0.46%

|   |       |              |
|---|-------|--------------|
| Connect Finco SARL, Term Loan B, (1-month USD CME Term SOFR + 4.50%) 8.168% 9/27/2029 <sup>(h)(i)</sup>       | 1,186 | 1,190        |
| CSC Holdings, LLC, Term Loan B, (USD Prime Rate + 1.50%) 8.25% 4/15/2027 <sup>(h)(i)</sup>                    | 272   | 240          |
| Diamond Sports Net, LLC, Term Loan, 12.00% Cash 1/2/2028 <sup>(c)(h)</sup>                                    | 34    | 7            |
| Gray Television, Inc., Term Loan D, (3-month USD CME Term SOFR + 3.114%) 6.782% 12/1/2028 <sup>(h)(i)</sup>   | 2     | 2            |
| Gray Television, Inc., Term Loan B, (3-month USD CME Term SOFR + 5.25%) 8.918% 6/4/2029 <sup>(h)(i)</sup>     | 18    | 18           |
| Ligado Networks, LLC, Term Loan, 17.50% PIK 12/31/2027 <sup>(c)(d)(h)</sup>                                   | 822   | 822          |
| Peroton Corp., Term Loan B, (3-month USD CME Term SOFR + 7.85%) 11.523% 2/1/2029 <sup>(h)(i)</sup>            | 635   | 440          |
| Versant Media Group, Inc., Term Loan B, (3-month USD CME Term SOFR + 1.75%) 5.45% 1/30/2031 <sup>(h)(i)</sup> | 1,220 | 1,220        |
|   |       | <u>3,939</u> |

## Consumer discretionary 0.44%

|  |       |                  |
|--|-------|------------------|
| Aimbridge Acquisition Co., Inc., Term Loan, (1-month USD CME Term SOFR + 1.614%) 6.00% PIK and 5.282% Cash 3/11/2030 <sup>(c)(d)(h)(i)</sup> | 443   | 443              |
| Aimbridge Acquisition Co., Inc., Term Loan, (1-month USD CME Term SOFR + 5.614%) 9.29% 3/11/2030 <sup>(d)(h)(i)</sup>                        | 461   | 461              |
| Belron Finance 2019, LLC, Term Loan B, (3-month USD CME Term SOFR + 2.00%) 5.66% 10/16/2031 <sup>(h)(i)</sup>                                | 486   | 487              |
| First Student Bidco, Inc., Term Loan B, (3-month USD CME Term SOFR + 2.25%) 5.923% 8/15/2030 <sup>(h)(i)</sup>                               | 308   | 308              |
| First Student Bidco, Inc., Term Loan C, (3-month USD CME Term SOFR + 2.25%) 5.923% 8/15/2030 <sup>(h)(i)</sup>                               | 57    | 57               |
| Hertz Corp. (The), Term Loan B, (3-month USD CME Term SOFR + 3.614%) 7.282% 6/30/2028 <sup>(h)(i)</sup>                                      | 61    | 44               |
| Hertz Corp. (The), Term Loan C-EXIT, (1-month USD CME Term SOFR + 3.614%) 7.282% 6/30/2028 <sup>(h)(i)</sup>                                 | 10    | 7                |
| Mercury Aggregator, LP, Term Loan 2, 19.00% PIK 2/3/2026 <sup>(b)(c)(d)(h)</sup>   | 103   | — <sup>(e)</sup> |
| Mercury Aggregator, LP, Term Loan, 19.00% PIK 2/3/2026 <sup>(b)(c)(d)(h)</sup>   | 191   | — <sup>(e)</sup> |
| Scientific Games Holdings, LP, Term Loan, (3-month USD CME Term SOFR + 3.00%) 6.652% 4/4/2029 <sup>(h)(i)</sup>                              | 1,336 | 1,318            |
| Voyager Parent, LLC, Term Loan B, (3-month USD CME Term SOFR + 4.25%) 7.95% 7/1/2032 <sup>(h)(i)</sup>                                       | 621   | 618              |
|  |       | <u>3,743</u>     |

## Health care 0.39%

|  |       |              |
|--|-------|--------------|
| Bausch + Lomb Corp., Term Loan B, (1-month USD CME Term SOFR + 3.75%) 7.418% 1/15/2031 <sup>(h)(i)</sup>         | 355   | 356          |
| BioMarin Pharmaceutical, Inc., Term Loan B, (USD-SOFR + 1.75%) 5.421% 1/28/2033 <sup>(h)(i)</sup>                | 460   | 460          |
| Endo Finance Holdings, Inc., Term Loan B, (3-month USD CME Term SOFR + 3.75%) 7.418% 4/23/2031 <sup>(h)(i)</sup> | 1,448 | 1,442        |
| Medline Borrower, LP, Term Loan B, (1-month USD CME Term SOFR + 1.75%) 5.418% 10/23/2028 <sup>(h)(i)</sup>       | 45    | 45           |
| Owens & Minor, Inc., Term Loan, (3-month USD CME Term SOFR + 3.85%) 7.518% 3/29/2029 <sup>(h)(i)</sup>           | 939   | 848          |
| Team Health Holdings, Inc., Term Loan B, (3-month USD CME Term SOFR + 4.00%) 7.661% 6/30/2028 <sup>(h)(i)</sup>  | 213   | 213          |
|  |       | <u>3,364</u> |

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

## Loans (continued)

## Materials 0.16%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Consolidated Energy Finance SA, Term Loan B, (3-month USD CME Term SOFR + 4.75%) 8.414%<br>11/15/2030 <sup>(h)(i)</sup> | USD690                    | \$ 664         |
| Venator Material, LLC, Term Loan, (USD Prime Rate + 4.00%) 7.00% PIK 7/16/2026 <sup>(c)(d)(h)(i)</sup>                  | 552                       | 175            |
| Venator Material, LLC, Term Loan, (3-month USD CME Term SOFR + 8.00%) 7.00% PIK 7/16/2026 <sup>(c)(d)(h)(i)</sup>       | 559                       | 177            |
| Venator Material, LLC, Term Loan, (USD-SOFR + 10.00%) 7.00% PIK 10/12/2028 <sup>(b)(c)(d)(h)(i)</sup>                   | 952                       | 301            |
|   |                           | <u>1,317</u>   |

## Utilities 0.05%

|   |     |            |
|---|-----|------------|
| MI Windows and Doors, LLC, Term Loan B3, (3-month USD CME Term SOFR + 2.75%) 6.418% 3/28/2031 <sup>(h)(i)</sup> | 230 | 213        |
| Talen Energy Supply, LLC, Term Loan B, (3-month USD CME Term SOFR + 2.50%) 6.153% 5/17/2030 <sup>(h)(i)</sup>   | 232 | 233        |
|   |     | <u>446</u> |

## Real estate 0.02%

|  |     |     |
|--|-----|-----|
| MPT Operating Partnership, LP, Term Loan A, (1-month USD CME Term SOFR + 2.35%) 6.387% 6/30/2027 <sup>(h)(i)</sup> | 160 | 152 |
|--|-----|-----|

## Energy 0.02%

|   |     |     |
|---|-----|-----|
| New Fortress Energy, Inc., Term Loan B, (3-month USD CME Term SOFR + 5.50%) 9.57% 10/30/2028 <sup>(b)(h)(i)</sup> | 266 | 150 |
|---|-----|-----|

## Total loans

32,504

## Mortgage-backed obligations 0.05%

## Collateralized mortgage-backed obligations 0.05%

|  |     |     |
|--|-----|-----|
| Treehouse Park Improvement Association No.1 9.75% 12/1/2033 <sup>(a)(b)(d)</sup> | 480 | 461 |
|--|-----|-----|

## Municipals 0.04%

## Puerto Rico 0.04%

|  |     |            |
|--|-----|------------|
| GO Taxable Bonds, Series 2022, 0% 11/1/2043 <sup>(i)</sup> | 253 | 170        |
| GO Taxable Bonds, CAB, Series 2022, 0% 11/1/2051           | 278 | 192        |
|  |     | <u>362</u> |

## Total municipals

362

## Total bonds, notes &amp; other debt instruments (cost: \$774,986,000)

756,930

## Convertible bonds &amp; notes 0.16%

## Communication services 0.16%

|  |     |              |
|--|-----|--------------|
| EchoStar Corp., convertible notes, 3.875% Cash 11/30/2030 <sup>(c)</sup> | 379 | 1,353        |
|  |     | <u>1,353</u> |

## Common stocks 6.45%

## Information technology 2.06%

|                                      | Shares  |        |
|--------------------------------------|---------|--------|
| Diebold Nixdorf, Inc. <sup>(j)</sup> | 233,613 | 17,624 |

## Health care 1.71%

|  |         |               |
|--|---------|---------------|
| Rotech Healthcare, Inc. <sup>(d)(f)(j)</sup> | 167,613 | 11,755        |
| Keenova Therapeutics PLC <sup>(j)</sup>      | 28,965  | 2,549         |
| Par Health, Inc. <sup>(a)(j)</sup>           | 28,965  | 184           |
| Endo, LP, Class A1 <sup>(a)(j)</sup>         | 160,079 | 114           |
|  |         | <u>14,602</u> |

## Common stocks (continued)

|  | Shares  | Value<br>(000)   |
|--|---------|------------------|
| <b>Utilities 1.21%</b>   |         |                  |
| Talen Energy Corp. <sup>(j)</sup>  | 31,458  | \$ 10,042        |
| PG&E Corp.   | 15,606  | 274              |
|  |         | <u>10,316</u>    |
| <b>Energy 1.05%</b>  |         |                  |
| Constellation Oil Services Holding SA (NDR) <sup>(j)</sup>                 | 247,097 | 3,407            |
| Ascent CNR Corp., Class A <sup>(d)(f)</sup>                                | 62,978  | 3,343            |
| Mesquite Energy, Inc. <sup>(d)(j)</sup>                                    | 17,787  | 1,114            |
| Weatherford International  | 8,019   | 758              |
| Altera Infrastructure, LP <sup>(d)</sup>                                   | 7,578   | 328              |
| Expand Energy Corp.  | 467     | 51               |
|  |         | <u>9,001</u>     |
| <b>Consumer discretionary 0.39%</b>  |         |                  |
| Aimbridge Topco, LLC <sup>(d)(j)</sup>                                     | 46,955  | 3,360            |
| NMG Parent, LLC <sup>(d)(j)</sup>  | 8,350   | — <sup>(e)</sup> |
|  |         | <u>3,360</u>     |
| <b>Financials 0.02%</b>  |         |                  |
| Navient Corp.  | 16,610  | 136              |
| <b>Communication services 0.01%</b>  |         |                  |
| iHeartMedia, Inc., Class A <sup>(j)</sup>                                  | 18,809  | 55               |
| <b>Materials 0.00%</b>   |         |                  |
| Venator Materials PLC <sup>(d)(j)</sup>                                    | 3,232   | — <sup>(e)</sup> |
| <b>Total common stocks</b> (cost: \$31,025,000)                            |         | <u>55,094</u>    |
| <b>Preferred securities 0.20%</b>  |         |                  |
| <b>Industrials 0.20%</b>   |         |                  |
| ACR III LSC Holdings, LLC, Series B, preferred shares <sup>(a)(d)(j)</sup> | 1,022   | 1,669            |
| <b>Total preferred securities</b> (cost: \$1,057,000)                      |         | <u>1,669</u>     |
| <b>Rights &amp; warrants 0.01%</b>   |         |                  |
| <b>Communication services 0.01%</b>  |         |                  |
| SES SA (CVR) <sup>(j)</sup>  | 6,792   | 102              |
| <b>Total rights &amp; warrants</b> (cost: \$80,000)                        |         | <u>102</u>       |
| <b>Short-term securities 3.86%</b>   |         |                  |
| <b>Money market investments 3.86%</b>                                      |         |                  |
| Capital Group Central Cash Fund 3.71% <sup>(k)(l)</sup>                    | 329,592 | 32,956           |
| <b>Total short-term securities</b> (cost: \$32,956,000)                    |         | <u>32,956</u>    |
| <b>Total investment securities 99.34%</b> (cost: \$840,507,000)            |         | <u>848,104</u>   |
| Other assets less liabilities 0.66%  |         | <u>5,631</u>     |
| <b>Net assets 100.00%</b>  |         | <u>\$853,735</u> |

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 2 Year U.S. Treasury Note Futures        | Long  | 62                  | 7/6/2026        | USD12,862             | \$ (93)   |
| 5 Year U.S. Treasury Note Futures        | Long  | 82                  | 7/6/2026        | 8,871                 | (119)   |
| 10 Year Ultra U.S. Treasury Note Futures | Short | 5                   | 6/30/2026       | (568)                 | 11  |
| 10 Year U.S. Treasury Note Futures       | Short | 11                  | 6/30/2026       | (1,221)               | 22  |
| 30 Year Ultra U.S. Treasury Bond Futures | Short | 1                   | 6/30/2026       | (117)                 | 4   |
|  |       |                     |                 |                       | <u><u>\$(175)</u></u>   |

## Swap contracts

### Credit default swaps

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

| Reference index | Financing rate paid | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------|---------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.HY.45    | 5.00%               | Quarterly         | 12/20/2030      | USD17,580             | \$ (927)                 | \$ (961)                              | \$ 34   |
| CDX.NA.HY.46    | 5.00%               | Quarterly         | 6/20/2031       | 3,669                 | (176)                    | (153)                                 | (23)  |
|                 |                     |                   |                 |                       | <u><u>\$(1,103)</u></u>  | <u><u>\$(1,114)</u></u>               | <u><u>\$ 11</u></u>                                       |

## Investments in affiliates <sup>(1)</sup>

|  | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend or interest income (000) |
|--|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------------------|
| <b>Short-term securities 3.86%</b>                   |                         |                 |                  |                                |  |                          |                                   |
| <b>Money market investments 3.86%</b>                |                         |                 |                  |                                |  |                          |                                   |
| Capital Group Central Cash Fund 3.71% <sup>(k)</sup> | \$35,092                | \$60,679        | \$62,807         | \$(1)                          | \$(7)  | \$32,956                 | \$378                             |

## Restricted securities <sup>(f)</sup>

|  | Acquisition date(s) | Cost (000)            | Value (000)            | Percent of net assets |
|--|---------------------|-----------------------|------------------------|-----------------------|
| Rotech Healthcare, Inc. <sup>(d)(j)</sup>  | 8/22/2014           | \$3,474               | \$11,755               | 1.38%                 |
| Ascent CNR Corp., Class A <sup>(d)</sup>   | 11/15/2016          | 302                   | 3,343                  | 0.39                  |
| NFE Brazil Financing, Ltd. 15.00% PIK or 15.00% Cash 8/30/2029 <sup>(c)(d)</sup> | 2/17/2026           | 2,020                 | 2,020                  | 0.23                  |
| Wolfspeed, Inc. 4.00% PIK and 9.875% Cash 6/23/2030 <sup>(c)</sup>               | 9/29/2025-3/23/2026 | 1,230                 | 1,362                  | 0.16                  |
| <b>Total</b>   |                     | <u><u>\$7,026</u></u> | <u><u>\$18,480</u></u> | <u><u>2.16%</u></u>   |

- (a) Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$550,080,000, which represented 64.43% of the net assets of the fund.
- (b) Scheduled interest and/or principal payment was not received.
- (c) Payment in kind; the issuer has the option of paying additional securities in lieu of cash. Payment methods and rates are as of the most recent payment when available.
- (d) Value determined using significant unobservable inputs.
- (e) Amount less than one thousand.
- (f) Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933.
- (g) Step bond; coupon rate may change at a later date.
- (h) Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$32,504,000, which represented 3.81% of the net assets of the fund.
- (i) Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- (j) Non-income producing.
- (k) Rate represents the seven-day yield at 3/31/2026.
- (l) Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

**Key to abbreviation(s)**

CAB = Capital Appreciation Bonds

CME = CME Group

CVR = Contingent Value Rights

DAC = Designated Activity Company

GO = General Obligation

NDR = Norwegian Depository Receipts

PIK = Payment In Kind

SOFR = Secured Overnight Financing Rate

USD = U.S. dollars

UST = U.S. Treasury

# American Funds Mortgage Fund®

Investment portfolio

March 31, 2026

unaudited

## Bonds, notes & other debt instruments 85.77%

### Mortgage-backed obligations 75.77%

#### Federal agency mortgage-backed obligations 74.52%

|  | Principal amount<br>(000) | Value<br>(000)      |
|--|---------------------------|---------------------|
| Fannie Mae Pool #695412 5.00% 6/1/2033 <sup>(a)</sup>  | USD— <sup>(b)</sup>       | \$ — <sup>(b)</sup> |
| Fannie Mae Pool #AD3566 5.00% 10/1/2035 <sup>(a)</sup> | 1                         | 1                   |
| Fannie Mae Pool #256583 5.00% 12/1/2036 <sup>(a)</sup> | 26                        | 26                  |
| Fannie Mae Pool #CB3701 2.50% 5/1/2037 <sup>(a)</sup>  | 86                        | 82                  |
| Fannie Mae Pool #931768 5.00% 8/1/2039 <sup>(a)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AC0794 5.00% 10/1/2039 <sup>(a)</sup> | 4                         | 4                   |
| Fannie Mae Pool #932606 5.00% 2/1/2040 <sup>(a)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #MA4232 2.00% 1/1/2041 <sup>(a)</sup>  | 117                       | 103                 |
| Fannie Mae Pool #BQ7816 1.50% 4/1/2041 <sup>(a)</sup>  | 201                       | 171                 |
| Fannie Mae Pool #BR0986 1.50% 5/1/2041 <sup>(a)</sup>  | 264                       | 224                 |
| Fannie Mae Pool #AE1248 5.00% 6/1/2041 <sup>(a)</sup>  | 7                         | 7                   |
| Fannie Mae Pool #MA4387 2.00% 7/1/2041 <sup>(a)</sup>  | 14                        | 12                  |
| Fannie Mae Pool #MA4388 2.50% 7/1/2041 <sup>(a)</sup>  | 65                        | 59                  |
| Fannie Mae Pool #MA4447 2.50% 10/1/2041 <sup>(a)</sup> | 138                       | 124                 |
| Fannie Mae Pool #FM9117 2.50% 10/1/2041 <sup>(a)</sup> | 79                        | 71                  |
| Fannie Mae Pool #AJ1873 4.00% 10/1/2041 <sup>(a)</sup> | 4                         | 4                   |
| Fannie Mae Pool #AE1274 5.00% 10/1/2041 <sup>(a)</sup> | 4                         | 4                   |
| Fannie Mae Pool #AE1277 5.00% 11/1/2041 <sup>(a)</sup> | 3                         | 3                   |
| Fannie Mae Pool #MA4502 2.50% 12/1/2041 <sup>(a)</sup> | 156                       | 141                 |
| Fannie Mae Pool #AE1283 5.00% 12/1/2041 <sup>(a)</sup> | 1                         | 1                   |
| Fannie Mae Pool #MA4521 2.50% 1/1/2042 <sup>(a)</sup>  | 196                       | 177                 |
| Fannie Mae Pool #AE1290 5.00% 2/1/2042 <sup>(a)</sup>  | 4                         | 4                   |
| Fannie Mae Pool #AT0300 3.50% 3/1/2043 <sup>(a)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AT3954 3.50% 4/1/2043 <sup>(a)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #AY1829 3.50% 12/1/2044 <sup>(a)</sup> | 2                         | 2                   |
| Fannie Mae Pool #MA5696 7.00% 3/1/2045 <sup>(a)</sup>  | 21                        | 22                  |
| Fannie Mae Pool #FS3767 2.00% 4/1/2047 <sup>(a)</sup>  | 24                        | 20                  |
| Fannie Mae Pool #BH3122 4.00% 6/1/2047 <sup>(a)</sup>  | 1                         | 1                   |
| Fannie Mae Pool #BJ5015 4.00% 12/1/2047 <sup>(a)</sup> | 23                        | 22                  |
| Fannie Mae Pool #BK5232 4.00% 5/1/2048 <sup>(a)</sup>  | 13                        | 12                  |
| Fannie Mae Pool #BK6840 4.00% 6/1/2048 <sup>(a)</sup>  | 18                        | 18                  |
| Fannie Mae Pool #BK9743 4.00% 8/1/2048 <sup>(a)</sup>  | 6                         | 6                   |
| Fannie Mae Pool #BK9761 4.50% 8/1/2048 <sup>(a)</sup>  | 3                         | 3                   |
| Fannie Mae Pool #CA5659 2.50% 5/1/2050 <sup>(a)</sup>  | 398                       | 336                 |
| Fannie Mae Pool #CA6409 2.50% 7/1/2050 <sup>(a)</sup>  | 87                        | 74                  |
| Fannie Mae Pool #FS3745 2.00% 8/1/2050 <sup>(a)</sup>  | 16                        | 13                  |
| Fannie Mae Pool #CA6987 2.00% 9/1/2050 <sup>(a)</sup>  | 667                       | 540                 |
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>(a)</sup>  | 4                         | 3                   |
| Fannie Mae Pool #BN7466 2.00% 10/1/2050 <sup>(a)</sup> | 92                        | 75                  |
| Fannie Mae Pool #BQ3005 2.50% 10/1/2050 <sup>(a)</sup> | 59                        | 51                  |
| Fannie Mae Pool #BQ6356 2.00% 11/1/2050 <sup>(a)</sup> | 33                        | 27                  |
| Fannie Mae Pool #BQ5687 2.50% 11/1/2050 <sup>(a)</sup> | 449                       | 380                 |
| Fannie Mae Pool #CA8108 2.00% 12/1/2050 <sup>(a)</sup> | 120                       | 98                  |
| Fannie Mae Pool #MA4208 2.00% 12/1/2050 <sup>(a)</sup> | 10                        | 8                   |
| Fannie Mae Pool #FM5940 2.00% 2/1/2051 <sup>(a)</sup>  | 1,411                     | 1,155               |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CA8820 2.00% 2/1/2051 <sup>(a)</sup>  | USD326                    | \$ 267         |
| Fannie Mae Pool #FM6332 2.00% 2/1/2051 <sup>(a)</sup>  | 159                       | 128            |
| Fannie Mae Pool #MA4305 2.00% 4/1/2051 <sup>(a)</sup>  | 1                         | 1              |
| Fannie Mae Pool #CB0041 3.00% 4/1/2051 <sup>(a)</sup>  | 163                       | 146            |
| Fannie Mae Pool #CB0517 2.50% 5/1/2051 <sup>(a)</sup>  | 258                       | 218            |
| Fannie Mae Pool #FM7900 2.50% 7/1/2051 <sup>(a)</sup>  | 21                        | 18             |
| Fannie Mae Pool #FM8038 3.00% 7/1/2051 <sup>(a)</sup>  | 29                        | 26             |
| Fannie Mae Pool #CB1527 2.50% 9/1/2051 <sup>(a)</sup>  | 345                       | 294            |
| Fannie Mae Pool #FS1630 2.50% 9/1/2051 <sup>(a)</sup>  | 22                        | 18             |
| Fannie Mae Pool #FS0965 2.00% 11/1/2051 <sup>(a)</sup> | 2                         | 2              |
| Fannie Mae Pool #FM9492 2.50% 11/1/2051 <sup>(a)</sup> | 360                       | 310            |
| Fannie Mae Pool #FM9694 2.50% 11/1/2051 <sup>(a)</sup> | 168                       | 146            |
| Fannie Mae Pool #CB2095 3.00% 11/1/2051 <sup>(a)</sup> | 30                        | 26             |
| Fannie Mae Pool #FM9804 2.50% 12/1/2051 <sup>(a)</sup> | 186                       | 161            |
| Fannie Mae Pool #FM9976 3.00% 12/1/2051 <sup>(a)</sup> | 73                        | 66             |
| Fannie Mae Pool #CB2544 3.00% 1/1/2052 <sup>(a)</sup>  | 218                       | 194            |
| Fannie Mae Pool #BV9613 3.00% 4/1/2052 <sup>(a)</sup>  | 39                        | 34             |
| Fannie Mae Pool #CB3523 3.00% 5/1/2052 <sup>(a)</sup>  | 873                       | 769            |
| Fannie Mae Pool #FS6605 2.00% 6/1/2052 <sup>(a)</sup>  | 667                       | 538            |
| Fannie Mae Pool #FS7879 2.50% 7/1/2052 <sup>(a)</sup>  | 1,605                     | 1,352          |
| Fannie Mae Pool #FA2839 2.50% 7/1/2052 <sup>(a)</sup>  | 896                       | 756            |
| Fannie Mae Pool #CB4360 3.00% 8/1/2052 <sup>(a)</sup>  | 30                        | 26             |
| Fannie Mae Pool #FS6362 3.50% 8/1/2052 <sup>(a)</sup>  | 155                       | 143            |
| Fannie Mae Pool #CB4620 5.00% 9/1/2052 <sup>(a)</sup>  | 187                       | 187            |
| Fannie Mae Pool #FS3056 2.00% 10/1/2052 <sup>(a)</sup> | 122                       | 99             |
| Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>(a)</sup> | 33                        | 33             |
| Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>(a)</sup> | 30                        | 31             |
| Fannie Mae Pool #MA4840 4.50% 12/1/2052 <sup>(a)</sup> | 403                       | 391            |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>(a)</sup>  | 55                        | 56             |
| Fannie Mae Pool #FS3759 6.00% 2/1/2053 <sup>(a)</sup>  | 83                        | 87             |
| Fannie Mae Pool #CB5912 6.00% 3/1/2053 <sup>(a)</sup>  | 65                        | 67             |
| Fannie Mae Pool #CB6131 6.50% 4/1/2053 <sup>(a)</sup>  | 185                       | 195            |
| Fannie Mae Pool #CB6106 6.50% 4/1/2053 <sup>(a)</sup>  | 53                        | 56             |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>(a)</sup>  | 46                        | 45             |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(a)</sup>  | 43                        | 43             |
| Fannie Mae Pool #MA5011 6.00% 5/1/2053 <sup>(a)</sup>  | 210                       | 215            |
| Fannie Mae Pool #MA5062 3.00% 6/1/2053 <sup>(a)</sup>  | 417                       | 367            |
| Fannie Mae Pool #FS5192 5.50% 6/1/2053 <sup>(a)</sup>  | 642                       | 646            |
| Fannie Mae Pool #MA5040 6.00% 6/1/2053 <sup>(a)</sup>  | 279                       | 287            |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(a)</sup>  | 176                       | 177            |
| Fannie Mae Pool #FS5343 6.00% 7/1/2053 <sup>(a)</sup>  | 318                       | 325            |
| Fannie Mae Pool #MA5165 5.50% 10/1/2053 <sup>(a)</sup> | 723                       | 729            |
| Fannie Mae Pool #CB7242 6.50% 10/1/2053 <sup>(a)</sup> | 33                        | 35             |
| Fannie Mae Pool #MA5167 6.50% 10/1/2053 <sup>(a)</sup> | 9                         | 9              |
| Fannie Mae Pool #CB7510 6.50% 11/1/2053 <sup>(a)</sup> | 235                       | 245            |
| Fannie Mae Pool #MA5215 5.50% 12/1/2053 <sup>(a)</sup> | 68                        | 69             |
| Fannie Mae Pool #MA5247 6.00% 1/1/2054 <sup>(a)</sup>  | 20                        | 20             |
| Fannie Mae Pool #FS6873 6.50% 1/1/2054 <sup>(a)</sup>  | 327                       | 339            |
| Fannie Mae Pool #FS6767 6.50% 1/1/2054 <sup>(a)</sup>  | 158                       | 165            |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>(a)</sup>  | 1,260                     | 1,269          |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>(a)</sup>  | 131                       | 132            |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>(a)</sup>  | 119                       | 120            |
| Fannie Mae Pool #FS7653 6.50% 3/1/2054 <sup>(a)</sup>  | 28                        | 29             |
| Fannie Mae Pool #DB1235 6.00% 4/1/2054 <sup>(a)</sup>  | 105                       | 108            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CB8387 6.50% 4/1/2054 <sup>(a)</sup>  | USD14                     | \$ 14          |
| Fannie Mae Pool #FS8153 6.00% 6/1/2054 <sup>(a)</sup>  | 205                       | 212            |
| Fannie Mae Pool #DB6878 6.00% 6/1/2054 <sup>(a)</sup>  | 198                       | 202            |
| Fannie Mae Pool #FS8223 6.00% 6/1/2054 <sup>(a)</sup>  | 40                        | 41             |
| Fannie Mae Pool #FS8219 6.00% 6/1/2054 <sup>(a)</sup>  | 33                        | 34             |
| Fannie Mae Pool #CB8755 6.00% 6/1/2054 <sup>(a)</sup>  | 19                        | 19             |
| Fannie Mae Pool #CB8725 6.50% 6/1/2054 <sup>(a)</sup>  | 231                       | 240            |
| Fannie Mae Pool #FP0128 6.50% 6/1/2054 <sup>(a)</sup>  | 130                       | 134            |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(a)</sup>  | 436                       | 448            |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(a)</sup>  | 119                       | 122            |
| Fannie Mae Pool #CB8858 6.00% 7/1/2054 <sup>(a)</sup>  | 114                       | 117            |
| Fannie Mae Pool #BU4707 6.00% 7/1/2054 <sup>(a)</sup>  | 84                        | 85             |
| Fannie Mae Pool #FS8318 6.00% 7/1/2054 <sup>(a)</sup>  | 52                        | 53             |
| Fannie Mae Pool #DB7039 6.00% 7/1/2054 <sup>(a)</sup>  | 32                        | 33             |
| Fannie Mae Pool #BU4791 6.00% 7/1/2054 <sup>(a)</sup>  | 16                        | 16             |
| Fannie Mae Pool #MA5421 6.00% 7/1/2054 <sup>(a)</sup>  | 6                         | 6              |
| Fannie Mae Pool #FS8619 6.50% 7/1/2054 <sup>(a)</sup>  | 576                       | 602            |
| Fannie Mae Pool #CB8872 6.50% 7/1/2054 <sup>(a)</sup>  | 350                       | 365            |
| Fannie Mae Pool #MA5422 6.50% 7/1/2054 <sup>(a)</sup>  | 116                       | 120            |
| Fannie Mae Pool #FS8607 6.50% 7/1/2054 <sup>(a)</sup>  | 107                       | 112            |
| Fannie Mae Pool #CB8876 6.50% 7/1/2054 <sup>(a)</sup>  | 99                        | 103            |
| Fannie Mae Pool #FS8317 6.50% 7/1/2054 <sup>(a)</sup>  | 62                        | 65             |
| Fannie Mae Pool #MA5445 6.00% 8/1/2054 <sup>(a)</sup>  | 166                       | 169            |
| Fannie Mae Pool #FS8758 6.00% 8/1/2054 <sup>(a)</sup>  | 150                       | 154            |
| Fannie Mae Pool #BU4968 6.00% 8/1/2054 <sup>(a)</sup>  | 87                        | 89             |
| Fannie Mae Pool #DB7792 6.00% 8/1/2054 <sup>(a)</sup>  | 49                        | 50             |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(a)</sup>  | 49                        | 50             |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(a)</sup>  | 26                        | 27             |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(a)</sup>  | 23                        | 23             |
| Fannie Mae Pool #FS8795 6.00% 8/1/2054 <sup>(a)</sup>  | 21                        | 21             |
| Fannie Mae Pool #DB7690 6.00% 8/1/2054 <sup>(a)</sup>  | 17                        | 18             |
| Fannie Mae Pool #DB7687 6.00% 8/1/2054 <sup>(a)</sup>  | 15                        | 15             |
| Fannie Mae Pool #DC0296 6.00% 8/1/2054 <sup>(a)</sup>  | 8                         | 8              |
| Fannie Mae Pool #CB9071 6.50% 8/1/2054 <sup>(a)</sup>  | 128                       | 133            |
| Fannie Mae Pool #FS8934 6.50% 8/1/2054 <sup>(a)</sup>  | 90                        | 94             |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(a)</sup>  | 36                        | 37             |
| Fannie Mae Pool #FS9025 5.50% 9/1/2054 <sup>(a)</sup>  | 466                       | 474            |
| Fannie Mae Pool #FS9009 5.50% 9/1/2054 <sup>(a)</sup>  | 246                       | 250            |
| Fannie Mae Pool #MA5470 5.50% 9/1/2054 <sup>(a)</sup>  | 179                       | 180            |
| Fannie Mae Pool #FS8866 6.00% 9/1/2054 <sup>(a)</sup>  | 398                       | 409            |
| Fannie Mae Pool #DC1547 6.00% 9/1/2054 <sup>(a)</sup>  | 154                       | 158            |
| Fannie Mae Pool #DC3262 6.00% 9/1/2054 <sup>(a)</sup>  | 2                         | 2              |
| Fannie Mae Pool #DC3459 6.00% 9/1/2054 <sup>(a)</sup>  | 1                         | 1              |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(a)</sup>  | 108                       | 112            |
| Fannie Mae Pool #MA5497 5.50% 10/1/2054 <sup>(a)</sup> | 93                        | 94             |
| Fannie Mae Pool #MA5498 6.00% 10/1/2054 <sup>(a)</sup> | 334                       | 340            |
| Fannie Mae Pool #BU5166 6.00% 10/1/2054 <sup>(a)</sup> | 23                        | 23             |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(a)</sup> | 51                        | 51             |
| Fannie Mae Pool #BU5165 5.50% 11/1/2054 <sup>(a)</sup> | 46                        | 46             |
| Fannie Mae Pool #CB9432 6.00% 11/1/2054 <sup>(a)</sup> | 38                        | 39             |
| Fannie Mae Pool #DC7042 4.50% 12/1/2054 <sup>(a)</sup> | 169                       | 164            |
| Fannie Mae Pool #FA0287 6.00% 12/1/2054 <sup>(a)</sup> | 491                       | 501            |
| Fannie Mae Pool #FP0130 6.50% 12/1/2054 <sup>(a)</sup> | 152                       | 157            |
| Fannie Mae Pool #MA5587 6.00% 1/1/2055 <sup>(a)</sup>  | 202                       | 206            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| Fannie Mae Pool #FA0608 5.50% 2/1/2055 <sup>(a)</sup>  | USD494                    | \$ 497           |
| Fannie Mae Pool #MA5647 6.00% 3/1/2055 <sup>(a)</sup>  | 84                        | 85               |
| Fannie Mae Pool #190445 6.50% 3/1/2055 <sup>(a)</sup>  | 317                       | 328              |
| Fannie Mae Pool #MA5674 6.00% 4/1/2055 <sup>(a)</sup>  | 93                        | 95               |
| Fannie Mae Pool #FA1162 6.00% 4/1/2055 <sup>(a)</sup>  | 2                         | 2                |
| Fannie Mae Pool #DD4459 6.00% 4/1/2055 <sup>(a)</sup>  | 2                         | 2                |
| Fannie Mae Pool #MA5701 6.00% 5/1/2055 <sup>(a)</sup>  | 674                       | 687              |
| Fannie Mae Pool #DD9889 6.00% 7/1/2055 <sup>(a)</sup>  | 312                       | 318              |
| Fannie Mae Pool #MA5761 6.00% 7/1/2055 <sup>(a)</sup>  | 13                        | 13               |
| Fannie Mae Pool #FA2842 6.50% 7/1/2055 <sup>(a)</sup>  | 67                        | 69               |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(a)</sup>  | 310                       | 312              |
| Fannie Mae Pool #MA5793 6.00% 8/1/2055 <sup>(a)</sup>  | 110                       | 112              |
| Fannie Mae Pool #CC0879 6.00% 8/1/2055 <sup>(a)</sup>  | 10                        | 11               |
| Fannie Mae Pool #MA5846 7.00% 8/1/2055 <sup>(a)</sup>  | 27                        | 28               |
| Fannie Mae Pool #MA5823 6.00% 9/1/2055 <sup>(a)</sup>  | 130                       | 133              |
| Fannie Mae Pool #FA4420 7.00% 9/1/2055 <sup>(a)</sup>  | 115                       | 121              |
| Fannie Mae Pool #BF0379 3.50% 4/1/2059 <sup>(a)</sup>  | 105                       | 96               |
| Fannie Mae Pool #BF0481 3.50% 6/1/2060 <sup>(a)</sup>  | 117                       | 106              |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>(a)</sup>  | 40                        | 35               |
| Fannie Mae Pool #BF0585 4.50% 12/1/2061 <sup>(a)</sup>   | 39                        | 38               |
| Fannie Mae Pool #BF0765 3.50% 9/1/2063 <sup>(a)</sup>  | 665                       | 600              |
| FARM Mortgage Trust, Series 2024-1, Class A, 4.677% 10/1/2053 <sup>(a)(c)(d)</sup>                       | 169                       | 162              |
| Farmer Mac Agricultural Real Estate Trust, Series 2024-2, Class A1, 5.191% 8/1/2054 <sup>(a)(c)(d)</sup> | 74                        | 74               |
| Freddie Mac Pool #ZS8950 5.00% 10/1/2029 <sup>(a)</sup>  | — <sup>(b)</sup>          | — <sup>(b)</sup> |
| Freddie Mac Pool #A18781 5.00% 3/1/2034 <sup>(a)</sup>   | 410                       | 411              |
| Freddie Mac Pool #SB0649 2.50% 4/1/2037 <sup>(a)</sup>   | 129                       | 122              |
| Freddie Mac Pool #SB1388 2.50% 1/1/2038 <sup>(a)</sup>   | 36                        | 34               |
| Freddie Mac Pool #RB5113 1.50% 6/1/2041 <sup>(a)</sup>   | 1,369                     | 1,162            |
| Freddie Mac Pool #RB5115 2.50% 6/1/2041 <sup>(a)</sup>   | 254                       | 229              |
| Freddie Mac Pool #RB5145 2.00% 2/1/2042 <sup>(a)</sup>   | 72                        | 62               |
| Freddie Mac Pool #Q15874 4.00% 2/1/2043 <sup>(a)</sup>   | 1                         | 1                |
| Freddie Mac Pool #760014 4.613% 8/1/2045 <sup>(a)(c)(d)</sup>  | 233                       | 233              |
| Freddie Mac Pool #Q47615 3.50% 4/1/2047 <sup>(a)</sup>   | 15                        | 14               |
| Freddie Mac Pool #Q52069 3.50% 11/1/2047 <sup>(a)</sup>  | 21                        | 20               |
| Freddie Mac Pool #Q55971 4.00% 5/1/2048 <sup>(a)</sup>   | 11                        | 10               |
| Freddie Mac Pool #Q56175 4.00% 5/1/2048 <sup>(a)</sup>   | 9                         | 9                |
| Freddie Mac Pool #Q55970 4.00% 5/1/2048 <sup>(a)</sup>   | 6                         | 6                |
| Freddie Mac Pool #Q56599 4.00% 6/1/2048 <sup>(a)</sup>   | 19                        | 18               |
| Freddie Mac Pool #Q58411 4.50% 9/1/2048 <sup>(a)</sup>   | 39                        | 38               |
| Freddie Mac Pool #Q58436 4.50% 9/1/2048 <sup>(a)</sup>   | 18                        | 18               |
| Freddie Mac Pool #Q58378 4.50% 9/1/2048 <sup>(a)</sup>   | 12                        | 12               |
| Freddie Mac Pool #Z40273 4.50% 10/1/2048 <sup>(a)</sup>  | 33                        | 32               |
| Freddie Mac Pool #QA2748 3.50% 9/1/2049 <sup>(a)</sup>   | 13                        | 12               |
| Freddie Mac Pool #SD7512 3.00% 2/1/2050 <sup>(a)</sup>   | 120                       | 108              |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>(a)</sup>   | 4                         | 3                |
| Freddie Mac Pool #RA3576 2.00% 9/1/2050 <sup>(a)</sup>   | 651                       | 527              |
| Freddie Mac Pool #SI2062 2.00% 9/1/2050 <sup>(a)</sup>   | 160                       | 130              |
| Freddie Mac Pool #RA3987 2.50% 11/1/2050 <sup>(a)</sup>  | 168                       | 144              |
| Freddie Mac Pool #QB7053 2.00% 12/1/2050 <sup>(a)</sup>  | 89                        | 72               |
| Freddie Mac Pool #RA4352 2.00% 1/1/2051 <sup>(a)</sup>   | 280                       | 229              |
| Freddie Mac Pool #SD8128 2.00% 2/1/2051 <sup>(a)</sup>   | 2                         | 1                |
| Freddie Mac Pool #SD8134 2.00% 3/1/2051 <sup>(a)</sup>   | 3                         | 2                |
| Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>(a)</sup>   | 265                       | 216              |
| Freddie Mac Pool #QC7626 3.00% 9/1/2051 <sup>(a)</sup>   | 195                       | 173              |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #QC8778 2.50% 10/1/2051 <sup>(a)</sup>   | USD968                    | \$ 815         |
| Freddie Mac Pool #RA6406 2.00% 11/1/2051 <sup>(a)</sup>   | 63                        | 51             |
| Freddie Mac Pool #SD1385 2.50% 11/1/2051 <sup>(a)</sup>   | 52                        | 45             |
| Freddie Mac Pool #QD3619 2.50% 12/1/2051 <sup>(a)</sup>   | 675                       | 570            |
| Freddie Mac Pool #RA6598 3.50% 1/1/2052 <sup>(a)</sup>    | 116                       | 108            |
| Freddie Mac Pool #RA6816 2.00% 2/1/2052 <sup>(a)</sup>    | 16                        | 13             |
| Freddie Mac Pool #SD0873 3.50% 2/1/2052 <sup>(a)</sup>    | 596                       | 555            |
| Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>(a)</sup>    | 6                         | 6              |
| Freddie Mac Pool #RA6973 2.00% 3/1/2052 <sup>(a)</sup>    | 616                       | 498            |
| Freddie Mac Pool #SD8213 3.00% 5/1/2052 <sup>(a)</sup>    | 737                       | 649            |
| Freddie Mac Pool #QE4001 3.00% 5/1/2052 <sup>(a)</sup>    | 41                        | 36             |
| Freddie Mac Pool #QE4044 2.50% 6/1/2052 <sup>(a)</sup>    | 267                       | 225            |
| Freddie Mac Pool #SD8220 3.00% 6/1/2052 <sup>(a)</sup>    | 631                       | 556            |
| Freddie Mac Pool #SL2621 2.50% 7/1/2052 <sup>(a)</sup>    | 461                       | 391            |
| Freddie Mac Pool #SD4815 2.50% 7/1/2052 <sup>(a)</sup>    | 155                       | 131            |
| Freddie Mac Pool #SD8225 3.00% 7/1/2052 <sup>(a)</sup>    | 1,186                     | 1,044          |
| Freddie Mac Pool #SD1406 2.00% 8/1/2052 <sup>(a)</sup>    | 24                        | 20             |
| Freddie Mac Pool #SL0761 3.50% 9/1/2052 <sup>(a)</sup>    | 273                       | 253            |
| Freddie Mac Pool #RA7938 5.00% 9/1/2052 <sup>(a)</sup>    | 518                       | 515            |
| Freddie Mac Pool #QF0924 5.50% 9/1/2052 <sup>(a)</sup>    | 189                       | 190            |
| Freddie Mac Pool #RA8059 5.50% 10/1/2052 <sup>(a)</sup>   | 90                        | 92             |
| Freddie Mac Pool #SD1895 4.50% 11/1/2052 <sup>(a)</sup>   | 295                       | 290            |
| Freddie Mac Pool #SD8280 6.50% 11/1/2052 <sup>(a)</sup>   | 609                       | 633            |
| Freddie Mac Pool #SD2602 3.00% 12/1/2052 <sup>(a)</sup>   | 28                        | 25             |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>(a)</sup>    | 71                        | 71             |
| Freddie Mac Pool #SD8316 5.50% 4/1/2053 <sup>(a)</sup>    | 76                        | 77             |
| Freddie Mac Pool #SD2861 6.00% 5/1/2053 <sup>(a)</sup>    | 43                        | 44             |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(a)</sup>    | 242                       | 244            |
| Freddie Mac Pool #RA9279 6.00% 6/1/2053 <sup>(a)</sup>    | 51                        | 53             |
| Freddie Mac Pool #RA9283 6.00% 6/1/2053 <sup>(a)</sup>    | 45                        | 46             |
| Freddie Mac Pool #RA9281 6.00% 6/1/2053 <sup>(a)</sup>    | 30                        | 31             |
| Freddie Mac Pool #RA9284 6.00% 6/1/2053 <sup>(a)</sup>    | 26                        | 27             |
| Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>(a)</sup>    | 2                         | 2              |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>(a)</sup>    | 714                       | 720            |
| Freddie Mac Pool #SD3386 5.50% 7/1/2053 <sup>(a)</sup>    | 45                        | 45             |
| Freddie Mac Pool #SD3432 6.00% 7/1/2053 <sup>(a)</sup>    | 31                        | 32             |
| Freddie Mac Pool #SD8350 6.00% 8/1/2053 <sup>(a)(e)</sup> | 2,045                     | 2,095          |
| Freddie Mac Pool #RA9857 6.00% 9/1/2053 <sup>(a)</sup>    | 799                       | 820            |
| Freddie Mac Pool #RA9854 6.00% 9/1/2053 <sup>(a)</sup>    | 100                       | 103            |
| Freddie Mac Pool #SD8368 6.00% 10/1/2053 <sup>(a)</sup>   | 332                       | 340            |
| Freddie Mac Pool #SD4053 6.00% 10/1/2053 <sup>(a)</sup>   | 273                       | 280            |
| Freddie Mac Pool #RJ0326 6.50% 11/1/2053 <sup>(a)</sup>   | 56                        | 58             |
| Freddie Mac Pool #SD8395 5.50% 1/1/2054 <sup>(a)</sup>    | 381                       | 384            |
| Freddie Mac Pool #RJ0668 6.00% 1/1/2054 <sup>(a)</sup>    | 1,385                     | 1,418          |
| Freddie Mac Pool #SD4795 6.00% 1/1/2054 <sup>(a)</sup>    | 1,110                     | 1,139          |
| Freddie Mac Pool #SD8396 6.00% 1/1/2054 <sup>(a)</sup>    | 6                         | 6              |
| Freddie Mac Pool #SD4693 6.50% 1/1/2054 <sup>(a)</sup>    | 38                        | 40             |
| Freddie Mac Pool #RJ0854 6.50% 1/1/2054 <sup>(a)</sup>    | 9                         | 9              |
| Freddie Mac Pool #QI0006 6.00% 2/1/2054 <sup>(a)</sup>    | 43                        | 44             |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>(a)</sup>    | 55                        | 55             |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>(a)</sup>    | 11                        | 11             |
| Freddie Mac Pool #QI2895 6.00% 4/1/2054 <sup>(a)</sup>    | 99                        | 103            |
| Freddie Mac Pool #QI3333 6.00% 4/1/2054 <sup>(a)</sup>    | 16                        | 16             |
| Freddie Mac Pool #SD5221 6.50% 4/1/2054 <sup>(a)</sup>    | 41                        | 43             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RJ1448 5.50% 5/1/2054 <sup>(a)</sup>  | USD60                     | \$ 60          |
| Freddie Mac Pool #SD5692 6.00% 5/1/2054 <sup>(a)</sup>  | 23                        | 24             |
| Freddie Mac Pool #SD8432 6.00% 5/1/2054 <sup>(a)</sup>  | 6                         | 6              |
| Freddie Mac Pool #SD5404 6.50% 5/1/2054 <sup>(a)</sup>  | 345                       | 360            |
| Freddie Mac Pool #RJ1447 6.50% 5/1/2054 <sup>(a)</sup>  | 51                        | 53             |
| Freddie Mac Pool #SD5706 6.50% 6/1/2054 <sup>(a)</sup>  | 544                       | 567            |
| Freddie Mac Pool #RJ1726 6.50% 6/1/2054 <sup>(a)</sup>  | 173                       | 180            |
| Freddie Mac Pool #SD5701 6.50% 6/1/2054 <sup>(a)</sup>  | 41                        | 43             |
| Freddie Mac Pool #RJ1725 6.50% 6/1/2054 <sup>(a)</sup>  | 13                        | 14             |
| Freddie Mac Pool #QI8874 6.00% 7/1/2054 <sup>(a)</sup>  | 193                       | 198            |
| Freddie Mac Pool #RJ1975 6.00% 7/1/2054 <sup>(a)</sup>  | 177                       | 182            |
| Freddie Mac Pool #RJ1964 6.00% 7/1/2054 <sup>(a)</sup>  | 159                       | 165            |
| Freddie Mac Pool #SD8447 6.00% 7/1/2054 <sup>(a)</sup>  | 52                        | 54             |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(a)</sup>  | 52                        | 54             |
| Freddie Mac Pool #SD5896 6.00% 7/1/2054 <sup>(a)</sup>  | 25                        | 26             |
| Freddie Mac Pool #RJ1986 6.50% 7/1/2054 <sup>(a)</sup>  | 143                       | 148            |
| Freddie Mac Pool #SD8448 6.50% 7/1/2054 <sup>(a)</sup>  | 103                       | 107            |
| Freddie Mac Pool #SD5905 6.50% 7/1/2054 <sup>(a)</sup>  | 61                        | 64             |
| Freddie Mac Pool #SD6286 5.50% 8/1/2054 <sup>(a)</sup>  | 255                       | 259            |
| Freddie Mac Pool #RJ2210 6.00% 8/1/2054 <sup>(a)</sup>  | 208                       | 213            |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(a)</sup>  | 125                       | 128            |
| Freddie Mac Pool #RJ2216 6.00% 8/1/2054 <sup>(a)</sup>  | 112                       | 114            |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(a)</sup>  | 33                        | 34             |
| Freddie Mac Pool #QJ3296 6.00% 8/1/2054 <sup>(a)</sup>  | 1                         | 1              |
| Freddie Mac Pool #SD6323 6.50% 8/1/2054 <sup>(a)</sup>  | 1,248                     | 1,294          |
| Freddie Mac Pool #SD8455 6.50% 8/1/2054 <sup>(a)</sup>  | 278                       | 288            |
| Freddie Mac Pool #RJ2222 6.50% 8/1/2054 <sup>(a)</sup>  | 202                       | 211            |
| Freddie Mac Pool #SD6034 6.50% 8/1/2054 <sup>(a)</sup>  | 83                        | 86             |
| Freddie Mac Pool #RJ2247 6.50% 8/1/2054 <sup>(a)</sup>  | 80                        | 84             |
| Freddie Mac Pool #RJ2228 6.50% 8/1/2054 <sup>(a)</sup>  | 42                        | 44             |
| Freddie Mac Pool #SD6047 6.50% 8/1/2054 <sup>(a)</sup>  | 32                        | 34             |
| Freddie Mac Pool #SD6035 6.50% 8/1/2054 <sup>(a)</sup>  | 21                        | 22             |
| Freddie Mac Pool #SD8462 5.50% 9/1/2054 <sup>(a)</sup>  | 179                       | 180            |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(a)</sup>  | 108                       | 111            |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(a)</sup>  | 54                        | 56             |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(a)</sup>  | 55                        | 56             |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(a)</sup>  | 52                        | 54             |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(a)</sup>  | 30                        | 30             |
| Freddie Mac Pool #SD8463 6.00% 9/1/2054 <sup>(a)</sup>  | 12                        | 13             |
| Freddie Mac Pool #SD8464 6.50% 9/1/2054 <sup>(a)</sup>  | 127                       | 131            |
| Freddie Mac Pool #SL2445 6.50% 9/1/2054 <sup>(a)</sup>  | 73                        | 76             |
| Freddie Mac Pool #RJ2320 6.50% 9/1/2054 <sup>(a)</sup>  | 33                        | 34             |
| Freddie Mac Pool #RJ2325 6.50% 9/1/2054 <sup>(a)</sup>  | 13                        | 13             |
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(a)</sup> | 8                         | 8              |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(a)</sup> | 410                       | 412            |
| Freddie Mac Pool #RJ3163 5.00% 12/1/2054 <sup>(a)</sup> | 476                       | 473            |
| Freddie Mac Pool #QX1414 5.50% 12/1/2054 <sup>(a)</sup> | 301                       | 302            |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(a)</sup> | 7                         | 7              |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(a)</sup>  | 935                       | 954            |
| Freddie Mac Pool #QX4065 6.00% 1/1/2055 <sup>(a)</sup>  | 21                        | 21             |
| Freddie Mac Pool #SD8501 7.00% 1/1/2055 <sup>(a)</sup>  | 182                       | 192            |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(a)</sup>  | 66                        | 69             |
| Freddie Mac Pool #RJ3264 4.50% 2/1/2055 <sup>(a)</sup>  | 64                        | 62             |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(a)</sup>  | 644                       | 657            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Freddie Mac Pool #SL0797 6.00% 2/1/2055 <sup>(a)</sup>   | USD57                     | \$ 59          |
| Freddie Mac Pool #SD8516 6.00% 3/1/2055 <sup>(a)</sup>   | 48                        | 49             |
| Freddie Mac Pool #SL0673 6.50% 3/1/2055 <sup>(a)</sup>   | 254                       | 266            |
| Freddie Mac Pool #SD8517 6.50% 3/1/2055 <sup>(a)</sup>   | 27                        | 28             |
| Freddie Mac Pool #SL1094 5.00% 4/1/2055 <sup>(a)</sup>   | 126                       | 124            |
| Freddie Mac Pool #QY0266 6.00% 4/1/2055 <sup>(a)</sup>   | 383                       | 391            |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(a)</sup>   | 76                        | 78             |
| Freddie Mac Pool #SL1416 6.00% 4/1/2055 <sup>(a)</sup>   | 12                        | 12             |
| Freddie Mac Pool #SL1138 6.00% 5/1/2055 <sup>(a)</sup>   | 11                        | 12             |
| Freddie Mac Pool #SL1137 6.00% 5/1/2055 <sup>(a)</sup>   | 12                        | 12             |
| Freddie Mac Pool #QY6303 6.00% 6/1/2055 <sup>(a)</sup>   | 1,847                     | 1,884          |
| Freddie Mac Pool #RQ0015 6.50% 6/1/2055 <sup>(a)</sup>   | 879                       | 909            |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(a)</sup>   | 409                       | 411            |
| Freddie Mac Pool #QY7483 6.00% 7/1/2055 <sup>(a)</sup>   | 1,268                     | 1,294          |
| Freddie Mac Pool #RQ0028 6.00% 7/1/2055 <sup>(a)</sup>   | 451                       | 460            |
| Freddie Mac Pool #QY7786 6.00% 7/1/2055 <sup>(a)</sup>   | 60                        | 61             |
| Freddie Mac Pool #SL2625 6.50% 7/1/2055 <sup>(a)</sup>   | 447                       | 463            |
| Freddie Mac Pool #RQ0043 7.00% 8/1/2055 <sup>(a)</sup>   | 449                       | 472            |
| Freddie Mac Pool #RQ0050 6.00% 9/1/2055 <sup>(a)</sup>   | 398                       | 406            |
| Freddie Mac Pool #SL2781 6.50% 9/1/2055 <sup>(a)</sup>   | 165                       | 173            |
| Freddie Mac Pool #SL2647 6.50% 9/1/2055 <sup>(a)</sup>   | 100                       | 104            |
| Freddie Mac Pool #RQ0057 6.00% 10/1/2055 <sup>(a)</sup>  | 523                       | 533            |
| Freddie Mac Pool #RJ6300 6.50% 1/1/2056 <sup>(a)</sup>   | 96                        | 100            |
| Freddie Mac, Series K751, Class A2, Multi Family, 4.412% 3/25/2030 <sup>(a)</sup>                                | 300                       | 302            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>(a)</sup>         | 73                        | 69             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HT, 3.25% 7/25/2056 <sup>(a)</sup>         | 76                        | 69             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>(a)</sup>         | 140                       | 132            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>(a)(d)</sup>      | 97                        | 92             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-1, Class HT, 3.00% 5/25/2057 <sup>(a)</sup>         | 20                        | 17             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>(a)(d)</sup>      | 73                        | 71             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MT, 3.50% 8/25/2058 <sup>(a)</sup>         | 25                        | 22             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MT, 3.50% 10/25/2058 <sup>(a)</sup>        | 14                        | 13             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2024-2, Class MT, 3.50% 5/25/2064 <sup>(a)</sup>         | 605                       | 533            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-1, Class A1, 3.50% 6/25/2028 <sup>(a)</sup>  | 171                       | 167            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>(a)</sup> | 10                        | 9              |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2021-2, Class AC, 2.00% 9/25/2030 <sup>(a)</sup>  | 285                       | 261            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2020-3, Class AC, 2.00% 11/25/2030 <sup>(a)</sup> | 273                       | 249            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2021-1, Class AC, 2.25% 5/26/2031 <sup>(a)</sup>  | 274                       | 253            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2021-2, Class AD, 2.00% 7/25/2031 <sup>(a)</sup>  | 235                       | 213            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2022-1, Class A1, 3.50% 5/25/2032 <sup>(a)</sup>  | 229                       | 221            |
| Government National Mortgage Assn. 2.00% 4/1/2056 <sup>(a)(f)</sup>  | 870                       | 719            |
| Government National Mortgage Assn. Pool #AH5894 3.75% 5/20/2034 <sup>(a)</sup>                                   | 518                       | 505            |
| Government National Mortgage Assn. Pool #783690 6.00% 9/20/2039 <sup>(a)</sup>                                   | 59                        | 62             |
| Government National Mortgage Assn. Pool #005104 5.00% 6/20/2041 <sup>(a)</sup>                                   | 149                       | 150            |
| Government National Mortgage Assn. Pool #005142 4.50% 8/20/2041 <sup>(a)</sup>                                   | 10                        | 10             |
| Government National Mortgage Assn. Pool #005165 6.50% 8/20/2041 <sup>(a)</sup>                                   | 75                        | 77             |
| Government National Mortgage Assn. Pool #AA5326 3.50% 5/20/2042 <sup>(a)</sup>                                   | 74                        | 67             |
| Government National Mortgage Assn. Pool #MA0366 3.50% 6/20/2042 <sup>(a)</sup>                                   | 174                       | 162            |
| Government National Mortgage Assn. Pool #AD4360 3.50% 7/20/2043 <sup>(a)</sup>                                   | 37                        | 35             |
| Government National Mortgage Assn. Pool #AH5884 4.25% 7/20/2044 <sup>(a)</sup>                                   | 434                       | 415            |
| Government National Mortgage Assn. Pool #MA6930 2.00% 10/20/2050 <sup>(a)</sup>                                  | 89                        | 73             |
| Government National Mortgage Assn. Pool #MA6994 2.00% 11/20/2050 <sup>(a)</sup>                                  | 78                        | 65             |
| Government National Mortgage Assn. Pool #BZ3978 2.50% 11/20/2050 <sup>(a)</sup>                                  | 32                        | 27             |
| Government National Mortgage Assn. Pool #MA7051 2.00% 12/20/2050 <sup>(a)</sup>                                  | 852                       | 705            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Government National Mortgage Assn. Pool #MA7533 2.00% 8/20/2051 <sup>(a)</sup>              | USD664                    | \$ 549         |
| Government National Mortgage Assn. Pool #785575 2.50% 8/20/2051 <sup>(a)</sup>              | 296                       | 253            |
| Government National Mortgage Assn. Pool #785659 2.50% 10/20/2051 <sup>(a)</sup>             | 71                        | 61             |
| Government National Mortgage Assn. Pool #786706 2.50% 12/20/2051 <sup>(a)</sup>             | 464                       | 396            |
| Government National Mortgage Assn. Pool #MA7880 2.00% 2/20/2052 <sup>(a)</sup>              | 205                       | 169            |
| Government National Mortgage Assn. Pool #786502 2.50% 2/20/2052 <sup>(a)</sup>              | 287                       | 247            |
| Government National Mortgage Assn. Pool #MA7881 2.50% 2/20/2052 <sup>(a)</sup>              | 63                        | 54             |
| Government National Mortgage Assn. Pool #786647 2.50% 3/20/2052 <sup>(a)</sup>              | 150                       | 129            |
| Government National Mortgage Assn. Pool #786701 2.50% 3/20/2052 <sup>(a)</sup>              | 123                       | 106            |
| Government National Mortgage Assn. Pool #MA7936 2.50% 3/20/2052 <sup>(a)</sup>              | 39                        | 34             |
| Government National Mortgage Assn. Pool #MA7937 3.00% 3/20/2052 <sup>(a)</sup>              | 46                        | 41             |
| Government National Mortgage Assn. Pool #MA7987 2.50% 4/20/2052 <sup>(a)</sup>              | 202                       | 174            |
| Government National Mortgage Assn. Pool #MA7988 3.00% 4/20/2052 <sup>(a)</sup>              | 55                        | 49             |
| Government National Mortgage Assn. Pool #MA8266 3.50% 9/20/2052 <sup>(a)</sup>              | 4                         | 4              |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>(a)</sup>             | 142                       | 134            |
| Government National Mortgage Assn. Pool #MA9016 5.00% 7/20/2053 <sup>(a)</sup>              | 12                        | 12             |
| Government National Mortgage Assn. Pool #MA9844 2.00% 7/20/2054 <sup>(a)</sup>              | 93                        | 77             |
| Government National Mortgage Assn. Pool #MA9776 4.00% 7/20/2054 <sup>(a)</sup>              | 76                        | 72             |
| Government National Mortgage Assn. Pool #MB0205 5.50% 2/20/2055 <sup>(a)</sup>              | 177                       | 178            |
| Government National Mortgage Assn. Pool #MB0485 5.50% 7/20/2055 <sup>(a)</sup>              | 37                        | 37             |
| Government National Mortgage Assn. Pool #MB0556 5.50% 8/20/2055 <sup>(a)</sup>              | 11                        | 11             |
| Government National Mortgage Assn. Pool #AN1825 4.633% 6/20/2065 <sup>(a)</sup>             | 11                        | 11             |
| Government National Mortgage Assn. Pool #AO0461 4.637% 8/20/2065 <sup>(a)</sup>             | 3                         | 3              |
| Government National Mortgage Assn. Pool #AO0409 4.625% 12/20/2065 <sup>(a)</sup>            | 5                         | 5              |
| Government National Mortgage Assn. Pool #AO0385 4.378% 1/20/2066 <sup>(a)</sup>             | 27                        | 27             |
| Government National Mortgage Assn. Pool #725897 5.20% 1/20/2066 <sup>(a)</sup>              | 1                         | 1              |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>(a)</sup> | 196                       | 146            |
| Uniform Mortgage-Backed Security 4.00% 4/1/2041 <sup>(a)(f)</sup>                           | 31                        | 30             |
| Uniform Mortgage-Backed Security 4.00% 5/1/2041 <sup>(a)(f)</sup>                           | 94                        | 92             |
| Uniform Mortgage-Backed Security 2.50% 4/1/2056 <sup>(a)(f)</sup>                           | 351                       | 295            |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(a)(f)</sup>                           | 98                        | 90             |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(a)(f)</sup>                           | 217                       | 205            |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(a)(f)</sup>                           | 1,020                     | 985            |
| Uniform Mortgage-Backed Security 5.50% 4/1/2056 <sup>(a)(f)</sup>                           | 1,307                     | 1,313          |
| Uniform Mortgage-Backed Security 6.50% 4/1/2056 <sup>(a)(f)</sup>                           | 1,178                     | 1,218          |
| Uniform Mortgage-Backed Security 2.50% 5/1/2056 <sup>(a)(f)</sup>                           | 1,908                     | 1,604          |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(a)(f)</sup>                           | 599                       | 565            |
| Uniform Mortgage-Backed Security 6.00% 5/1/2056 <sup>(a)(f)</sup>                           | 293                       | 299            |
| Uniform Mortgage-Backed Security 6.50% 5/1/2056 <sup>(a)(f)</sup>                           | 287                       | 297            |
|   |                           | <u>80,647</u>  |

## Commercial mortgage-backed securities 0.91%

|  |     |            |
|--|-----|------------|
| BX Trust, Series 2022-IND, Class A, (1-month USD CME Term SOFR + 1.491%) 5.164% 4/15/2037 <sup>(a)(c)(d)</sup>                                 | 68  | 68         |
| BX Trust, Series 2025-GW, Class A, (1-month USD CME Term SOFR + 1.60%) 5.273% 7/15/2042 <sup>(a)(c)(d)</sup>                                   | 200 | 200        |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 <sup>(a)(c)(d)</sup>   | 379 | 387        |
| Extended Stay America Trust, Series 2026-ESH2, Class A, (1-month USD CME Term SOFR + 1.20%) 4.873%<br>2/15/2043 <sup>(a)(c)(d)</sup>           | 149 | 149        |
| StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A, (1-month USD CME Term SOFR + 1.00%)<br>4.673% 1/15/2039 <sup>(a)(c)(d)</sup> | 179 | 179        |
|  |     | <u>983</u> |

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

**Mortgage-backed obligations (continued)**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Collateralized mortgage-backed obligations (privately originated) 0.34%</b>                                   |                           |                |
| CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>(a)(c)(d)</sup>                                       | USD125                    | \$ 119         |
| COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 <sup>(a)(c)(d)</sup>                        | 49                        | 44             |
| Morgan Stanley Residential Mortgage Loan Trust, Series 2024-INV2, Class A1, 6.50% 2/25/2054 <sup>(a)(c)(d)</sup> | 125                       | 127            |
| PMT Loan Trust, Series 2024-INV1, Class A2, 6.00% 10/25/2059 <sup>(a)(c)(d)</sup>                                | 80                        | 81             |
|  |                           | <u>371</u>     |
| <b>Total mortgage-backed obligations</b>   |                           | <u>82,001</u>  |

**U.S. Treasury bonds & notes 8.23%****U.S. Treasury 8.23%**

|  |       |              |
|--|-------|--------------|
| U.S. Treasury 4.375% 7/31/2026               | 535   | 536          |
| U.S. Treasury 3.50% 10/31/2027               | 1,130 | 1,124        |
| U.S. Treasury 4.25% 2/15/2028                | 460   | 464          |
| U.S. Treasury 3.875% 3/15/2028               | 550   | 551          |
| U.S. Treasury 4.125% 7/31/2028               | 450   | 453          |
| U.S. Treasury 4.50% 5/31/2029 <sup>(e)</sup> | 1,025 | 1,045        |
| U.S. Treasury 4.00% 2/28/2030                | 330   | 331          |
| U.S. Treasury 4.00% 3/31/2030                | 100   | 100          |
| U.S. Treasury 3.50% 2/28/2031                | 605   | 593          |
| U.S. Treasury 4.00% 6/30/2032                | 300   | 299          |
| U.S. Treasury 3.875% 12/31/2032              | 510   | 503          |
| U.S. Treasury 1.875% 2/15/2041               | 240   | 166          |
| U.S. Treasury 3.25% 5/15/2042                | 106   | 87           |
| U.S. Treasury 4.75% 2/15/2045                | 190   | 187          |
| U.S. Treasury 1.875% 11/15/2051              | 65    | 36           |
| U.S. Treasury 4.625% 2/15/2055               | 345   | 329          |
| U.S. Treasury 4.75% 8/15/2055                | 640   | 624          |
| U.S. Treasury 4.625% 11/15/2055              | 600   | 573          |
| U.S. Treasury 4.75% 2/15/2056                | 925   | 902          |
| <b>Total U.S. Treasury bonds &amp; notes</b> |       | <u>8,903</u> |

**Asset-backed obligations 1.77%****Auto loan 0.91%**

|   |     |            |
|---|-----|------------|
| AutoNation Finance Trust, Series 2026-1A, Class A2, 3.95% 1/11/2029 <sup>(a)(c)</sup>                   | 96  | 96         |
| Bridgecrest Lending Auto Securitization Trust, Series 2026-1, Class A2, 4.10% 7/17/2028 <sup>(a)</sup>  | 46  | 46         |
| Bridgecrest Lending Auto Securitization Trust, Series 2026-1, Class A3, 4.04% 12/17/2029 <sup>(a)</sup> | 31  | 31         |
| CPS Auto Receivables Trust, Series 2024-D, Class A, 4.91% 6/15/2028 <sup>(a)(c)</sup>                   | 6   | 6          |
| Drive Auto Receivables Trust, Series 2024-2, Class A3, 4.50% 9/15/2028 <sup>(a)</sup>                   | 13  | 12         |
| Exeter Automobile Receivables Trust, Series 2026-1A, Class A2, 4.08% 9/15/2028 <sup>(a)</sup>           | 68  | 68         |
| Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 <sup>(a)(c)</sup>                 | 257 | 263        |
| GLS Auto Receivables Trust, Series 2024-3A, Class A3, 5.02% 4/17/2028 <sup>(a)(c)</sup>                 | 18  | 18         |
| Toyota Auto Loan Extended Note Trust, Series 2023-1, Class A, 4.93% 6/25/2036 <sup>(a)(c)</sup>         | 100 | 102        |
| Wheels Fleet Lease Funding, LLC, Series 2024-2A, Class A1, 4.87% 6/21/2039 <sup>(a)(c)</sup>            | 338 | 341        |
|   |     | <u>983</u> |

**Collateralized loan obligations 0.46%**

|   |     |            |
|---|-----|------------|
| 522 Funding CLO, Ltd., Series 2019-5A, Class AR2, (3-month USD CME Term SOFR + 1.02%) 4.68%<br>4/15/2035 <sup>(a)(c)(d)</sup>   | 250 | 250        |
| Ballyrock CLO, Ltd., Series 2022-20A, Class A1A3, (3-month USD CME Term SOFR + 1.05%) 4.722%<br>10/15/2036 <sup>(a)(c)(d)</sup> | 250 | 249        |
|   |     | <u>499</u> |

Bonds, notes & other debt instruments (continued)

Asset-backed obligations (continued)

Other asset-backed securities 0.27%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Affirm Master Trust, Series 2026-1A, Class A, 4.37% 2/15/2034 <sup>(a)(c)</sup>                     | USD123                    | \$ 122         |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>(a)(c)</sup>                       | 88                        | 75             |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>(a)(c)</sup> | 100                       | 84             |
| Synchrony Card Issuance Trust, Series 2023-A, Class A, 5.54% 7/15/2029 <sup>(a)</sup>               | 12                        | 12             |
|   |                           | <u>293</u>     |

Student loan 0.13%

|  |    |            |
|--|----|------------|
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>(a)(c)</sup>  | 79 | 75         |
| Nelnet Student Loan Trust, Series 2021-CA, Class AFL, (1-month USD CME Term SOFR + 0.854%)<br>4.53% 4/20/2062 <sup>(a)(c)(d)</sup> | 66 | 66         |
|  |    | <u>141</u> |

Total asset-backed obligations

Total bonds, notes & other debt instruments (cost: \$93,165,000)

1,916

92,820

Short-term securities 11.52%

Federal agency bills & notes 11.52%

|                                     | Weighted<br>average yield<br>at acquisition |       |               |
|-------------------------------------|---|-------|---------------|
| Federal Farm Credit Banks 4/16/2026 | 3.640%                                      | 2,100 | 2,097         |
| Federal Home Loan Bank 4/10/2026    | 3.550                                       | 2,500 | 2,498         |
| Federal Home Loan Bank 5/6/2026     | 3.615                                       | 2,000 | 1,993         |
| Federal Home Loan Bank 5/8/2026     | 3.603                                       | 900   | 896           |
| Federal Home Loan Bank 5/13/2026    | 3.557                                       | 5,000 | 4,979         |
|                                     |   |       | <u>12,463</u> |

Total short-term securities (cost: \$12,464,000)

12,463

Total investment securities 97.29% (cost: \$105,629,000)

105,283

Other assets less liabilities 2.71%

2,933

Net assets 100.00%

\$108,216

Futures contracts

| Contracts                                | Type | Number of<br>contracts | Expiration<br>date | Notional<br>amount<br>(000) | Value and<br>unrealized<br>appreciation<br>(depreciation)<br>at 3/31/2026<br>(000) |
|--|------|------------------------|--------------------|-----------------------------|--|
| 3 Month SOFR Futures                     | Long | 130                    | 3/17/2027          | USD31,319                   | \$ 39  |
| 2 Year U.S. Treasury Note Futures        | Long | 223                    | 7/6/2026           | 46,260                      | (267)  |
| 5 Year U.S. Treasury Note Futures        | Long | 155                    | 7/6/2026           | 16,768                      | (196)  |
| 10 Year Ultra U.S. Treasury Note Futures | Long | 39                     | 6/30/2026          | 4,427                       | (74)   |
| 10 Year U.S. Treasury Note Futures       | Long | 16                     | 6/30/2026          | 1,777                       | (12)   |
| 20 Year U.S. Treasury Bond Futures       | Long | 9                      | 6/30/2026          | 1,025                       | (34)   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long | 29                     | 6/30/2026          | 3,380                       | (104)  |
|  |      |                        |                    |                             | <u>\$(648)</u>   |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive |                   | Pay     |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---------|-------------------|---------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate    | Payment frequency | Rate    | Payment frequency |                 |                       |                          |                                       |   |
| SOFR    | Annual            | 3.7315% | Annual            | 3/25/2033       | USD627                | \$ (1)                   | \$—                                   | \$ (1)  |
| SOFR    | Annual            | 3.739%  | Annual            | 3/25/2033       | 602                   | (1)                      | —                                     | (1)   |
| SOFR    | Annual            | 3.793%  | Annual            | 3/26/2033       | 226                   | (1)                      | —                                     | (1)   |
| SOFR    | Annual            | 3.788%  | Annual            | 3/26/2033       | 454                   | (2)                      | —                                     | (2)   |
| SOFR    | Annual            | 3.7655% | Annual            | 3/26/2033       | 754                   | (2)                      | —                                     | (2)   |
| SOFR    | Annual            | 3.8105% | Annual            | 3/30/2033       | 754                   | (5)                      | —                                     | (5)   |
| SOFR    | Annual            | 3.8175% | Annual            | 3/31/2033       | 303                   | (2)                      | —                                     | (2)   |
| SOFR    | Annual            | 3.6025% | Annual            | 1/8/2034        | 495                   | 5                        | —                                     | 5   |
| SOFR    | Annual            | 3.41%   | Annual            | 7/28/2045       | 982                   | 96                       | —                                     | 96  |
|         |                   |         |                   |                 |                       | <u>\$87</u>              | <u>\$—</u>                            | <u>\$87</u>   |

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

<sup>(b)</sup> Amount less than one thousand.

<sup>(c)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$3,337,000, which represented 3.08% of the net assets of the fund.

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

<sup>(e)</sup> All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$650,000, which represented 0.60% of the net assets of the fund.

<sup>(f)</sup> Represents securities transacted on a TBA basis.

## Key to abbreviation(s)

Assn. = Association

CLO = Collateralized Loan Obligations

CME = CME Group

SOFR = Secured Overnight Financing Rate

TBA = To be announced

USD = U.S. dollars

# Ultra-Short Bond Fund

Investment portfolio  
March 31, 2026

unaudited

**Short-term securities 99.14%**  
**Commercial paper 73.56%**

|  | Weighted<br>average yield<br>at acquisition | Principal amount<br>(000) | Value<br>(000) |
|--|---|---------------------------|----------------|
| Alberta (Province of) 4/7/2026 <sup>(a)</sup>                        | 0.859%                                      | USD2,000                  | \$ 1,999       |
| Australia & New Zealand Banking Group, Ltd. 5/18/2026 <sup>(a)</sup> | 0.612                                       | 10,400                    | 10,348         |
| Cabot Trail Funding, LLC. 4/8/2026 <sup>(a)</sup>                    | 0.900                                       | 10,000                    | 9,992          |
| CAFCO, LLC 7/17/2026 <sup>(a)</sup>                                  | 1.111                                       | 9,225                     | 9,117          |
| Chevron Corp. 5/11/2026 <sup>(a)</sup>                               | 0.413                                       | 10,000                    | 9,957          |
| Cisco Systems, Inc. 4/13/2026 <sup>(a)</sup>                         | 0.824                                       | 9,600                     | 9,587          |
| DBS Bank, Ltd. 4/8/2026 <sup>(a)</sup>                               | 0.520                                       | 7,500                     | 7,494          |
| Desjardins Group 5/12/2026 <sup>(a)</sup>                            | 0.875                                       | 5,900                     | 5,874          |
| Essilor International 6/17/2026 <sup>(a)</sup>                       | 0.705                                       | 8,100                     | 8,034          |
| Hydro-Québec 4/27/2026 <sup>(a)</sup>                                | 0.589                                       | 2,900                     | 2,892          |
| Johnson & Johnson 4/27/2026 <sup>(a)</sup>                           | 0.593                                       | 4,200                     | 4,188          |
| KfW 5/22/2026 <sup>(a)</sup>   | 0.609                                       | 10,000                    | 9,947          |
| Komatsu Finance America, Inc. 5/5/2026 <sup>(a)</sup>                | 0.918                                       | 5,000                     | 4,982          |
| Liberty Street Funding, LLC 6/18/2026 <sup>(a)</sup>                 | 0.925                                       | 9,650                     | 9,568          |
| LVMH Moët Hennessy Louis Vuitton, Inc. 6/2/2026 <sup>(a)</sup>       | 1.016                                       | 5,000                     | 4,967          |
| Merck & Co., Inc. 4/20/2026 <sup>(a)</sup>                           | 0.210                                       | 11,000                    | 10,978         |
| Nestlé Finance International, Ltd. 4/23/2026 <sup>(a)</sup>          | 0.301                                       | 10,000                    | 9,976          |
| Novartis Finance Corp. 4/13/2026 <sup>(a)</sup>                      | 0.408                                       | 10,000                    | 9,987          |
| Oesterreich Kontrollbank 5/29/2026                                   | 0.536                                       | 8,250                     | 8,200          |
| OMERS Finance Trust 5/8/2026   | 0.880                                       | 10,000                    | 9,959          |
| Ontario (Province of) 4/10/2026                                      | 0.774                                       | 7,000                     | 6,993          |
| Oversea-Chinese Banking Corp., Ltd. 4/21/2026 <sup>(a)</sup>         | 0.880                                       | 10,000                    | 9,978          |
| Paccar Financial Corp. 4/27/2026                                     | 0.333                                       | 10,000                    | 9,972          |
| Procter & Gamble Co. 6/8/2026 <sup>(a)</sup>                         | 0.796                                       | 10,000                    | 9,929          |
| Prudential Funding, LLC 4/13/2026                                    | 0.349                                       | 10,000                    | 9,987          |
| Roche Holdings, Inc. 4/1/2026 <sup>(a)</sup>                         | 0.171                                       | 8,100                     | 8,099          |
| Toyota Motor Credit Corp. 7/10/2026                                  | 0.984                                       | 10,000                    | 9,892          |
| Victory Receivables Corp. 5/5/2026 <sup>(a)</sup>                    | 1.053                                       | 10,000                    | 9,963          |
| Wal-Mart Stores, Inc. 4/27/2026 <sup>(a)</sup>                       | 0.534                                       | 10,000                    | 9,972          |
|  |   |                           | 242,831        |

**U.S. Treasury bills 4.58%**

|                         |       |        |        |
|-------------------------|-------|--------|--------|
| U.S. Treasury 4/7/2026  | 0.567 | 5,200  | 5,197  |
| U.S. Treasury 6/18/2026 | 0.759 | 10,000 | 9,922  |
|                         |       |        | 15,119 |

**Federal agency bills & notes 21.00%**

**Federal agency bonds & notes 21.00%**

|                                    |       |        |       |
|------------------------------------|-------|--------|-------|
| Federal Farm Credit Banks 4/6/2026 | 0.266 | 9,100  | 9,095 |
| Federal Home Loan Bank 4/1/2026    | 0.280 | 5,000  | 5,000 |
| Federal Home Loan Bank 4/8/2026    | 1.161 | 5,000  | 4,997 |
| Federal Home Loan Bank 5/1/2026    | 0.693 | 6,300  | 6,281 |
| Federal Home Loan Bank 5/8/2026    | 0.819 | 5,000  | 4,981 |
| Federal Home Loan Bank 5/13/2026   | 0.803 | 6,100  | 6,074 |
| Federal Home Loan Bank 5/27/2026   | 0.784 | 10,000 | 9,944 |
| Federal Home Loan Bank 6/5/2026    | 0.732 | 7,000  | 6,954 |

Short-term securities (continued)

Federal agency bills & notes (continued)

Federal agency bonds & notes (continued)

|   | Weighted<br>average yield<br>at acquisition | Principal amount<br>(000) | Value<br>(000)          |
|---|---|---------------------------|-------------------------|
| Federal Home Loan Bank 6/12/2026                                | 0.959%                                      | USD4,700                  | \$ 4,666                |
| Federal Home Loan Bank 7/22/2026                                | 0.919                                       | 4,400                     | 4,351                   |
| Tennessee Valley Authority 4/15/2026                            | 0.196                                       | 7,000                     | 6,990                   |
|   |   |                           | <u>69,333</u>           |
| <b>Total short-term securities</b> (cost: \$327,320,000)        |   |                           | <u>327,283</u>          |
| <b>Total investment securities 99.14%</b> (cost: \$327,320,000) |   |                           | <u>327,283</u>          |
| <b>Other assets less liabilities 0.86%</b>                      |   |                           | <u>2,846</u>            |
| <b>Net assets 100.00%</b>                                       |   |                           | <u><u>\$330,129</u></u> |

<sup>(a)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$187,828,000, which represented 56.90% of the net assets of the fund.

**Key to abbreviation(s)**

USD = U.S. dollars

**U.S. Government Securities Fund<sup>®</sup>**

Investment portfolio

March 31, 2026

unaudited

Bonds, notes & other debt instruments 89.01%

**U.S. Treasury bonds & notes 45.27%**

**U.S. Treasury 40.47%**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| U.S. Treasury 4.875% 4/30/2026               | USD35,525                 | \$35,559       |
| U.S. Treasury 0.875% 6/30/2026               | 2,065                     | 2,051          |
| U.S. Treasury 4.50% 7/15/2026                | 10,366                    | 10,390         |
| U.S. Treasury 4.375% 7/31/2026               | 25,795                    | 25,854         |
| U.S. Treasury 4.625% 9/15/2026               | 10,209                    | 10,250         |
| U.S. Treasury 3.50% 9/30/2026                | 11,100                    | 11,087         |
| U.S. Treasury 3.875% 3/31/2027               | 23,000                    | 23,033         |
| U.S. Treasury 4.50% 4/15/2027                | 30,000                    | 30,234         |
| U.S. Treasury 0.50% 4/30/2027                | 1,250                     | 1,207          |
| U.S. Treasury 2.625% 5/31/2027               | 2,290                     | 2,259          |
| U.S. Treasury 3.75% 6/30/2027                | 33,220                    | 33,197         |
| U.S. Treasury 3.875% 7/31/2027               | 10,000                    | 10,006         |
| U.S. Treasury 3.75% 8/15/2027                | 5,043                     | 5,038          |
| U.S. Treasury 3.625% 8/31/2027               | 2,945                     | 2,937          |
| U.S. Treasury 3.375% 11/30/2027              | 600                       | 596            |
| U.S. Treasury 3.375% 12/31/2027              | 10,000                    | 9,924          |
| U.S. Treasury 4.25% 2/15/2028 <sup>(a)</sup> | 48,655                    | 49,037         |
| U.S. Treasury 3.625% 5/31/2028               | 14,850                    | 14,794         |
| U.S. Treasury 1.25% 6/30/2028                | 3,325                     | 3,143          |
| U.S. Treasury 4.00% 6/30/2028                | 6,907                     | 6,937          |
| U.S. Treasury 1.00% 7/31/2028                | 970                       | 910            |
| U.S. Treasury 4.125% 7/31/2028               | 17,685                    | 17,810         |
| U.S. Treasury 3.50% 11/15/2028               | 410                       | 407            |
| U.S. Treasury 2.625% 2/15/2029               | 3,270                     | 3,164          |
| U.S. Treasury 4.50% 5/31/2029                | 825                       | 841            |
| U.S. Treasury 2.625% 7/31/2029               | 9,309                     | 8,955          |
| U.S. Treasury 4.00% 7/31/2029                | 15,070                    | 15,141         |
| U.S. Treasury 4.125% 10/31/2029              | 4,800                     | 4,840          |
| U.S. Treasury 4.125% 11/30/2029              | 10,200                    | 10,286         |
| U.S. Treasury 4.375% 12/31/2029              | 23,475                    | 23,875         |
| U.S. Treasury 4.00% 2/28/2030                | 11,270                    | 11,314         |
| U.S. Treasury 4.00% 3/31/2030                | 15,000                    | 15,057         |
| U.S. Treasury 3.75% 6/30/2030                | 17,030                    | 16,924         |
| U.S. Treasury 3.875% 6/30/2030               | 6,000                     | 5,992          |
| U.S. Treasury 4.00% 7/31/2030                | 1,185                     | 1,189          |
| U.S. Treasury 4.625% 9/30/2030               | 1,290                     | 1,327          |
| U.S. Treasury 4.875% 10/31/2030              | 625                       | 649            |
| U.S. Treasury 3.50% 11/30/2030               | 505                       | 496            |
| U.S. Treasury 3.625% 12/31/2030              | 850                       | 839            |
| U.S. Treasury 3.75% 1/31/2031                | 18,700                    | 18,544         |
| U.S. Treasury 4.25% 6/30/2031                | 9,625                     | 9,748          |
| U.S. Treasury 4.125% 11/30/2031              | 3,240                     | 3,257          |
| U.S. Treasury 4.125% 2/29/2032               | 9,305                     | 9,342          |
| U.S. Treasury 4.125% 3/31/2032               | 3,000                     | 3,011          |
| U.S. Treasury 4.125% 5/31/2032               | 10,295                    | 10,324         |

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

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

## U.S. Treasury (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| U.S. Treasury 4.00% 6/30/2032                  | USD16,910                 | \$ 16,838      |
| U.S. Treasury 2.75% 8/15/2032                  | 8,095                     | 7,489          |
| U.S. Treasury 3.75% 11/30/2032                 | 4,075                     | 3,989          |
| U.S. Treasury 3.875% 12/31/2032                | 4,095                     | 4,036          |
| U.S. Treasury 4.25% 3/31/2033                  | 7,658                     | 7,711          |
| U.S. Treasury 3.875% 8/15/2033                 | 3,180                     | 3,122          |
| U.S. Treasury 4.375% 5/15/2034                 | 1,687                     | 1,705          |
| U.S. Treasury 3.875% 8/15/2034                 | 1,970                     | 1,920          |
| U.S. Treasury 4.25% 11/15/2034                 | 1,790                     | 1,790          |
| U.S. Treasury 4.625% 2/15/2035                 | 5,000                     | 5,130          |
| U.S. Treasury 4.25% 5/15/2035                  | 1,800                     | 1,795          |
| U.S. Treasury 4.00% 11/15/2035                 | 850                       | 829            |
| U.S. Treasury 4.125% 2/15/2036                 | 1,130                     | 1,112          |
| U.S. Treasury 4.50% 8/15/2039                  | 13,655                    | 13,528         |
| U.S. Treasury 4.625% 2/15/2040                 | 90                        | 90             |
| U.S. Treasury, interest only, 0% 11/15/2040    | 1,110                     | 544            |
| U.S. Treasury 1.375% 11/15/2040                | 1,945                     | 1,252          |
| U.S. Treasury 3.875% 5/15/2043                 | 820                       | 727            |
| U.S. Treasury 4.375% 8/15/2043                 | 40                        | 38             |
| U.S. Treasury 4.50% 2/15/2044                  | 3,780                     | 3,613          |
| U.S. Treasury 4.125% 8/15/2044                 | 11,760                    | 10,663         |
| U.S. Treasury 2.50% 2/15/2045                  | 4,850                     | 3,403          |
| U.S. Treasury 5.00% 5/15/2045                  | 8,955                     | 9,069          |
| U.S. Treasury 4.625% 11/15/2045                | 180                       | 174            |
| U.S. Treasury 2.50% 2/15/2046                  | 3,900                     | 2,690          |
| U.S. Treasury 4.625% 2/15/2046                 | 2,490                     | 2,400          |
| U.S. Treasury 2.50% 5/15/2046                  | 1,585                     | 1,089          |
| U.S. Treasury 2.875% 11/15/2046                | 2,700                     | 1,973          |
| U.S. Treasury 3.00% 8/15/2048                  | 750                       | 550            |
| U.S. Treasury 2.375% 11/15/2049                | 1,435                     | 914            |
| U.S. Treasury 1.25% 5/15/2050                  | 14,825                    | 7,035          |
| U.S. Treasury 1.375% 8/15/2050                 | 4,330                     | 2,116          |
| U.S. Treasury 1.625% 11/15/2050                | 35,205                    | 18,362         |
| U.S. Treasury 1.875% 2/15/2051                 | 5,892                     | 3,271          |
| U.S. Treasury 2.375% 5/15/2051                 | 6,280                     | 3,928          |
| U.S. Treasury 2.00% 8/15/2051                  | 5,226                     | 2,975          |
| U.S. Treasury 1.875% 11/15/2051                | 3,164                     | 1,738          |
| U.S. Treasury 3.00% 8/15/2052                  | 895                       | 636            |
| U.S. Treasury 4.00% 11/15/2052                 | 1,849                     | 1,589          |
| U.S. Treasury 4.75% 11/15/2053                 | 205                       | 199            |
| U.S. Treasury 4.25% 2/15/2054                  | 11,130                    | 9,967          |
| U.S. Treasury 4.625% 5/15/2054                 | 3,165                     | 3,017          |
| U.S. Treasury 4.25% 8/15/2054                  | 50                        | 45             |
| U.S. Treasury 4.625% 2/15/2055                 | 7,370                     | 7,027          |
| U.S. Treasury 4.75% 8/15/2055                  | 27,230                    | 26,526         |
| U.S. Treasury 4.625% 11/15/2055 <sup>(a)</sup> | 45,240                    | 43,204         |
| U.S. Treasury 4.75% 2/15/2056                  | 24,365                    | 23,758         |
|  |                           | <u>747,351</u> |

## U.S. Treasury inflation-protected securities 4.80%

|   |        |        |
|---|--------|--------|
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2026 <sup>(b)</sup> | 9,609  | 9,694  |
| U.S. Treasury Inflation-Protected Security 0.125% 4/15/2027 <sup>(b)</sup>  | 2,956  | 2,941  |
| U.S. Treasury Inflation-Protected Security 1.625% 10/15/2029 <sup>(b)</sup> | 37,280 | 37,873 |
| U.S. Treasury Inflation-Protected Security 0.125% 7/15/2031 <sup>(b)</sup>  | 1,092  | 1,020  |

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

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

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

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| U.S. Treasury Inflation-Protected Security 0.125% 1/15/2032 <sup>(b)</sup> | USD3,395                  | \$ 3,126       |
| U.S. Treasury Inflation-Protected Security 1.875% 7/15/2034 <sup>(b)</sup> | 7,369                     | 7,404          |
| U.S. Treasury Inflation-Protected Security 1.875% 1/15/2036 <sup>(b)</sup> | 7,176                     | 7,092          |
| U.S. Treasury Inflation-Protected Security 2.125% 2/15/2041 <sup>(b)</sup> | 141                       | 136            |
| U.S. Treasury Inflation-Protected Security 0.75% 2/15/2042 <sup>(b)</sup>  | 1,504                     | 1,158          |
| U.S. Treasury Inflation-Protected Security 0.625% 2/15/2043 <sup>(b)</sup> | 1,754                     | 1,292          |
| U.S. Treasury Inflation-Protected Security 1.00% 2/15/2049 <sup>(b)</sup>  | 323                       | 229            |
| U.S. Treasury Inflation-Protected Security 0.25% 2/15/2050 <sup>(b)</sup>  | 368                       | 208            |
| U.S. Treasury Inflation-Protected Security 0.125% 2/15/2051 <sup>(b)</sup> | 144                       | 76             |
| U.S. Treasury Inflation-Protected Security 2.125% 2/15/2054 <sup>(b)</sup> | 456                       | 401            |
| U.S. Treasury Inflation-Protected Security 2.375% 2/15/2055 <sup>(b)</sup> | 9,252                     | 8,590          |
| U.S. Treasury Inflation-Protected Security 2.375% 2/15/2056 <sup>(b)</sup> | 7,978                     | 7,398          |
|  |                           | <u>88,638</u>  |
| <b>Total U.S. Treasury bonds &amp; notes</b>                               |                           | <u>835,989</u> |

## Mortgage-backed obligations 41.13%

## Federal agency mortgage-backed obligations 41.13%

|  |                  |                  |
|--|------------------|------------------|
| Fannie Mae Pool #AL9870 6.50% 2/1/2028 <sup>(c)</sup>  | 3                | 3                |
| Fannie Mae Pool #257431 6.50% 10/1/2028 <sup>(c)</sup> | 1                | 1                |
| Fannie Mae Pool #695412 5.00% 6/1/2033 <sup>(c)</sup>  | — <sup>(d)</sup> | — <sup>(d)</sup> |
| Fannie Mae Pool #AD3566 5.00% 10/1/2035 <sup>(c)</sup> | 2                | 2                |
| Fannie Mae Pool #MA2588 4.00% 4/1/2036 <sup>(c)</sup>  | 401              | 395              |
| Fannie Mae Pool #MA2746 4.00% 9/1/2036 <sup>(c)</sup>  | 946              | 930              |
| Fannie Mae Pool #CB3701 2.50% 5/1/2037 <sup>(c)</sup>  | 690              | 653              |
| Fannie Mae Pool #940890 6.50% 6/1/2037 <sup>(c)</sup>  | — <sup>(d)</sup> | — <sup>(d)</sup> |
| Fannie Mae Pool #MA4665 2.50% 7/1/2037 <sup>(c)</sup>  | 285              | 270              |
| Fannie Mae Pool #256828 7.00% 7/1/2037 <sup>(c)</sup>  | 2                | 2                |
| Fannie Mae Pool #256860 6.50% 8/1/2037 <sup>(c)</sup>  | 8                | 8                |
| Fannie Mae Pool #888698 7.00% 10/1/2037 <sup>(c)</sup> | 9                | 9                |
| Fannie Mae Pool #970343 6.00% 2/1/2038 <sup>(c)</sup>  | 12               | 12               |
| Fannie Mae Pool #931768 5.00% 8/1/2039 <sup>(c)</sup>  | 4                | 4                |
| Fannie Mae Pool #AC0794 5.00% 10/1/2039 <sup>(c)</sup> | 15               | 15               |
| Fannie Mae Pool #932606 5.00% 2/1/2040 <sup>(c)</sup>  | 6                | 6                |
| Fannie Mae Pool #FM7365 2.00% 5/1/2041 <sup>(c)</sup>  | 22,492           | 19,707           |
| Fannie Mae Pool #AI1862 5.00% 5/1/2041 <sup>(c)</sup>  | 240              | 243              |
| Fannie Mae Pool #AI3510 5.00% 6/1/2041 <sup>(c)</sup>  | 124              | 125              |
| Fannie Mae Pool #AE1248 5.00% 6/1/2041 <sup>(c)</sup>  | 27               | 27               |
| Fannie Mae Pool #AJ0704 5.00% 9/1/2041 <sup>(c)</sup>  | 111              | 112              |
| Fannie Mae Pool #AJ1873 4.00% 10/1/2041 <sup>(c)</sup> | 14               | 13               |
| Fannie Mae Pool #AJ5391 5.00% 11/1/2041 <sup>(c)</sup> | 62               | 62               |
| Fannie Mae Pool #AE1277 5.00% 11/1/2041 <sup>(c)</sup> | 11               | 11               |
| Fannie Mae Pool #AE1283 5.00% 12/1/2041 <sup>(c)</sup> | 5                | 5                |
| Fannie Mae Pool #AE1290 5.00% 2/1/2042 <sup>(c)</sup>  | 16               | 16               |
| Fannie Mae Pool #AT0300 3.50% 3/1/2043 <sup>(c)</sup>  | 4                | 4                |
| Fannie Mae Pool #AT3954 3.50% 4/1/2043 <sup>(c)</sup>  | 6                | 5                |
| Fannie Mae Pool #AT7161 3.50% 6/1/2043 <sup>(c)</sup>  | 28               | 26               |
| Fannie Mae Pool #MA5235 6.50% 12/1/2043 <sup>(c)</sup> | 687              | 710              |
| Fannie Mae Pool #AY1829 3.50% 12/1/2044 <sup>(c)</sup> | 7                | 6                |
| Fannie Mae Pool #BE5017 3.50% 2/1/2045 <sup>(c)</sup>  | 49               | 46               |
| Fannie Mae Pool #FM9416 3.50% 7/1/2045 <sup>(c)</sup>  | 3,285            | 3,086            |
| Fannie Mae Pool #BE8740 3.50% 5/1/2047 <sup>(c)</sup>  | 40               | 37               |
| Fannie Mae Pool #BE8742 3.50% 5/1/2047 <sup>(c)</sup>  | 11               | 10               |
| Fannie Mae Pool #BH2846 3.50% 5/1/2047 <sup>(c)</sup>  | 6                | 6                |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #BH2848 3.50% 5/1/2047 <sup>(c)</sup>  | USD5                      | \$ 5           |
| Fannie Mae Pool #BH2847 3.50% 5/1/2047 <sup>(c)</sup>  | 2                         | 1              |
| Fannie Mae Pool #BH3122 4.00% 6/1/2047 <sup>(c)</sup>  | 5                         | 5              |
| Fannie Mae Pool #BJ5015 4.00% 12/1/2047 <sup>(c)</sup> | 72                        | 69             |
| Fannie Mae Pool #BM3788 3.50% 3/1/2048 <sup>(c)</sup>  | 2,358                     | 2,206          |
| Fannie Mae Pool #BJ4901 3.50% 3/1/2048 <sup>(c)</sup>  | 30                        | 28             |
| Fannie Mae Pool #BK5232 4.00% 5/1/2048 <sup>(c)</sup>  | 43                        | 41             |
| Fannie Mae Pool #BK6840 4.00% 6/1/2048 <sup>(c)</sup>  | 60                        | 58             |
| Fannie Mae Pool #BK9743 4.00% 8/1/2048 <sup>(c)</sup>  | 18                        | 18             |
| Fannie Mae Pool #BK9761 4.50% 8/1/2048 <sup>(c)</sup>  | 13                        | 12             |
| Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>(c)</sup>  | 845                       | 794            |
| Fannie Mae Pool #FM1062 3.50% 6/1/2049 <sup>(c)</sup>  | 314                       | 294            |
| Fannie Mae Pool #BJ8411 3.50% 8/1/2049 <sup>(c)</sup>  | 83                        | 77             |
| Fannie Mae Pool #CA4151 3.50% 9/1/2049 <sup>(c)</sup>  | 415                       | 389            |
| Fannie Mae Pool #FM1443 3.50% 9/1/2049 <sup>(c)</sup>  | 233                       | 218            |
| Fannie Mae Pool #FM2179 3.00% 1/1/2050 <sup>(c)</sup>  | 2,746                     | 2,470          |
| Fannie Mae Pool #CA6593 2.50% 8/1/2050 <sup>(c)</sup>  | 691                       | 594            |
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>(c)</sup>  | 23                        | 20             |
| Fannie Mae Pool #BQ3005 2.50% 10/1/2050 <sup>(c)</sup> | 439                       | 373            |
| Fannie Mae Pool #CA7257 2.50% 10/1/2050 <sup>(c)</sup> | 147                       | 126            |
| Fannie Mae Pool #CA7739 2.50% 11/1/2050 <sup>(c)</sup> | 1,494                     | 1,277          |
| Fannie Mae Pool #MA4208 2.00% 12/1/2050 <sup>(c)</sup> | 184                       | 150            |
| Fannie Mae Pool #BR0772 2.00% 1/1/2051 <sup>(c)</sup>  | 1,290                     | 1,042          |
| Fannie Mae Pool #MA4237 2.00% 1/1/2051 <sup>(c)</sup>  | 65                        | 53             |
| Fannie Mae Pool #FM6548 2.00% 3/1/2051 <sup>(c)</sup>  | 853                       | 705            |
| Fannie Mae Pool #CB0290 2.00% 4/1/2051 <sup>(c)</sup>  | 550                       | 447            |
| Fannie Mae Pool #MA4305 2.00% 4/1/2051 <sup>(c)</sup>  | 9                         | 7              |
| Fannie Mae Pool #FM6856 2.50% 4/1/2051 <sup>(c)</sup>  | 330                       | 278            |
| Fannie Mae Pool #BR1035 2.00% 5/1/2051 <sup>(c)</sup>  | 5                         | 4              |
| Fannie Mae Pool #FM8114 2.00% 6/1/2051 <sup>(c)</sup>  | 1,319                     | 1,064          |
| Fannie Mae Pool #CB0844 2.50% 6/1/2051 <sup>(c)</sup>  | 813                       | 685            |
| Fannie Mae Pool #FM7687 3.00% 6/1/2051 <sup>(c)</sup>  | 4,131                     | 3,712          |
| Fannie Mae Pool #BR2095 2.50% 7/1/2051 <sup>(c)</sup>  | 1,245                     | 1,060          |
| Fannie Mae Pool #FM9530 2.50% 7/1/2051 <sup>(c)</sup>  | 253                       | 213            |
| Fannie Mae Pool #FM7900 2.50% 7/1/2051 <sup>(c)</sup>  | 148                       | 127            |
| Fannie Mae Pool #FM8422 2.50% 8/1/2051 <sup>(c)</sup>  | 481                       | 406            |
| Fannie Mae Pool #FM8745 2.50% 9/1/2051 <sup>(c)</sup>  | 1,191                     | 1,004          |
| Fannie Mae Pool #CB1527 2.50% 9/1/2051 <sup>(c)</sup>  | 538                       | 458            |
| Fannie Mae Pool #FS1630 2.50% 9/1/2051 <sup>(c)</sup>  | 361                       | 304            |
| Fannie Mae Pool #FA1591 2.00% 10/1/2051 <sup>(c)</sup> | 5,978                     | 4,823          |
| Fannie Mae Pool #CB1868 2.50% 10/1/2051 <sup>(c)</sup> | 957                       | 806            |
| Fannie Mae Pool #FS0965 2.00% 11/1/2051 <sup>(c)</sup> | 40                        | 33             |
| Fannie Mae Pool #BU3058 2.50% 12/1/2051 <sup>(c)</sup> | 1,922                     | 1,622          |
| Fannie Mae Pool #CB2286 2.50% 12/1/2051 <sup>(c)</sup> | 979                       | 840            |
| Fannie Mae Pool #FA1935 2.50% 12/1/2051 <sup>(c)</sup> | 5                         | 4              |
| Fannie Mae Pool #FM9976 3.00% 12/1/2051 <sup>(c)</sup> | 620                       | 558            |
| Fannie Mae Pool #BV0894 2.00% 1/1/2052 <sup>(c)</sup>  | 460                       | 373            |
| Fannie Mae Pool #CB2668 3.00% 1/1/2052 <sup>(c)</sup>  | 2,256                     | 1,986          |
| Fannie Mae Pool #CB2544 3.00% 1/1/2052 <sup>(c)</sup>  | 1,834                     | 1,634          |
| Fannie Mae Pool #CB2666 3.00% 1/1/2052 <sup>(c)</sup>  | 929                       | 818            |
| Fannie Mae Pool #BV3076 2.00% 2/1/2052 <sup>(c)</sup>  | 374                       | 302            |
| Fannie Mae Pool #FS0523 2.50% 2/1/2052 <sup>(c)</sup>  | 157                       | 135            |
| Fannie Mae Pool #FS0647 3.00% 2/1/2052 <sup>(c)</sup>  | 2,870                     | 2,578          |
| Fannie Mae Pool #FS1374 3.00% 3/1/2052 <sup>(c)</sup>  | 1,917                     | 1,688          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CB3140 4.00% 3/1/2052 <sup>(c)</sup>  | USD408                    | \$ 387         |
| Fannie Mae Pool #BV7703 2.00% 4/1/2052 <sup>(c)</sup>  | 2,926                     | 2,368          |
| Fannie Mae Pool #CB3354 2.50% 4/1/2052 <sup>(c)</sup>  | 6,913                     | 5,823          |
| Fannie Mae Pool #BV9262 3.00% 5/1/2052 <sup>(c)</sup>  | 779                       | 686            |
| Fannie Mae Pool #CB3523 3.00% 5/1/2052 <sup>(c)</sup>  | 165                       | 145            |
| Fannie Mae Pool #CB3528 4.00% 5/1/2052 <sup>(c)</sup>  | 532                       | 502            |
| Fannie Mae Pool #FS6605 2.00% 6/1/2052 <sup>(c)</sup>  | 2,971                     | 2,397          |
| Fannie Mae Pool #FS7329 2.00% 6/1/2052 <sup>(c)</sup>  | 96                        | 78             |
| Fannie Mae Pool #CB3774 4.00% 6/1/2052 <sup>(c)</sup>  | 2,456                     | 2,329          |
| Fannie Mae Pool #FS2159 5.00% 6/1/2052 <sup>(c)</sup>  | 49                        | 49             |
| Fannie Mae Pool #BV2558 5.00% 6/1/2052 <sup>(c)</sup>  | 43                        | 43             |
| Fannie Mae Pool #FS6986 2.00% 7/1/2052 <sup>(c)</sup>  | 199                       | 161            |
| Fannie Mae Pool #FA2839 2.50% 7/1/2052 <sup>(c)</sup>  | 3,339                     | 2,816          |
| Fannie Mae Pool #FS6362 3.50% 8/1/2052 <sup>(c)</sup>  | 2,156                     | 1,982          |
| Fannie Mae Pool #BV8976 5.00% 8/1/2052 <sup>(c)</sup>  | 278                       | 277            |
| Fannie Mae Pool #FS2489 5.00% 8/1/2052 <sup>(c)</sup>  | 45                        | 45             |
| Fannie Mae Pool #BW1192 4.50% 9/1/2052 <sup>(c)</sup>  | 617                       | 598            |
| Fannie Mae Pool #FS4611 5.00% 9/1/2052 <sup>(c)</sup>  | 7,724                     | 7,660          |
| Fannie Mae Pool #FS3056 2.00% 10/1/2052 <sup>(c)</sup> | 3,130                     | 2,537          |
| Fannie Mae Pool #BW9458 4.50% 10/1/2052 <sup>(c)</sup> | 907                       | 881            |
| Fannie Mae Pool #BX0097 4.50% 10/1/2052 <sup>(c)</sup> | 828                       | 805            |
| Fannie Mae Pool #FS5994 5.00% 10/1/2052 <sup>(c)</sup> | 7,604                     | 7,543          |
| Fannie Mae Pool #BX1004 5.00% 10/1/2052 <sup>(c)</sup> | 4,455                     | 4,413          |
| Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>(c)</sup> | 557                       | 562            |
| Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>(c)</sup> | 515                       | 519            |
| Fannie Mae Pool #CB4917 5.50% 10/1/2052 <sup>(c)</sup> | 75                        | 76             |
| Fannie Mae Pool #MA4820 6.50% 10/1/2052 <sup>(c)</sup> | 206                       | 214            |
| Fannie Mae Pool #MA4805 4.50% 11/1/2052 <sup>(c)</sup> | 7                         | 7              |
| Fannie Mae Pool #MA4840 4.50% 12/1/2052 <sup>(c)</sup> | 2,425                     | 2,351          |
| Fannie Mae Pool #BX6121 6.00% 1/1/2053 <sup>(c)</sup>  | 1,665                     | 1,706          |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>(c)</sup>  | 8                         | 8              |
| Fannie Mae Pool #FS3759 6.00% 2/1/2053 <sup>(c)</sup>  | 627                       | 653            |
| Fannie Mae Pool #CB5919 6.00% 3/1/2053 <sup>(c)</sup>  | 666                       | 683            |
| Fannie Mae Pool #CB5912 6.00% 3/1/2053 <sup>(c)</sup>  | 493                       | 507            |
| Fannie Mae Pool #MA4979 5.50% 4/1/2053 <sup>(c)</sup>  | 1,845                     | 1,862          |
| Fannie Mae Pool #CB6106 6.50% 4/1/2053 <sup>(c)</sup>  | 314                       | 331            |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>(c)</sup>  | 273                       | 276            |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>(c)</sup>  | 2,507                     | 2,530          |
| Fannie Mae Pool #CB6485 6.00% 6/1/2053 <sup>(c)</sup>  | 2,395                     | 2,454          |
| Fannie Mae Pool #FS4933 6.00% 6/1/2053 <sup>(c)</sup>  | 1,591                     | 1,633          |
| Fannie Mae Pool #CB6486 6.00% 6/1/2053 <sup>(c)</sup>  | 1,549                     | 1,590          |
| Fannie Mae Pool #CB6465 6.00% 6/1/2053 <sup>(c)</sup>  | 1,141                     | 1,174          |
| Fannie Mae Pool #MA5040 6.00% 6/1/2053 <sup>(c)</sup>  | 1,144                     | 1,173          |
| Fannie Mae Pool #CB6719 4.50% 7/1/2053 <sup>(c)</sup>  | 344                       | 334            |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>(c)</sup>  | 8,605                     | 8,677          |
| Fannie Mae Pool #MA5073 6.00% 7/1/2053 <sup>(c)</sup>  | 1,355                     | 1,390          |
| Fannie Mae Pool #FS5343 6.00% 7/1/2053 <sup>(c)</sup>  | 213                       | 218            |
| Fannie Mae Pool #CB6853 4.50% 8/1/2053 <sup>(c)</sup>  | 426                       | 413            |
| Fannie Mae Pool #MA5107 5.50% 8/1/2053 <sup>(c)</sup>  | 177                       | 178            |
| Fannie Mae Pool #MA5165 5.50% 10/1/2053 <sup>(c)</sup> | 18,595                    | 18,742         |
| Fannie Mae Pool #MA5166 6.00% 10/1/2053 <sup>(c)</sup> | 401                       | 410            |
| Fannie Mae Pool #CB7242 6.50% 10/1/2053 <sup>(c)</sup> | 563                       | 584            |
| Fannie Mae Pool #MA5167 6.50% 10/1/2053 <sup>(c)</sup> | 155                       | 161            |
| Fannie Mae Pool #MA5192 6.50% 11/1/2053 <sup>(c)</sup> | 21                        | 22             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FS8361 3.50% 12/1/2053 <sup>(c)</sup> | USD250                    | \$ 229         |
| Fannie Mae Pool #FS6668 5.50% 12/1/2053 <sup>(c)</sup> | 480                       | 483            |
| Fannie Mae Pool #MA5215 5.50% 12/1/2053 <sup>(c)</sup> | 128                       | 129            |
| Fannie Mae Pool #CB7624 6.50% 12/1/2053 <sup>(c)</sup> | 8,001                     | 8,298          |
| Fannie Mae Pool #FS6873 6.50% 1/1/2054 <sup>(c)</sup>  | 2,517                     | 2,605          |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>(c)</sup>  | 421                       | 424            |
| Fannie Mae Pool #FS7809 7.00% 2/1/2054 <sup>(c)</sup>  | 5,277                     | 5,552          |
| Fannie Mae Pool #DA7881 5.50% 3/1/2054 <sup>(c)</sup>  | 393                       | 395            |
| Fannie Mae Pool #DB0754 5.50% 3/1/2054 <sup>(c)</sup>  | 39                        | 39             |
| Fannie Mae Pool #CB8328 5.50% 4/1/2054 <sup>(c)</sup>  | 1,149                     | 1,166          |
| Fannie Mae Pool #DB1235 6.00% 4/1/2054 <sup>(c)</sup>  | 516                       | 533            |
| Fannie Mae Pool #CB8387 6.50% 4/1/2054 <sup>(c)</sup>  | 994                       | 1,036          |
| Fannie Mae Pool #MA5353 5.50% 5/1/2054 <sup>(c)</sup>  | 4,834                     | 4,863          |
| Fannie Mae Pool #CB8507 6.50% 5/1/2054 <sup>(c)</sup>  | 1,477                     | 1,545          |
| Fannie Mae Pool #CB8755 6.00% 6/1/2054 <sup>(c)</sup>  | 2,702                     | 2,773          |
| Fannie Mae Pool #DB6878 6.00% 6/1/2054 <sup>(c)</sup>  | 598                       | 610            |
| Fannie Mae Pool #DB6813 6.00% 6/1/2054 <sup>(c)</sup>  | 88                        | 90             |
| Fannie Mae Pool #CB8725 6.50% 6/1/2054 <sup>(c)</sup>  | 3,614                     | 3,765          |
| Fannie Mae Pool #FP0128 6.50% 6/1/2054 <sup>(c)</sup>  | 1,448                     | 1,498          |
| Fannie Mae Pool #BU4700 6.00% 7/1/2054 <sup>(c)</sup>  | 5,909                     | 6,066          |
| Fannie Mae Pool #FS8591 6.00% 7/1/2054 <sup>(c)</sup>  | 3,445                     | 3,553          |
| Fannie Mae Pool #DB6901 6.00% 7/1/2054 <sup>(c)</sup>  | 716                       | 731            |
| Fannie Mae Pool #BU4707 6.00% 7/1/2054 <sup>(c)</sup>  | 128                       | 131            |
| Fannie Mae Pool #CB8872 6.50% 7/1/2054 <sup>(c)</sup>  | 5,481                     | 5,709          |
| Fannie Mae Pool #CB8876 6.50% 7/1/2054 <sup>(c)</sup>  | 1,512                     | 1,570          |
| Fannie Mae Pool #FS8317 6.50% 7/1/2054 <sup>(c)</sup>  | 893                       | 934            |
| Fannie Mae Pool #DC1075 6.00% 8/1/2054 <sup>(c)</sup>  | 226                       | 231            |
| Fannie Mae Pool #FS8757 6.00% 8/1/2054 <sup>(c)</sup>  | 208                       | 214            |
| Fannie Mae Pool #FS8795 6.00% 8/1/2054 <sup>(c)</sup>  | 101                       | 103            |
| Fannie Mae Pool #BU4916 6.00% 8/1/2054 <sup>(c)</sup>  | 92                        | 94             |
| Fannie Mae Pool #FS8756 6.00% 8/1/2054 <sup>(c)</sup>  | 87                        | 89             |
| Fannie Mae Pool #DB7792 6.00% 8/1/2054 <sup>(c)</sup>  | 71                        | 73             |
| Fannie Mae Pool #FS8934 6.50% 8/1/2054 <sup>(c)</sup>  | 1,418                     | 1,481          |
| Fannie Mae Pool #MA5446 6.50% 8/1/2054 <sup>(c)</sup>  | 1,225                     | 1,267          |
| Fannie Mae Pool #FS9009 5.50% 9/1/2054 <sup>(c)</sup>  | 1,785                     | 1,810          |
| Fannie Mae Pool #DC1547 6.00% 9/1/2054 <sup>(c)</sup>  | 1,265                     | 1,292          |
| Fannie Mae Pool #DC3262 6.00% 9/1/2054 <sup>(c)</sup>  | 85                        | 87             |
| Fannie Mae Pool #DC3459 6.00% 9/1/2054 <sup>(c)</sup>  | 42                        | 43             |
| Fannie Mae Pool #MA5472 6.50% 9/1/2054 <sup>(c)</sup>  | 3,812                     | 3,944          |
| Fannie Mae Pool #BU5166 6.00% 10/1/2054 <sup>(c)</sup> | 1,299                     | 1,332          |
| Fannie Mae Pool #BU5165 5.50% 11/1/2054 <sup>(c)</sup> | 193                       | 195            |
| Fannie Mae Pool #MA5531 5.50% 11/1/2054 <sup>(c)</sup> | 21                        | 21             |
| Fannie Mae Pool #DC5696 6.00% 11/1/2054 <sup>(c)</sup> | 2,272                     | 2,317          |
| Fannie Mae Pool #CB9432 6.00% 11/1/2054 <sup>(c)</sup> | 354                       | 364            |
| Fannie Mae Pool #DC7823 6.00% 12/1/2054 <sup>(c)</sup> | 26                        | 27             |
| Fannie Mae Pool #FP0130 6.50% 12/1/2054 <sup>(c)</sup> | 1,900                     | 1,966          |
| Fannie Mae Pool #MA5587 6.00% 1/1/2055 <sup>(c)</sup>  | 1,386                     | 1,414          |
| Fannie Mae Pool #CB9821 6.00% 1/1/2055 <sup>(c)</sup>  | 854                       | 875            |
| Fannie Mae Pool #FA0608 5.50% 2/1/2055 <sup>(c)</sup>  | 24                        | 24             |
| Fannie Mae Pool #FA1000 7.00% 2/1/2055 <sup>(c)</sup>  | 1,456                     | 1,531          |
| Fannie Mae Pool #MA5646 5.50% 3/1/2055 <sup>(c)</sup>  | 6,785                     | 6,823          |
| Fannie Mae Pool #FA2843 6.50% 3/1/2055 <sup>(c)</sup>  | 9,690                     | 10,032         |
| Fannie Mae Pool #190445 6.50% 3/1/2055 <sup>(c)</sup>  | 5,165                     | 5,343          |
| Fannie Mae Pool #MA5649 7.00% 3/1/2055 <sup>(c)</sup>  | 444                       | 467            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #MA5674 6.00% 4/1/2055 <sup>(c)</sup>                              | USD1,528                  | \$1,558        |
| Fannie Mae Pool #FA1162 6.00% 4/1/2055 <sup>(c)</sup>                              | 65                        | 66             |
| Fannie Mae Pool #DD4459 6.00% 4/1/2055 <sup>(c)</sup>                              | 64                        | 65             |
| Fannie Mae Pool #FA1672 6.50% 4/1/2055 <sup>(c)</sup>                              | 238                       | 247            |
| Fannie Mae Pool #DD8411 7.00% 5/1/2055 <sup>(c)</sup>                              | 1,052                     | 1,108          |
| Fannie Mae Pool #MA5761 6.00% 7/1/2055 <sup>(c)</sup>                              | 590                       | 601            |
| Fannie Mae Pool #FA2842 6.50% 7/1/2055 <sup>(c)</sup>                              | 3,309                     | 3,425          |
| Fannie Mae Pool #MA5762 6.50% 7/1/2055 <sup>(c)</sup>                              | 2,533                     | 2,620          |
| Fannie Mae Pool #BV6163 3.50% 8/1/2055 <sup>(c)</sup>                              | 85                        | 78             |
| Fannie Mae Pool #MA5792 5.50% 8/1/2055 <sup>(c)</sup>                              | 3,944                     | 3,966          |
| Fannie Mae Pool #MA5793 6.00% 8/1/2055 <sup>(c)</sup>                              | 2,770                     | 2,825          |
| Fannie Mae Pool #CC0879 6.00% 8/1/2055 <sup>(c)</sup>                              | 454                       | 468            |
| Fannie Mae Pool #MA5795 7.00% 8/1/2055 <sup>(c)</sup>                              | 70                        | 74             |
| Fannie Mae Pool #MA5822 5.50% 9/1/2055 <sup>(c)</sup>                              | 1,614                     | 1,623          |
| Fannie Mae Pool #MA5825 7.00% 9/1/2055 <sup>(c)</sup>                              | 1,385                     | 1,457          |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>(c)</sup>                              | 1,089                     | 942            |
| Fannie Mae Pool #BF0585 4.50% 12/1/2061 <sup>(c)</sup>                             | 325                       | 314            |
| Fannie Mae Pool #BF0765 3.50% 9/1/2063 <sup>(c)</sup>                              | 408                       | 368            |
| FARM Mortgage Trust, Series 2024-1, Class A, 4.677% 10/1/2053 <sup>(c)(e)(f)</sup> | 909                       | 870            |
| Freddie Mac Pool #ZS8907 6.50% 10/1/2026 <sup>(c)</sup>                            | _(d)                      | _(d)           |
| Freddie Mac Pool #ZA2024 6.50% 9/1/2027 <sup>(c)</sup>                             | _(d)                      | _(d)           |
| Freddie Mac Pool #1H1354 6.26% 11/1/2036 <sup>(c)(f)</sup>                         | 29                        | 30             |
| Freddie Mac Pool #QO0557 2.50% 7/1/2037 <sup>(c)</sup>                             | 1,032                     | 976            |
| Freddie Mac Pool #C03518 5.00% 9/1/2040 <sup>(c)</sup>                             | 205                       | 208            |
| Freddie Mac Pool #G06459 5.00% 5/1/2041 <sup>(c)</sup>                             | 419                       | 425            |
| Freddie Mac Pool #RB5145 2.00% 2/1/2042 <sup>(c)</sup>                             | 588                       | 511            |
| Freddie Mac Pool #RB5154 2.50% 4/1/2042 <sup>(c)</sup>                             | 8,447                     | 7,598          |
| Freddie Mac Pool #Q15874 4.00% 2/1/2043 <sup>(c)</sup>                             | 2                         | 2              |
| Freddie Mac Pool #Q17696 3.50% 4/1/2043 <sup>(c)</sup>                             | 21                        | 20             |
| Freddie Mac Pool #Q19133 3.50% 6/1/2043 <sup>(c)</sup>                             | 21                        | 20             |
| Freddie Mac Pool #Q23190 4.00% 11/1/2043 <sup>(c)</sup>                            | 104                       | 100            |
| Freddie Mac Pool #Q28558 3.50% 9/1/2044 <sup>(c)</sup>                             | 154                       | 145            |
| Freddie Mac Pool #760014 4.613% 8/1/2045 <sup>(c)(f)</sup>                         | 197                       | 197            |
| Freddie Mac Pool #Q47615 3.50% 4/1/2047 <sup>(c)</sup>                             | 41                        | 38             |
| Freddie Mac Pool #Q52069 3.50% 11/1/2047 <sup>(c)</sup>                            | 57                        | 54             |
| Freddie Mac Pool #Q54701 3.50% 3/1/2048 <sup>(c)</sup>                             | 38                        | 36             |
| Freddie Mac Pool #Q54709 3.50% 3/1/2048 <sup>(c)</sup>                             | 37                        | 35             |
| Freddie Mac Pool #Q54700 3.50% 3/1/2048 <sup>(c)</sup>                             | 32                        | 30             |
| Freddie Mac Pool #Q54781 3.50% 3/1/2048 <sup>(c)</sup>                             | 21                        | 20             |
| Freddie Mac Pool #Q54782 3.50% 3/1/2048 <sup>(c)</sup>                             | 17                        | 16             |
| Freddie Mac Pool #Q54699 3.50% 3/1/2048 <sup>(c)</sup>                             | 16                        | 15             |
| Freddie Mac Pool #Q54831 3.50% 3/1/2048 <sup>(c)</sup>                             | 11                        | 11             |
| Freddie Mac Pool #Q54698 3.50% 3/1/2048 <sup>(c)</sup>                             | 10                        | 10             |
| Freddie Mac Pool #G67711 4.00% 3/1/2048 <sup>(c)</sup>                             | 668                       | 640            |
| Freddie Mac Pool #Q55971 4.00% 5/1/2048 <sup>(c)</sup>                             | 36                        | 35             |
| Freddie Mac Pool #Q56175 4.00% 5/1/2048 <sup>(c)</sup>                             | 31                        | 30             |
| Freddie Mac Pool #Q56590 3.50% 6/1/2048 <sup>(c)</sup>                             | 21                        | 19             |
| Freddie Mac Pool #Q56589 3.50% 6/1/2048 <sup>(c)</sup>                             | 12                        | 12             |
| Freddie Mac Pool #Q56599 4.00% 6/1/2048 <sup>(c)</sup>                             | 63                        | 60             |
| Freddie Mac Pool #ZT2265 4.00% 8/1/2048 <sup>(c)</sup>                             | 4,999                     | 4,790          |
| Freddie Mac Pool #Q58411 4.50% 9/1/2048 <sup>(c)</sup>                             | 155                       | 152            |
| Freddie Mac Pool #Q58436 4.50% 9/1/2048 <sup>(c)</sup>                             | 73                        | 72             |
| Freddie Mac Pool #Q58378 4.50% 9/1/2048 <sup>(c)</sup>                             | 49                        | 48             |
| Freddie Mac Pool #ZT0522 4.50% 9/1/2048 <sup>(c)</sup>                             | 15                        | 15             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #QA0284 3.50% 6/1/2049 <sup>(c)</sup>    | USD122                    | \$ 114         |
| Freddie Mac Pool #QA2748 3.50% 9/1/2049 <sup>(c)</sup>    | 36                        | 34             |
| Freddie Mac Pool #RA1463 3.50% 10/1/2049 <sup>(c)</sup>   | 284                       | 266            |
| Freddie Mac Pool #RA1580 3.50% 10/1/2049 <sup>(c)</sup>   | 148                       | 139            |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>(c)</sup>    | 22                        | 20             |
| Freddie Mac Pool #RA3576 2.00% 9/1/2050 <sup>(c)</sup>    | 1,313                     | 1,063          |
| Freddie Mac Pool #QB4847 2.50% 10/1/2050 <sup>(c)</sup>   | 28                        | 23             |
| Freddie Mac Pool #SD8106 2.00% 11/1/2050 <sup>(c)</sup>   | 1,119                     | 912            |
| Freddie Mac Pool #RA3987 2.50% 11/1/2050 <sup>(c)</sup>   | 1,683                     | 1,434          |
| Freddie Mac Pool #SD8128 2.00% 2/1/2051 <sup>(c)</sup>    | 30                        | 25             |
| Freddie Mac Pool #RA4528 2.50% 2/1/2051 <sup>(c)</sup>    | 703                       | 593            |
| Freddie Mac Pool #SD8134 2.00% 3/1/2051 <sup>(c)</sup>    | 50                        | 41             |
| Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>(c)</sup>    | 1,941                     | 1,587          |
| Freddie Mac Pool #RA5155 2.00% 5/1/2051 <sup>(c)</sup>    | 880                       | 710            |
| Freddie Mac Pool #SD7544 3.00% 7/1/2051 <sup>(c)</sup>    | 125                       | 112            |
| Freddie Mac Pool #QC5569 2.00% 8/1/2051 <sup>(c)</sup>    | 2,794                     | 2,254          |
| Freddie Mac Pool #SD0726 2.50% 10/1/2051 <sup>(c)</sup>   | 7,768                     | 6,674          |
| Freddie Mac Pool #RA6406 2.00% 11/1/2051 <sup>(c)</sup>   | 388                       | 315            |
| Freddie Mac Pool #SD1385 2.50% 11/1/2051 <sup>(c)</sup>   | 409                       | 352            |
| Freddie Mac Pool #QD3226 2.50% 12/1/2051 <sup>(c)</sup>   | 941                       | 792            |
| Freddie Mac Pool #QD3619 2.50% 12/1/2051 <sup>(c)</sup>   | 102                       | 86             |
| Freddie Mac Pool #SD7552 2.50% 1/1/2052 <sup>(c)</sup>    | 253                       | 218            |
| Freddie Mac Pool #SD0813 3.00% 1/1/2052 <sup>(c)</sup>    | 119                       | 106            |
| Freddie Mac Pool #RA6816 2.00% 2/1/2052 <sup>(c)</sup>    | 4,405                     | 3,553          |
| Freddie Mac Pool #QD7087 2.00% 2/1/2052 <sup>(c)</sup>    | 873                       | 704            |
| Freddie Mac Pool #QD7967 2.00% 2/1/2052 <sup>(c)</sup>    | 291                       | 235            |
| Freddie Mac Pool #SD0873 3.50% 2/1/2052 <sup>(c)</sup>    | 7,313                     | 6,812          |
| Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>(c)</sup>    | 146                       | 135            |
| Freddie Mac Pool #SD5745 2.00% 3/1/2052 <sup>(c)</sup>    | 322                       | 260            |
| Freddie Mac Pool #QD8711 2.00% 3/1/2052 <sup>(c)</sup>    | 28                        | 23             |
| Freddie Mac Pool #QD9477 4.00% 4/1/2052 <sup>(c)</sup>    | 308                       | 292            |
| Freddie Mac Pool #8D0226 2.52% 5/1/2052 <sup>(c)(f)</sup> | 385                       | 355            |
| Freddie Mac Pool #SD8213 3.00% 5/1/2052 <sup>(c)</sup>    | 7,369                     | 6,491          |
| Freddie Mac Pool #QE3999 3.50% 5/1/2052 <sup>(c)</sup>    | 408                       | 374            |
| Freddie Mac Pool #SD6203 3.00% 6/1/2052 <sup>(c)</sup>    | 258                       | 227            |
| Freddie Mac Pool #RA7258 3.50% 6/1/2052 <sup>(c)</sup>    | 36                        | 33             |
| Freddie Mac Pool #SL2621 2.50% 7/1/2052 <sup>(c)</sup>    | 1,997                     | 1,694          |
| Freddie Mac Pool #RA7572 3.00% 8/1/2052 <sup>(c)</sup>    | 48                        | 42             |
| Freddie Mac Pool #SD4554 4.00% 8/1/2052 <sup>(c)</sup>    | 133                       | 126            |
| Freddie Mac Pool #QE8579 4.50% 8/1/2052 <sup>(c)</sup>    | 178                       | 173            |
| Freddie Mac Pool #QE7647 5.00% 8/1/2052 <sup>(c)</sup>    | 45                        | 44             |
| Freddie Mac Pool #SD1496 5.00% 8/1/2052 <sup>(c)</sup>    | 36                        | 36             |
| Freddie Mac Pool #QF0212 4.50% 9/1/2052 <sup>(c)</sup>    | 777                       | 754            |
| Freddie Mac Pool #QE9497 4.50% 9/1/2052 <sup>(c)</sup>    | 180                       | 175            |
| Freddie Mac Pool #SD1608 4.50% 9/1/2052 <sup>(c)</sup>    | 115                       | 111            |
| Freddie Mac Pool #RA7938 5.00% 9/1/2052 <sup>(c)</sup>    | 8,604                     | 8,556          |
| Freddie Mac Pool #SD2465 4.50% 10/1/2052 <sup>(c)</sup>   | 75                        | 73             |
| Freddie Mac Pool #SD1895 4.50% 11/1/2052 <sup>(c)</sup>   | 922                       | 907            |
| Freddie Mac Pool #QF2560 4.50% 11/1/2052 <sup>(c)</sup>   | 695                       | 675            |
| Freddie Mac Pool #SD2948 5.50% 11/1/2052 <sup>(c)</sup>   | 1,774                     | 1,790          |
| Freddie Mac Pool #SD8281 6.50% 12/1/2052 <sup>(c)</sup>   | 3,503                     | 3,639          |
| Freddie Mac Pool #SD8320 3.00% 2/1/2053 <sup>(c)</sup>    | 659                       | 580            |
| Freddie Mac Pool #SD8316 5.50% 4/1/2053 <sup>(c)</sup>    | 763                       | 770            |
| Freddie Mac Pool #QG1653 6.00% 4/1/2053 <sup>(c)</sup>    | 720                       | 739            |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #QG0259 6.00% 4/1/2053 <sup>(c)</sup>  | USD366                    | \$ 375         |
| Freddie Mac Pool #RA8647 4.50% 5/1/2053 <sup>(c)</sup>  | 77                        | 75             |
| Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>(c)</sup>  | 676                       | 682            |
| Freddie Mac Pool #SD3369 5.50% 5/1/2053 <sup>(c)</sup>  | 422                       | 424            |
| Freddie Mac Pool #SD8325 6.00% 5/1/2053 <sup>(c)</sup>  | 3,014                     | 3,094          |
| Freddie Mac Pool #QG3763 6.00% 5/1/2053 <sup>(c)</sup>  | 1,292                     | 1,327          |
| Freddie Mac Pool #SD2979 6.50% 5/1/2053 <sup>(c)</sup>  | 185                       | 195            |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>(c)</sup>  | 1,279                     | 1,290          |
| Freddie Mac Pool #SD8332 6.00% 6/1/2053 <sup>(c)</sup>  | 11,859                    | 12,155         |
| Freddie Mac Pool #SD3175 6.00% 6/1/2053 <sup>(c)</sup>  | 3,114                     | 3,194          |
| Freddie Mac Pool #SD3083 6.00% 6/1/2053 <sup>(c)</sup>  | 1,693                     | 1,738          |
| Freddie Mac Pool #QG5227 6.00% 6/1/2053 <sup>(c)</sup>  | 707                       | 725            |
| Freddie Mac Pool #RA9279 6.00% 6/1/2053 <sup>(c)</sup>  | 357                       | 369            |
| Freddie Mac Pool #RA9283 6.00% 6/1/2053 <sup>(c)</sup>  | 316                       | 325            |
| Freddie Mac Pool #RA9281 6.00% 6/1/2053 <sup>(c)</sup>  | 210                       | 216            |
| Freddie Mac Pool #RA9284 6.00% 6/1/2053 <sup>(c)</sup>  | 182                       | 189            |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>(c)</sup>  | 1,621                     | 1,688          |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>(c)</sup>  | 1,447                     | 1,509          |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>(c)</sup>  | 1,376                     | 1,449          |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>(c)</sup>  | 1,342                     | 1,414          |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>(c)</sup>  | 929                       | 980            |
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>(c)</sup>  | 801                       | 842            |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>(c)</sup>  | 493                       | 511            |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>(c)</sup>  | 441                       | 469            |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>(c)</sup>  | 15,079                    | 15,211         |
| Freddie Mac Pool #SD3386 5.50% 7/1/2053 <sup>(c)</sup>  | 554                       | 559            |
| Freddie Mac Pool #SD8343 6.00% 7/1/2053 <sup>(c)</sup>  | 15,118                    | 15,509         |
| Freddie Mac Pool #SD8350 6.00% 8/1/2053 <sup>(c)</sup>  | 15,968                    | 16,359         |
| Freddie Mac Pool #SD8362 5.50% 9/1/2053 <sup>(c)</sup>  | 639                       | 644            |
| Freddie Mac Pool #SD3857 6.00% 9/1/2053 <sup>(c)</sup>  | 31,858                    | 32,640         |
| Freddie Mac Pool #RA9857 6.00% 9/1/2053 <sup>(c)</sup>  | 1,821                     | 1,867          |
| Freddie Mac Pool #SD3825 6.50% 9/1/2053 <sup>(c)</sup>  | 64                        | 66             |
| Freddie Mac Pool #SD4053 6.00% 10/1/2053 <sup>(c)</sup> | 4,071                     | 4,176          |
| Freddie Mac Pool #SD8370 4.50% 11/1/2053 <sup>(c)</sup> | 673                       | 651            |
| Freddie Mac Pool #SD8372 5.50% 11/1/2053 <sup>(c)</sup> | 2,795                     | 2,816          |
| Freddie Mac Pool #SD4318 6.50% 11/1/2053 <sup>(c)</sup> | 8,685                     | 9,071          |
| Freddie Mac Pool #SD8374 6.50% 11/1/2053 <sup>(c)</sup> | 27                        | 28             |
| Freddie Mac Pool #SD8395 5.50% 1/1/2054 <sup>(c)</sup>  | 1,735                     | 1,747          |
| Freddie Mac Pool #RJ0854 6.50% 1/1/2054 <sup>(c)</sup>  | 46                        | 48             |
| Freddie Mac Pool #SD8401 5.50% 2/1/2054 <sup>(c)</sup>  | 817                       | 822            |
| Freddie Mac Pool #SD4894 6.00% 2/1/2054 <sup>(c)</sup>  | 3,545                     | 3,647          |
| Freddie Mac Pool #SD4975 6.00% 2/1/2054 <sup>(c)</sup>  | 154                       | 157            |
| Freddie Mac Pool #SL2362 6.50% 2/1/2054 <sup>(c)</sup>  | 4,252                     | 4,451          |
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>(c)</sup>  | 430                       | 432            |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>(c)</sup>  | 493                       | 500            |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>(c)</sup>  | 84                        | 84             |
| Freddie Mac Pool #QI2895 6.00% 4/1/2054 <sup>(c)</sup>  | 488                       | 504            |
| Freddie Mac Pool #RJ1448 5.50% 5/1/2054 <sup>(c)</sup>  | 466                       | 469            |
| Freddie Mac Pool #SD8432 6.00% 5/1/2054 <sup>(c)</sup>  | 58                        | 60             |
| Freddie Mac Pool #SD5404 6.50% 5/1/2054 <sup>(c)</sup>  | 1,934                     | 2,015          |
| Freddie Mac Pool #RJ1535 6.50% 5/1/2054 <sup>(c)</sup>  | 954                       | 998            |
| Freddie Mac Pool #RJ1779 6.00% 6/1/2054 <sup>(c)</sup>  | 10,647                    | 11,025         |
| Freddie Mac Pool #SD8439 6.00% 6/1/2054 <sup>(c)</sup>  | 1                         | 1              |
| Freddie Mac Pool #RJ1792 6.50% 6/1/2054 <sup>(c)</sup>  | 2,285                     | 2,396          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RJ1726 6.50% 6/1/2054 <sup>(c)</sup>  | USD854                    | \$ 890         |
| Freddie Mac Pool #RJ1725 6.50% 6/1/2054 <sup>(c)</sup>  | 550                       | 576            |
| Freddie Mac Pool #SD5949 6.00% 7/1/2054 <sup>(c)</sup>  | 6,674                     | 6,829          |
| Freddie Mac Pool #QI8874 6.00% 7/1/2054 <sup>(c)</sup>  | 2,600                     | 2,668          |
| Freddie Mac Pool #SD5813 6.00% 7/1/2054 <sup>(c)</sup>  | 202                       | 207            |
| Freddie Mac Pool #RJ1986 6.50% 7/1/2054 <sup>(c)</sup>  | 5,040                     | 5,222          |
| Freddie Mac Pool #SD8448 6.50% 7/1/2054 <sup>(c)</sup>  | 931                       | 964            |
| Freddie Mac Pool #SD6286 5.50% 8/1/2054 <sup>(c)</sup>  | 3,675                     | 3,726          |
| Freddie Mac Pool #SD8453 5.50% 8/1/2054 <sup>(c)</sup>  | 841                       | 846            |
| Freddie Mac Pool #RJ2210 6.00% 8/1/2054 <sup>(c)</sup>  | 2,682                     | 2,742          |
| Freddie Mac Pool #RJ2216 6.00% 8/1/2054 <sup>(c)</sup>  | 1,186                     | 1,213          |
| Freddie Mac Pool #SD6029 6.00% 8/1/2054 <sup>(c)</sup>  | 132                       | 135            |
| Freddie Mac Pool #SD8454 6.00% 8/1/2054 <sup>(c)</sup>  | 66                        | 67             |
| Freddie Mac Pool #QJ3296 6.00% 8/1/2054 <sup>(c)</sup>  | 45                        | 46             |
| Freddie Mac Pool #SD8455 6.50% 8/1/2054 <sup>(c)</sup>  | 5,246                     | 5,428          |
| Freddie Mac Pool #RJ2222 6.50% 8/1/2054 <sup>(c)</sup>  | 3,258                     | 3,394          |
| Freddie Mac Pool #QJ4811 5.50% 9/1/2054 <sup>(c)</sup>  | 671                       | 674            |
| Freddie Mac Pool #RJ2314 6.00% 9/1/2054 <sup>(c)</sup>  | 442                       | 454            |
| Freddie Mac Pool #RJ2312 6.00% 9/1/2054 <sup>(c)</sup>  | 226                       | 232            |
| Freddie Mac Pool #RJ2306 6.00% 9/1/2054 <sup>(c)</sup>  | 218                       | 226            |
| Freddie Mac Pool #RJ2308 6.00% 9/1/2054 <sup>(c)</sup>  | 216                       | 223            |
| Freddie Mac Pool #RJ2309 6.00% 9/1/2054 <sup>(c)</sup>  | 127                       | 130            |
| Freddie Mac Pool #SD6288 6.50% 9/1/2054 <sup>(c)</sup>  | 4,063                     | 4,251          |
| Freddie Mac Pool #SL2445 6.50% 9/1/2054 <sup>(c)</sup>  | 1,151                     | 1,196          |
| Freddie Mac Pool #SD8464 6.50% 9/1/2054 <sup>(c)</sup>  | 1,107                     | 1,146          |
| Freddie Mac Pool #SD8469 5.50% 10/1/2054 <sup>(c)</sup> | 3                         | 3              |
| Freddie Mac Pool #SD8475 5.50% 11/1/2054 <sup>(c)</sup> | 357                       | 359            |
| Freddie Mac Pool #SD8493 5.50% 12/1/2054 <sup>(c)</sup> | 2                         | 2              |
| Freddie Mac Pool #QX1642 6.50% 12/1/2054 <sup>(c)</sup> | 734                       | 760            |
| Freddie Mac Pool #RJ3240 6.00% 1/1/2055 <sup>(c)</sup>  | 3,332                     | 3,431          |
| Freddie Mac Pool #RJ3301 6.00% 1/1/2055 <sup>(c)</sup>  | 1,350                     | 1,395          |
| Freddie Mac Pool #RJ3305 6.00% 1/1/2055 <sup>(c)</sup>  | 942                       | 969            |
| Freddie Mac Pool #SD8496 6.00% 1/1/2055 <sup>(c)</sup>  | 119                       | 121            |
| Freddie Mac Pool #SI2134 6.50% 1/1/2055 <sup>(c)</sup>  | 2,763                     | 2,859          |
| Freddie Mac Pool #SL2928 7.00% 1/1/2055 <sup>(c)</sup>  | 1,250                     | 1,314          |
| Freddie Mac Pool #SD8507 6.00% 2/1/2055 <sup>(c)</sup>  | 434                       | 443            |
| Freddie Mac Pool #SD8515 5.50% 3/1/2055 <sup>(c)</sup>  | 5                         | 5              |
| Freddie Mac Pool #SD8516 6.00% 3/1/2055 <sup>(c)</sup>  | 1,133                     | 1,156          |
| Freddie Mac Pool #SL0673 6.50% 3/1/2055 <sup>(c)</sup>  | 4,019                     | 4,202          |
| Freddie Mac Pool #SD8524 5.50% 4/1/2055 <sup>(c)</sup>  | 198                       | 199            |
| Freddie Mac Pool #SD8525 6.00% 4/1/2055 <sup>(c)</sup>  | 127                       | 130            |
| Freddie Mac Pool #QY1898 7.00% 4/1/2055 <sup>(c)</sup>  | 321                       | 340            |
| Freddie Mac Pool #RQ0015 6.50% 6/1/2055 <sup>(c)</sup>  | 6,199                     | 6,413          |
| Freddie Mac Pool #RQ0027 5.50% 7/1/2055 <sup>(c)</sup>  | 2,619                     | 2,634          |
| Freddie Mac Pool #RQ0028 6.00% 7/1/2055 <sup>(c)</sup>  | 2,490                     | 2,540          |
| Freddie Mac Pool #SL2625 6.50% 7/1/2055 <sup>(c)</sup>  | 3,566                     | 3,689          |
| Freddie Mac Pool #RQ0041 6.00% 8/1/2055 <sup>(c)</sup>  | 558                       | 569            |
| Freddie Mac Pool #RQ0043 7.00% 8/1/2055 <sup>(c)</sup>  | 2,000                     | 2,103          |
| Freddie Mac Pool #RJ5966 6.00% 9/1/2055 <sup>(c)</sup>  | 5,043                     | 5,143          |
| Freddie Mac Pool #RQ0050 6.00% 9/1/2055 <sup>(c)</sup>  | 2,743                     | 2,798          |
| Freddie Mac Pool #RQ0052 7.00% 9/1/2055 <sup>(c)</sup>  | 1,570                     | 1,653          |
| Freddie Mac Pool #QZ5542 3.50% 10/1/2055 <sup>(c)</sup> | 524                       | 481            |
| Freddie Mac Pool #RQ0058 6.50% 10/1/2055 <sup>(c)</sup> | 295                       | 305            |
| Freddie Mac Pool #RQ0067 7.00% 11/1/2055 <sup>(c)</sup> | 82                        | 87             |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #SL3368 6.00% 12/1/2055 <sup>(c)</sup>   | USD1,125                  | \$ 1,148       |
| Freddie Mac Pool #RQ0079 7.00% 12/1/2055 <sup>(c)</sup>   | 222                       | 234            |
| Freddie Mac, Series K751, Class A2, Multi Family, 4.412% 3/25/2030 <sup>(c)</sup>                                 | 3,875                     | 3,900          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>(c)</sup>          | 3,243                     | 3,084          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class MT, 3.00% 7/25/2056 <sup>(c)</sup>          | 696                       | 616            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HT, 3.25% 7/25/2056 <sup>(c)</sup>          | 279                       | 252            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>(c)</sup>          | 3,315                     | 3,129          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>(c)(f)</sup>       | 2,926                     | 2,779          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-1, Class HT, 3.00% 5/25/2057 <sup>(c)</sup>          | 749                       | 654            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>(c)(f)</sup>       | 1,043                     | 958            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>(c)(f)</sup>       | 312                       | 304            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MT, 3.50% 11/25/2057 <sup>(c)</sup>         | 3,324                     | 3,018          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MA, 3.50% 7/25/2058 <sup>(c)</sup>          | 374                       | 364            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MT, 3.50% 8/25/2058 <sup>(c)</sup>          | 582                       | 526            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/26/2058 <sup>(c)</sup>          | 1,414                     | 1,368          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MT, 3.50% 10/25/2058 <sup>(c)</sup>         | 311                       | 283            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 <sup>(c)</sup>          | 1,221                     | 1,150          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>(c)</sup>  | 12,518                    | 12,292         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-3, Class A1C, 2.75% 11/25/2029 <sup>(c)</sup> | 3,165                     | 3,016          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2020-1, Class A1D, 2.00% 7/25/2030 <sup>(c)</sup>  | 909                       | 846            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2020-1, Class A2D, 2.00% 7/25/2030 <sup>(c)</sup>  | 435                       | 397            |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2022-1, Class A1, 3.50% 5/25/2032 <sup>(c)</sup>   | 3,075                     | 2,978          |
| Government National Mortgage Assn. 2.00% 4/1/2056 <sup>(c)(g)</sup>   | 2,925                     | 2,417          |
| Government National Mortgage Assn. 5.00% 4/1/2056 <sup>(c)(g)</sup>   | 5                         | 5              |
| Government National Mortgage Assn. 3.50% 5/1/2056 <sup>(c)(g)</sup>   | 481                       | 439            |
| Government National Mortgage Assn. Pool #782365 6.00% 7/15/2038 <sup>(c)</sup>                                    | 53                        | 56             |
| Government National Mortgage Assn. Pool #700778 5.50% 10/15/2038 <sup>(c)</sup>                                   | 10                        | 11             |
| Government National Mortgage Assn. Pool #004269 6.50% 10/20/2038 <sup>(c)</sup>                                   | 110                       | 119            |
| Government National Mortgage Assn. Pool #698668 5.50% 11/15/2038 <sup>(c)</sup>                                   | 25                        | 25             |
| Government National Mortgage Assn. Pool #698406 5.00% 7/15/2039 <sup>(c)</sup>                                    | 111                       | 114            |
| Government National Mortgage Assn. Pool #783690 6.00% 9/20/2039 <sup>(c)</sup>                                    | 59                        | 62             |
| Government National Mortgage Assn. Pool #783689 5.50% 2/20/2040 <sup>(c)</sup>                                    | 1,589                     | 1,641          |
| Government National Mortgage Assn. Pool #783688 5.00% 6/20/2041 <sup>(c)</sup>                                    | 591                       | 599            |
| Government National Mortgage Assn. Pool #783687 4.50% 12/20/2041 <sup>(c)</sup>                                   | 385                       | 378            |
| Government National Mortgage Assn. Pool #MA0533 3.00% 11/20/2042 <sup>(c)</sup>                                   | 14                        | 12             |
| Government National Mortgage Assn. Pool #MA6994 2.00% 11/20/2050 <sup>(c)</sup>                                   | 720                       | 596            |
| Government National Mortgage Assn. Pool #MA7051 2.00% 12/20/2050 <sup>(c)</sup>                                   | 2,629                     | 2,175          |
| Government National Mortgage Assn. Pool #MA7533 2.00% 8/20/2051 <sup>(c)</sup>                                    | 3,066                     | 2,537          |
| Government National Mortgage Assn. Pool #785575 2.50% 8/20/2051 <sup>(c)</sup>                                    | 4,219                     | 3,594          |
| Government National Mortgage Assn. Pool #MA7534 2.50% 8/20/2051 <sup>(c)</sup>                                    | 1,825                     | 1,572          |
| Government National Mortgage Assn. Pool #785659 2.50% 10/20/2051 <sup>(c)</sup>                                   | 580                       | 498            |
| Government National Mortgage Assn. Pool #786706 2.50% 12/20/2051 <sup>(c)</sup>                                   | 3,295                     | 2,811          |
| Government National Mortgage Assn. Pool #MA7827 2.50% 1/20/2052 <sup>(c)</sup>                                    | 76                        | 66             |
| Government National Mortgage Assn. Pool #MA7880 2.00% 2/20/2052 <sup>(c)</sup>                                    | 773                       | 640            |
| Government National Mortgage Assn. Pool #786502 2.50% 2/20/2052 <sup>(c)</sup>                                    | 2,777                     | 2,393          |
| Government National Mortgage Assn. Pool #786647 2.50% 3/20/2052 <sup>(c)</sup>                                    | 1,430                     | 1,234          |
| Government National Mortgage Assn. Pool #786701 2.50% 3/20/2052 <sup>(c)</sup>                                    | 875                       | 754            |
| Government National Mortgage Assn. Pool #785998 2.50% 3/20/2052 <sup>(c)</sup>                                    | 691                       | 593            |
| Government National Mortgage Assn. Pool #MA7937 3.00% 3/20/2052 <sup>(c)</sup>                                    | 219                       | 196            |
| Government National Mortgage Assn. Pool #MA7986 2.00% 4/20/2052 <sup>(c)</sup>                                    | 178                       | 147            |
| Government National Mortgage Assn. Pool #MA7987 2.50% 4/20/2052 <sup>(c)</sup>                                    | 810                       | 698            |
| Government National Mortgage Assn. Pool #MA7988 3.00% 4/20/2052 <sup>(c)</sup>                                    | 172                       | 154            |
| Government National Mortgage Assn. Pool #MA8041 2.00% 5/20/2052 <sup>(c)</sup>                                    | 352                       | 292            |
| Government National Mortgage Assn. Pool #MA8044 3.50% 5/20/2052 <sup>(c)</sup>                                    | 1,961                     | 1,815          |

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

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Government National Mortgage Assn. Pool #MA8199 3.50% 8/20/2052 <sup>(c)</sup>              | USD607                    | \$ 562         |
| Government National Mortgage Assn. Pool #MA8266 3.50% 9/20/2052 <sup>(c)</sup>              | 3,730                     | 3,444          |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>(c)</sup>             | 284                       | 269            |
| Government National Mortgage Assn. Pool #MA8567 4.00% 1/20/2053 <sup>(c)</sup>              | 393                       | 372            |
| Government National Mortgage Assn. Pool #MA8723 4.00% 3/20/2053 <sup>(c)</sup>              | 195                       | 184            |
| Government National Mortgage Assn. Pool #MA8947 5.00% 6/20/2053 <sup>(c)</sup>              | 49                        | 48             |
| Government National Mortgage Assn. Pool #MA9015 4.50% 7/20/2053 <sup>(c)</sup>              | 4,018                     | 3,903          |
| Government National Mortgage Assn. Pool #MA9104 4.50% 8/20/2053 <sup>(c)</sup>              | 2,583                     | 2,512          |
| Government National Mortgage Assn. Pool #MA9169 4.50% 9/20/2053 <sup>(c)</sup>              | 1,097                     | 1,065          |
| Government National Mortgage Assn. Pool #MA9776 4.00% 7/20/2054 <sup>(c)</sup>              | 4,266                     | 4,017          |
| Government National Mortgage Assn. Pool #MB0205 5.50% 2/20/2055 <sup>(c)</sup>              | 442                       | 446            |
| Government National Mortgage Assn. Pool #MB0424 5.50% 6/20/2055 <sup>(c)</sup>              | 903                       | 910            |
| Government National Mortgage Assn. Pool #MB0485 5.50% 7/20/2055 <sup>(c)</sup>              | 259                       | 261            |
| Government National Mortgage Assn. Pool #MB0556 5.50% 8/20/2055 <sup>(c)</sup>              | 75                        | 76             |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>(c)</sup> | 409                       | 304            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2041 <sup>(c)(g)</sup>                           | 621                       | 571            |
| Uniform Mortgage-Backed Security 4.00% 4/1/2041 <sup>(c)(g)</sup>                           | 227                       | 222            |
| Uniform Mortgage-Backed Security 5.00% 4/1/2041 <sup>(c)(g)</sup>                           | 780                       | 786            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2041 <sup>(c)(g)</sup>                           | 495                       | 455            |
| Uniform Mortgage-Backed Security 4.00% 5/1/2041 <sup>(c)(g)</sup>                           | 693                       | 676            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2056 <sup>(c)(g)</sup>                           | 15                        | 12             |
| Uniform Mortgage-Backed Security 2.50% 4/1/2056 <sup>(c)(g)</sup>                           | 2,062                     | 1,734          |
| Uniform Mortgage-Backed Security 3.00% 4/1/2056 <sup>(c)(g)</sup>                           | 6,277                     | 5,514          |
| Uniform Mortgage-Backed Security 3.50% 4/1/2056 <sup>(c)(g)</sup>                           | 3,145                     | 2,884          |
| Uniform Mortgage-Backed Security 4.00% 4/1/2056 <sup>(c)(g)</sup>                           | 144                       | 136            |
| Uniform Mortgage-Backed Security 4.50% 4/1/2056 <sup>(c)(g)</sup>                           | 1,984                     | 1,915          |
| Uniform Mortgage-Backed Security 5.50% 4/1/2056 <sup>(c)(g)</sup>                           | 3,951                     | 3,970          |
| Uniform Mortgage-Backed Security 6.50% 4/1/2056 <sup>(c)(g)</sup>                           | 6,518                     | 6,744          |
| Uniform Mortgage-Backed Security 2.00% 5/1/2056 <sup>(c)(g)</sup>                           | 10,487                    | 8,445          |
| Uniform Mortgage-Backed Security 2.50% 5/1/2056 <sup>(c)(g)</sup>                           | 10,702                    | 8,995          |
| Uniform Mortgage-Backed Security 4.00% 5/1/2056 <sup>(c)(g)</sup>                           | 194                       | 183            |
| Uniform Mortgage-Backed Security 5.50% 5/1/2056 <sup>(c)(g)</sup>                           | 11,463                    | 11,501         |
| Uniform Mortgage-Backed Security 6.50% 5/1/2056 <sup>(c)(g)</sup>                           | 2,422                     | 2,504          |
| Uniform Mortgage-Backed Security 7.00% 4/1/2056 <sup>(c)(g)</sup>                           | 1,090                     | 1,147          |
| <b>Total mortgage-backed obligations</b>  |                           | <b>759,485</b> |

## Federal agency bonds &amp; notes 2.61%

|  |        |        |
|--|--------|--------|
| Export-Import Bank of the United States-Guaranteed, Ethiopian Leasing 2012, LLC 2.646% 5/12/2026 | 23     | 23     |
| Federal Home Loan Bank 3.25% 11/16/2028  | 6,500  | 6,410  |
| Federal Home Loan Bank 5.50% 7/15/2036   | 300    | 326    |
| Federal National Mortgage Association 7.125% 1/15/2030   | 2,000  | 2,227  |
| Private Export Funding Corp. 1.40% 7/15/2028   | 3,000  | 2,829  |
| Tennessee Valley Authority 2.875% 2/1/2027   | 5,000  | 4,963  |
| Tennessee Valley Authority 4.875% 5/15/2035  | 2,445  | 2,516  |
| Tennessee Valley Authority 4.65% 6/15/2035   | 1,780  | 1,795  |
| Tennessee Valley Authority 5.88% 4/1/2036  | 875    | 965    |
| Tennessee Valley Authority, Series A, 4.625% 9/15/2060   | 250    | 222    |
| Tennessee Valley Authority, Southaven Combined Cycle Generation, LLC, 3.846% 8/15/2033           | 624    | 603    |
| U.S. Agency for International Development, Morocco (Kingdom of) 7.55% 7/15/2026                  | 384    | 388    |
| U.S. Department of Housing and Urban Development, Series 2015-A-12, 3.10% 8/1/2026               | 2,200  | 2,192  |
| U.S. Department of Housing and Urban Development, Series 2015-A-13, 3.15% 8/1/2027               | 10,250 | 10,106 |
| U.S. Department of Housing and Urban Development, Series 2015-A-14, 3.25% 8/1/2028               | 3,064  | 3,014  |
| U.S. Department of Housing and Urban Development, Series 2015-A-15, 3.35% 8/1/2029               | 2,020  | 1,977  |
| U.S. Department of Housing and Urban Development, Series 2015-A-16, 3.50% 8/1/2030               | 1,773  | 1,717  |

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

## Federal agency bonds &amp; notes (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| U.S. Department of Housing and Urban Development, Series 2015-A-17, 3.55% 8/1/2031 | USD2,074                  | \$ 1,987         |
| U.S. Department of Housing and Urban Development, Series 2015-A-18, 3.60% 8/1/2032 | 2,167                     | 2,044            |
| U.S. Department of Housing and Urban Development, Series 2015-A-19, 3.65% 8/1/2033 | 1,639                     | 1,535            |
| U.S. Department of Housing and Urban Development, Series 2015-A-20, 3.70% 8/1/2034 | 330                       | 306              |
|  |                           | <u>48,145</u>    |
| <b>Total bonds, notes &amp; other debt instruments</b> (cost: \$1,677,861,000)     |                           | <u>1,643,619</u> |

## Short-term securities 12.54%

## Commercial paper 8.81%

|  | Weighted<br>average yield<br>at acquisition |        |                |
|--|---|--------|----------------|
| Chariot Funding, LLC 5/4/2026 <sup>(e)</sup>             | 3.840%                                      | 2,900  | 2,890          |
| Chevron Corp. 4/6/2026 <sup>(e)</sup>                    | 3.610                                       | 14,000 | 13,991         |
| Cisco Systems, Inc. 4/13/2026 <sup>(e)</sup>             | 3.605                                       | 20,700 | 20,673         |
| Cisco Systems, Inc. 5/26/2026 <sup>(e)</sup>             | 3.650                                       | 15,600 | 15,509         |
| Hydro-Québec 4/27/2026 <sup>(e)</sup>                    | 3.650                                       | 7,600  | 7,579          |
| Johnson & Johnson 4/27/2026 <sup>(e)</sup>               | 3.660                                       | 22,300 | 22,238         |
| Merck & Co., Inc. 4/20/2026 <sup>(e)</sup>               | 3.750                                       | 12,000 | 11,975         |
| OMERS Finance Trust 4/1/2026                             | 3.650                                       | 6,400  | 6,399          |
| Paccar Financial Corp. 4/27/2026                         | 3.790                                       | 10,000 | 9,972          |
| Paccar Financial Corp. 4/29/2026                         | 3.780                                       | 11,600 | 11,565         |
| Procter & Gamble Co. 6/8/2026 <sup>(e)</sup>             | 3.700                                       | 10,000 | 9,929          |
| Prudential Funding, LLC 4/13/2026                        | 3.670                                       | 20,000 | 19,973         |
| Wal-Mart Stores, Inc. 4/27/2026 <sup>(e)</sup>           | 3.670                                       | 10,000 | 9,972          |
|  |   |        | <u>162,665</u> |
| <b>Federal agency bills &amp; notes 3.73%</b>            |   |        |                |
| Federal Farm Credit Banks 4/16/2026                      | 3.640                                       | 17,900 | 17,873         |
| Federal Home Loan Bank 4/1/2026                          | 3.600                                       | 18,700 | 18,700         |
| Federal Home Loan Bank 5/13/2026                         | 3.554                                       | 10,000 | 9,958          |
| Federal Home Loan Bank 5/27/2026                         | 3.602                                       | 5,000  | 4,972          |
| Federal Home Loan Bank 6/24/2026                         | 3.640                                       | 17,500 | 17,352         |
|  |   |        | <u>68,855</u>  |
| <b>Total short-term securities</b> (cost: \$231,541,000) |   |        | <u>231,520</u> |

## Options purchased (equity style) 0.07%

|   |  |                           |
|---|--|---------------------------|
| Options purchased (equity style)*   |  | <u>1,325</u>              |
| <b>Total options purchased (equity style)</b> (cost: \$1,228,000)                 |  | <u>1,325</u>              |
| <b>Total investment securities 101.62%</b> (cost: \$1,909,402,000)                |  | <u>1,876,464</u>          |
| <b>Total options written</b> <sup>†</sup> (0.11)% (premium received: \$1,771,000) |  | <u>(1,984)</u>            |
| <b>Other assets less liabilities (1.51)%</b>                                      |  | <u>(27,960)</u>           |
| <b>Net assets 100.00%</b>   |  | <u><u>\$1,846,520</u></u> |

\*Options purchased (equity style)

Options on futures

| Description                 | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|-----------------------------|---------------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Put</b>                  |                     |                 |                |                       |                          |
| 3 Month SOFR Futures Option | 709                 | 12/11/2026      | USD97.00       | USD177,250            | \$1,325                  |

†Options written (equity style)

Options on futures

| Description                              | Number of contracts | Expiration date | Exercise price | Notional amount (000) | Value at 3/31/2026 (000) |
|--|---------------------|-----------------|----------------|-----------------------|--------------------------|
| <b>Call</b>                              |                     |                 |                |                       |                          |
| 5 Year U.S. Treasury Note Futures Option | 35                  | 4/24/2026       | USD109.00      | USD(3,500)            | \$ (6)                   |
| 5 Year U.S. Treasury Note Futures Option | 159                 | 4/24/2026       | 109.25         | (15,900)              | (21)                     |
| 5 Year U.S. Treasury Note Futures Option | 70                  | 4/24/2026       | 109.50         | (7,000)               | (7)                      |
|  |                     |                 |                |                       | <u>\$ (34)</u>           |
| <b>Put</b>                               |                     |                 |                |                       |                          |
| 5 Year U.S. Treasury Note Futures Option | 35                  | 4/24/2026       | USD109.00      | USD(3,500)            | \$ (35)                  |
| 5 Year U.S. Treasury Note Futures Option | 159                 | 4/24/2026       | 109.25         | (15,900)              | (191)                    |
| 5 Year U.S. Treasury Note Futures Option | 70                  | 4/24/2026       | 109.50         | (7,000)               | (100)                    |
| 3 Month SOFR Futures Option              | 1,420               | 12/11/2026      | 96.63          | (355,000)             | (1,624)                  |
|  |                     |                 |                |                       | <u>\$(1,950)</u>         |
|  |                     |                 |                |                       | <u><u>\$(1,984)</u></u>  |

Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 3 Month SOFR Futures                     | Long  | 3                   | 6/17/2026       | USD722                | \$ (5)  |
| 3 Month SOFR Futures                     | Long  | 26                  | 9/16/2026       | 6,262                 | (29)  |
| 3 Month SOFR Futures                     | Long  | 1,526               | 3/17/2027       | 367,633               | 403   |
| 2 Year U.S. Treasury Note Futures        | Long  | 4,764               | 7/6/2026        | 988,269               | (6,020)   |
| 5 Year U.S. Treasury Note Futures        | Long  | 2,486               | 7/6/2026        | 268,935               | (3,240)   |
| 10 Year Ultra U.S. Treasury Note Futures | Long  | 331                 | 6/30/2026       | 37,574                | 115   |
| 10 Year U.S. Treasury Note Futures       | Short | 705                 | 6/30/2026       | (78,288)              | 842   |
| 20 Year U.S. Treasury Bond Futures       | Long  | 190                 | 6/30/2026       | 21,636                | (486)   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 483                 | 6/30/2026       | 56,300                | (1,559)   |
|  |       |                     |                 |                       | <u>\$(9,979)</u>  |

## Swap contracts

### Interest rate swaps

#### Centrally cleared interest rate swaps

| Receive        |                   | Pay            |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------------|-------------------|----------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate           | Payment frequency | Rate           | Payment frequency |                 |                       |                          |                                       |   |
| 4.9005%        | Annual            | SOFR           | Annual            | 4/17/2026       | USD14,100             | \$ 7                     | \$-                                   | \$ 7  |
| 4.815%         | Annual            | SOFR           | Annual            | 5/6/2026        | 31,500                | 30                       | -                                     | 30  |
| 4.723%         | Annual            | SOFR           | Annual            | 5/7/2026        | 30,490                | 27                       | -                                     | 27  |
| 4.659%         | Annual            | SOFR           | Annual            | 5/17/2026       | 45,400                | 50                       | -                                     | 50  |
| SOFR           | Annual            | 4.528%         | Annual            | 6/18/2026       | 2,700                 | (4)                      | -                                     | (4)   |
| 3.53%          | Annual            | SOFR           | Annual            | 1/23/2027       | 7,300                 | (12)                     | -                                     | (12)  |
| 3.5405%        | Annual            | SOFR           | Annual            | 1/23/2027       | 12,100                | (18)                     | -                                     | (18)  |
| 3.535%         | Annual            | SOFR           | Annual            | 1/23/2027       | 13,000                | (20)                     | -                                     | (20)  |
| 2.594%         | At maturity       | U.S. Urban CPI | At maturity       | 2/6/2027        | 7,893                 | (55)                     | -                                     | (55)  |
| 2.59%          | At maturity       | U.S. Urban CPI | At maturity       | 2/6/2027        | 8,416                 | (59)                     | -                                     | (59)  |
| 2.529%         | At maturity       | U.S. Urban CPI | At maturity       | 2/12/2027       | 8,274                 | (63)                     | -                                     | (63)  |
| 2.53%          | At maturity       | U.S. Urban CPI | At maturity       | 2/13/2027       | 8,200                 | (62)                     | -                                     | (62)  |
| 2.524%         | At maturity       | U.S. Urban CPI | At maturity       | 2/13/2027       | 16,400                | (124)                    | -                                     | (124)   |
| SOFR           | Annual            | 4.186%         | Annual            | 2/18/2027       | 54,150                | (218)                    | -                                     | (218)   |
| 3.7645%        | Annual            | SOFR           | Annual            | 2/20/2027       | 23,600                | 9                        | -                                     | 9   |
| 3.761%         | Annual            | SOFR           | Annual            | 2/20/2027       | 11,800                | 4                        | -                                     | 4   |
| U.S. Urban CPI | At maturity       | 2.47%          | At maturity       | 2/23/2027       | 55,910                | 446                      | -                                     | 446   |
| 4.5895%        | Annual            | SOFR           | Annual            | 5/6/2027        | 22,710                | 213                      | -                                     | 213   |
| 3.45%          | Annual            | SOFR           | Annual            | 2/1/2028        | 12,500                | (43)                     | -                                     | (43)  |
| 3.47%          | Annual            | SOFR           | Annual            | 2/2/2028        | 11,600                | (36)                     | -                                     | (36)  |
| 3.6475%        | Annual            | SOFR           | Annual            | 2/27/2028       | 19,700                | 5                        | -                                     | 5   |
| SOFR           | Annual            | 3.529%         | Annual            | 1/29/2030       | 4,800                 | 9                        | -                                     | 9   |
| SOFR           | Annual            | 3.528%         | Annual            | 1/29/2030       | 4,000                 | 8                        | -                                     | 8   |
| SOFR           | Annual            | 3.5485%        | Annual            | 1/29/2030       | 5,200                 | 6                        | -                                     | 6   |
| U.S. EFFR      | Annual            | 0.5385%        | Annual            | 3/26/2030       | 49,000                | 5,418                    | -                                     | 5,418   |
| 3.18%          | Annual            | SOFR           | Annual            | 4/17/2030       | 2,600                 | (39)                     | -                                     | (39)  |
| 3.275%         | Annual            | SOFR           | Annual            | 4/18/2030       | 2,600                 | (30)                     | -                                     | (30)  |
| 3.353%         | Annual            | SOFR           | Annual            | 4/19/2030       | 2,600                 | (23)                     | -                                     | (23)  |
| 3.342%         | Annual            | SOFR           | Annual            | 4/19/2030       | 2,600                 | (24)                     | -                                     | (24)  |
| 3.344%         | Annual            | SOFR           | Annual            | 4/20/2030       | 2,600                 | (24)                     | -                                     | (24)  |
| 3.128%         | Annual            | SOFR           | Annual            | 4/28/2030       | 2,600                 | (45)                     | -                                     | (45)  |
| 3.285%         | Annual            | SOFR           | Annual            | 5/1/2030        | 2,500                 | (28)                     | -                                     | (28)  |
| 3.259%         | Annual            | SOFR           | Annual            | 5/1/2030        | 2,600                 | (32)                     | -                                     | (32)  |
| 3.186%         | Annual            | SOFR           | Annual            | 5/9/2030        | 2,600                 | (40)                     | -                                     | (40)  |
| 3.215%         | Annual            | SOFR           | Annual            | 5/10/2030       | 2,500                 | (35)                     | -                                     | (35)  |
| 3.29%          | Annual            | SOFR           | Annual            | 5/19/2030       | 3,100                 | (35)                     | -                                     | (35)  |
| 3.31%          | Annual            | SOFR           | Annual            | 6/9/2030        | 26,800                | (290)                    | -                                     | (290)   |
| U.S. EFFR      | Annual            | 0.666%         | Annual            | 11/19/2030      | 15,500                | 1,901                    | -                                     | 1,901   |
| 3.43574%       | Annual            | SOFR           | Annual            | 6/17/2031       | 6,104                 | (50)                     | -                                     | (50)  |
| 3.403%         | Annual            | SOFR           | Annual            | 6/17/2031       | 7,249                 | (70)                     | -                                     | (70)  |
| SOFR           | Annual            | 3.326%         | Annual            | 9/19/2032       | 10,880                | 226                      | -                                     | 226   |
| SOFR           | Annual            | 3.4225%        | Annual            | 9/22/2032       | 10,938                | 167                      | -                                     | 167   |
| SOFR           | Annual            | 3.61832%       | Annual            | 1/31/2033       | 4,900                 | 23                       | -                                     | 23  |
| SOFR           | Annual            | 3.67958%       | Annual            | 1/31/2033       | 4,900                 | 6                        | -                                     | 6   |
| SOFR           | Annual            | 4.1615%        | Annual            | 5/15/2033       | 330                   | (9)                      | -                                     | (9)   |
| SOFR           | Annual            | 4.15%          | Annual            | 5/15/2033       | 880                   | (24)                     | -                                     | (24)  |
| 4.0135%        | Annual            | SOFR           | Annual            | 8/21/2033       | 1,185                 | 21                       | -                                     | 21  |
| SOFR           | Annual            | 3.6025%        | Annual            | 1/8/2034        | 4,655                 | 46                       | -                                     | 46  |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Centrally cleared interest rate swaps (continued)

| Receive  |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2026 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2026 (000) |
|----------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate     | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| SOFR     | Annual            | 3.8045%  | Annual            | 2/9/2036        | USD5,450              | \$ 18                    | \$—                                   | \$ 18   |
| SOFR     | Annual            | 3.846%   | Annual            | 2/9/2036        | 5,500                 | — <sup>(d)</sup>         | —                                     | — <sup>(d)</sup>  |
| SOFR     | Annual            | 3.817%   | Annual            | 2/10/2036       | 8,170                 | 19                       | —                                     | 19  |
| SOFR     | Annual            | 3.73632% | Annual            | 6/17/2036       | 6,802                 | 72                       | —                                     | 72  |
| SOFR     | Annual            | 3.175%   | Annual            | 2/1/2038        | 16,000                | 1,024                    | —                                     | 1,024   |
| 3.065%   | Annual            | SOFR     | Annual            | 4/7/2040        | 12,300                | (1,272)                  | —                                     | (1,272)   |
| 3.616%   | Annual            | SOFR     | Annual            | 8/5/2044        | 5,600                 | (372)                    | —                                     | (372)   |
| 3.561%   | Annual            | SOFR     | Annual            | 8/9/2044        | 4,800                 | (354)                    | —                                     | (354)   |
| SOFR     | Annual            | 3.9815%  | Annual            | 11/6/2044       | 10,330                | 203                      | —                                     | 203   |
| SOFR     | Annual            | 3.045%   | Annual            | 7/27/2050       | 3,600                 | 613                      | —                                     | 613   |
| SOFR     | Annual            | 2.85282% | Annual            | 12/6/2052       | 540                   | 112                      | —                                     | 112   |
| SOFR     | Annual            | 2.93542% | Annual            | 12/6/2052       | 550                   | 107                      | —                                     | 107   |
| SOFR     | Annual            | 3.01413% | Annual            | 1/12/2053       | 1,401                 | 256                      | —                                     | 256   |
| SOFR     | Annual            | 3.02%    | Annual            | 1/12/2053       | 1,400                 | 254                      | —                                     | 254   |
| SOFR     | Annual            | 2.974%   | Annual            | 4/17/2053       | 800                   | 152                      | —                                     | 152   |
| SOFR     | Annual            | 3.044%   | Annual            | 4/18/2053       | 800                   | 142                      | —                                     | 142   |
| SOFR     | Annual            | 3.0875%  | Annual            | 4/19/2053       | 800                   | 137                      | —                                     | 137   |
| SOFR     | Annual            | 3.1035%  | Annual            | 4/19/2053       | 800                   | 135                      | —                                     | 135   |
| SOFR     | Annual            | 3.0895%  | Annual            | 4/20/2053       | 800                   | 137                      | —                                     | 137   |
| SOFR     | Annual            | 2.9405%  | Annual            | 4/28/2053       | 800                   | 156                      | —                                     | 156   |
| SOFR     | Annual            | 3.0535%  | Annual            | 5/1/2053        | 1,600                 | 283                      | —                                     | 283   |
| SOFR     | Annual            | 3.085%   | Annual            | 5/9/2053        | 900                   | 154                      | —                                     | 154   |
| SOFR     | Annual            | 3.1135%  | Annual            | 5/10/2053       | 800                   | 134                      | —                                     | 134   |
| SOFR     | Annual            | 3.6815%  | Annual            | 2/20/2054       | 1,510                 | 112                      | —                                     | 112   |
| SOFR     | Annual            | 3.7205%  | Annual            | 2/21/2054       | 520                   | 35                       | —                                     | 35  |
| SOFR     | Annual            | 3.47875% | Annual            | 8/5/2054        | 4,200                 | 455                      | —                                     | 455   |
| SOFR     | Annual            | 3.415%   | Annual            | 8/9/2054        | 3,700                 | 440                      | —                                     | 440   |
| 4.07464% | Annual            | SOFR     | Annual            | 6/17/2056       | 1,708                 | (11)                     | —                                     | (11)  |
|          |                   |          |                   |                 |                       | <u>\$10,251</u>          | <u>\$—</u>                            | <u>\$10,251</u>   |

<sup>(a)</sup> All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$19,144,000, which represented 1.04% of the net assets of the fund.

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

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

<sup>(d)</sup> Amount less than one thousand.

<sup>(e)</sup> Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$115,626,000, which represented 6.26% of the net assets of the fund.

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

<sup>(g)</sup> Represents securities transacted on a TBA basis.

**Key to abbreviation(s)**

Assn. = Association

CPI = Consumer Price Index

EFFR = Effective Federal Funds Rate

SOFR = Secured Overnight Financing Rate

TBA = To be announced

USD = U.S. dollars

## Managed Risk Growth Fund

Investment portfolio  
March 31, 2026

unaudited

|   | Shares     | Value<br>(000)          |
|---|------------|-------------------------|
| <b>Growth funds 85.05%</b>  |            |                         |
| American Funds Insurance Series - Growth Fund, Class 1  | 3,016,131  | \$388,719               |
| <b>Total growth funds</b> (cost: \$297,477,000)   |            | <u>388,719</u>          |
| <b>Fixed income funds 9.77%</b>   |            |                         |
| American Funds Insurance Series - The Bond Fund of America, Class 1                               | 4,696,399  | 44,663                  |
| <b>Total fixed income funds</b> (cost: \$44,730,000)  |            | <u>44,663</u>           |
| <b>Short-term securities 4.24%</b>  |            |                         |
| State Street Institutional U.S. Government Money Market Fund - Premier Class 3.60% <sup>(a)</sup> | 19,371,062 | 19,371                  |
| <b>Total short-term securities</b> (cost: \$19,371,000)   |            | <u>19,371</u>           |
| <b>Options purchased (equity style) 0.76%</b>   |            |                         |
| Options purchased (equity style)*   |            | 3,450                   |
| <b>Total options purchased</b> (cost: \$3,748,000)  |            | <u>3,450</u>            |
| <b>Total investment securities 99.82%</b> (cost: \$365,326,000)                                   |            | <u>456,203</u>          |
| <b>Other assets less liabilities 0.18%</b>  |            | <u>835</u>              |
| <b>Net assets 100.00%</b>   |            | <u><u>\$457,038</u></u> |

### \*Options purchased (equity style)

#### Equity index options

| Description   | Number of<br>contracts | Notional<br>amount<br>(000) | Exercise<br>price | Expiration<br>date | Value at<br>3/31/2026<br>(000) |
|---------------|------------------------|-----------------------------|-------------------|--------------------|--------------------------------|
| <b>Put</b>    |                        |                             |                   |                    |                                |
| S&P 500 Index | 10                     | USD6,529                    | USD4,625.00       | 6/18/2026          | \$ 17                          |
| S&P 500 Index | 325                    | 212,177                     | 4,700.00          | 6/18/2026          | 628                            |
| S&P 500 Index | 10                     | 6,529                       | 4,750.00          | 6/18/2026          | 20                             |
| S&P 500 Index | 75                     | 48,964                      | 4,825.00          | 6/18/2026          | 164                            |
| S&P 500 Index | 20                     | 13,057                      | 4,850.00          | 6/18/2026          | 45                             |
| S&P 500 Index | 10                     | 6,529                       | 5,000.00          | 6/18/2026          | 25                             |
| S&P 500 Index | 405                    | 264,405                     | 4,750.00          | 9/18/2026          | 2,296                          |
| S&P 500 Index | 10                     | 6,529                       | 4,775.00          | 9/18/2026          | 53                             |
| S&P 500 Index | 10                     | 6,529                       | 4,800.00          | 9/18/2026          | 58                             |
| S&P 500 Index | 25                     | 16,321                      | 4,875.00          | 9/18/2026          | 144                            |
|               |                        |                             |                   |                    | <u><u>\$3,450</u></u>          |

## Futures contracts

| Contracts                               | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---|-------|---------------------|-----------------|-----------------------|---|
| British Pound Currency Futures          | Short | 6                   | 6/15/2026       | USD(496)              | \$ 1  |
| Euro Currency Futures                   | Short | 8                   | 6/15/2026       | (1,159)               | (7)   |
| Russell 2000 E-mini Index Futures       | Short | 6                   | 6/18/2026       | (754)                 | (10)  |
| S&P Mid 400 E-mini Index Futures        | Short | 19                  | 6/18/2026       | (6,453)               | (64)  |
| S&P 500 E-mini Index Futures            | Short | 167                 | 6/18/2026       | (54,866)              | (634)   |
| FTSE 100 Index Futures                  | Short | 3                   | 6/19/2026       | (408)                 | (6)   |
| Euro Stoxx 50 Index Futures             | Short | 19                  | 6/19/2026       | (1,224)               | — <sup>(b)</sup>  |
| Mini MSCI Emerging Market Index Futures | Short | 35                  | 6/19/2026       | (2,546)               | (8)   |
|   |       |                     |                 |                       | <u>\$(728)</u>  |

## Investments in affiliates <sup>(c)</sup>

|   | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend income (000) | Capital gain distributions received (000) |
|---|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------|---|
| <b>Growth funds 85.05%</b>  |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - Growth Fund, Class 1              | \$429,678               | \$6,683         | \$11,427         | \$4,997                        | \$(41,212)                                       | \$388,719                | \$-                   | \$-                                       |
| <b>Fixed income funds 9.77%</b>                                     |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - The Bond Fund of America, Class 1 | 50,687                  | 2,593           | 8,577            | (58)                           | 18   | 44,663                   | -                     | -   |
| <b>Total 94.82%</b>   |                         |                 |                  | <u>\$4,939</u>                 | <u>\$(41,194)</u>                                | <u>\$433,382</u>         | <u>\$-</u>            | <u>\$-</u>                                |

<sup>(a)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(b)</sup> Amount less than one thousand.

<sup>(c)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

### Key to abbreviation(s)

USD = U.S. dollars

## Managed Risk International Fund

Investment portfolio

March 31, 2026

unaudited

### Growth funds 84.26%

|   | Shares    | Value<br>(000) |
|---|-----------|----------------|
| American Funds Insurance Series - International Fund, Class 1 | 3,985,121 | \$ 88,031      |
| <b>Total growth funds</b> (cost: \$64,402,000)                |           | <u>88,031</u>  |

### Fixed income funds 9.66%

|   |           |               |
|---|-----------|---------------|
| American Funds Insurance Series - The Bond Fund of America, Class 1 | 1,061,131 | 10,092        |
| <b>Total fixed income funds</b> (cost: \$10,164,000)                |           | <u>10,092</u> |

### Short-term securities 4.75%

|   |           |              |
|---|-----------|--------------|
| State Street Institutional U.S. Government Money Market Fund - Premier Class 3.60% <sup>(a)</sup> | 4,967,356 | 4,967        |
| <b>Total short-term securities</b> (cost: \$4,967,000)  |           | <u>4,967</u> |

### Options purchased (equity style) 1.20%

|  |  |              |
|--|--|--------------|
| Options purchased (equity style)*                |  | 1,257        |
| <b>Total options purchased</b> (cost: \$795,000) |  | <u>1,257</u> |

**Total investment securities 99.87%** (cost: \$80,328,000)

**Other assets less liabilities 0.13%** 134

**Net assets 100.00%** \$104,481

### \*Options purchased (equity style)

#### Equity index options

| Description           | Number of contracts | Notional amount<br>(000) | Exercise price | Expiration date | Value at<br>3/31/2026<br>(000) |
|-----------------------|---------------------|--------------------------|----------------|-----------------|--------------------------------|
| <b>Put</b>            |                     |                          |                |                 |                                |
| iShares MSCI EAFE ETF | 2,425               | USD23,554                | USD70.00       | 6/18/2026       | \$ 180                         |
| iShares MSCI EAFE ETF | 450                 | 4,371                    | 75.00          | 6/18/2026       | 38                             |
| iShares MSCI EAFE ETF | 675                 | 6,556                    | 70.00          | 9/18/2026       | 55                             |
| iShares MSCI EAFE ETF | 8,975               | 87,174                   | 75.00          | 9/18/2026       | 969                            |
| iShares MSCI EAFE ETF | 75                  | 728                      | 81.00          | 9/18/2026       | 15                             |
|                       |                     |                          |                |                 | <u><u>\$1,257</u></u>          |

## Futures contracts

| Contracts                               | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---|-------|---------------------|-----------------|-----------------------|---|
| S&P 500 E-mini Index Futures            | Short | 9                   | 6/18/2026       | USD(2,957)            | \$ 38   |
| MSCI EAFE Index Futures                 | Long  | 23                  | 6/19/2026       | 3,336                 | 95  |
| Mini MSCI Emerging Market Index Futures | Short | 68                  | 6/19/2026       | (4,946)               | 77  |
|   |       |                     |                 |                       | <u>\$210</u>  |

## Investments in affiliates <sup>(b)</sup>

|   | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend income (000) | Capital gain distributions received (000) |
|---|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------|---|
| <b>Growth funds 84.26%</b>  |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - International Fund, Class 1       | \$96,391                | \$597           | \$8,473          | \$3,288                        | \$(3,772)  | \$88,031                 | \$-                   | \$-                                       |
| <b>Fixed income funds 9.66%</b>                                     |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - The Bond Fund of America, Class 1 | 11,335                  | 943             | 2,184            | 27                             | (29)   | 10,092                   | -                     | -   |
| <b>Total 93.92%</b>   |                         |                 |                  | <u>\$3,315</u>                 | <u>\$(3,801)</u>                                 | <u>\$98,123</u>          | <u>\$-</u>            | <u>\$-</u>                                |

<sup>(a)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(b)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

### Key to abbreviation(s)

USD = U.S. dollars

**Managed Risk Washington Mutual Investors Fund**

Investment portfolio  
March 31, 2026

unaudited

Growth-and-income funds 84.63%

|   | Shares     | Value (000)    |
|---|------------|----------------|
| American Funds Insurance Series - Washington Mutual Investors Fund, Class 1 | 14,104,063 | \$248,514      |
| <b>Total growth-and-income funds</b> (cost: \$191,672,000)                  |            | <u>248,514</u> |

Fixed income funds 9.82%

|  | Shares    | Value (000)   |
|--|-----------|---------------|
| American Funds Insurance Series - U.S. Government Securities Fund, Class 1 | 2,917,308 | 28,823        |
| <b>Total fixed income funds</b> (cost: \$28,954,000)                       |           | <u>28,823</u> |

Short-term securities 4.26%

|   | Shares     | Value (000)   |
|---|------------|---------------|
| State Street Institutional U.S. Government Money Market Fund - Premier Class 3.60% <sup>(a)</sup> | 12,489,857 | 12,490        |
| <b>Total short-term securities</b> (cost: \$12,490,000)   |            | <u>12,490</u> |

Options purchased (equity style) 0.96%

|   |  |                         |
|---|--|-------------------------|
| Options purchased (equity style)*                               |  | 2,827                   |
| <b>Total options purchased</b> (cost: \$2,546,000)              |  | <u>2,827</u>            |
| <b>Total investment securities 99.67%</b> (cost: \$235,662,000) |  | <u>292,654</u>          |
| <b>Other assets less liabilities 0.33%</b>                      |  | <u>982</u>              |
| <b>Net assets 100.00%</b>                                       |  | <u><u>\$293,636</u></u> |

\*Options purchased (equity style)

Equity index options

| Description   | Number of contracts | Notional amount (000) | Exercise price | Expiration date | Value at 3/31/2026 (000) |
|---------------|---------------------|-----------------------|----------------|-----------------|--------------------------|
| <b>Put</b>    |                     |                       |                |                 |                          |
| S&P 500 Index | 10                  | USD6,529              | USD4,650.00    | 6/18/2026       | \$ 18                    |
| S&P 500 Index | 100                 | 65,285                | 4,700.00       | 6/18/2026       | 193                      |
| S&P 500 Index | 35                  | 22,850                | 4,825.00       | 6/18/2026       | 76                       |
| S&P 500 Index | 10                  | 6,529                 | 4,850.00       | 6/18/2026       | 23                       |
| S&P 500 Index | 10                  | 6,529                 | 5,000.00       | 6/18/2026       | 26                       |
| S&P 500 Index | 420                 | 274,198               | 4,750.00       | 9/18/2026       | 2,381                    |
| S&P 500 Index | 10                  | 6,529                 | 4,775.00       | 9/18/2026       | 53                       |
| S&P 500 Index | 10                  | 6,529                 | 4,875.00       | 9/18/2026       | 57                       |
|               |                     |                       |                |                 | <u><u>\$2,827</u></u>    |

## Futures contracts

| Contracts                         | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|-----------------------------------|-------|---------------------|-----------------|-----------------------|---|
| British Pound Currency Futures    | Short | 4                   | 6/15/2026       | USD(331)              | \$ <u>—</u> <sup>(b)</sup>  |
| Euro Currency Futures             | Short | 3                   | 6/15/2026       | (434)                 | (3)   |
| Russell 2000 E-mini Index Futures | Short | 7                   | 6/18/2026       | (879)                 | (6)   |
| S&P Mid 400 E-mini Index Futures  | Short | 5                   | 6/18/2026       | (1,698)               | (20)  |
| S&P 500 E-mini Index Futures      | Short | 97                  | 6/18/2026       | (31,868)              | (421)   |
| FTSE 100 Index Futures            | Short | 2                   | 6/19/2026       | (272)                 | (1)   |
| Euro Stoxx 50 Index Futures       | Short | 8                   | 6/19/2026       | (515)                 | <u>1</u>  |
|                                   |       |                     |                 |                       | <u><u>\$(450)</u></u>   |

## Investments in affiliates <sup>(c)</sup>

|  | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend income (000) | Capital gain distributions received (000) |
|--|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------|---|
| <b>Growth-and-income funds 84.63%</b>  |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series -<br>Washington Mutual Investors Fund, Class 1 | \$268,079               | \$1,511         | \$13,524         | \$4,753                        | \$(12,305)                                       | \$248,514                | \$-                   | \$-                                       |
| <b>Fixed income funds 9.82%</b>  |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series -<br>U.S. Government Securities Fund, Class 1  | 31,551                  | 1,802           | 4,479            | 68                             | (119)  | 28,823                   | -                     | -   |
| <b>Total 94.45%</b>  |                         |                 |                  | <u>\$4,821</u>                 | <u>\$(12,424)</u>                                | <u>\$277,337</u>         | <u>\$-</u>            | <u>\$-</u>                                |

<sup>(a)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(b)</sup> Amount less than one thousand.

<sup>(c)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

### Key to abbreviation(s)

USD = U.S. dollars

## Managed Risk Growth-Income Fund

Investment portfolio

March 31, 2026

unaudited

### Growth-and-income funds 79.05%

|   | Shares     | Value<br>(000)   |
|---|------------|------------------|
| American Funds Insurance Series - Growth-Income Fund, Class 1 | 23,842,679 | \$1,547,867      |
| <b>Total growth-and-income funds</b> (cost: \$1,318,253,000)  |            | <u>1,547,867</u> |

### Fixed income funds 14.82%

|   |            |                |
|---|------------|----------------|
| American Funds Insurance Series - The Bond Fund of America, Class 1 | 30,519,086 | 290,237        |
| <b>Total fixed income funds</b> (cost: \$291,236,000)               |            | <u>290,237</u> |

### Short-term securities 4.56%

|   |            |               |
|---|------------|---------------|
| State Street Institutional U.S. Government Money Market Fund - Premier Class 3.60% <sup>(a)</sup> | 89,282,199 | 89,282        |
| <b>Total short-term securities</b> (cost: \$89,282,000)   |            | <u>89,282</u> |

### Options purchased (equity style) 1.52%

|   |  |                           |
|---|--|---------------------------|
| Options purchased (equity style)*                                 |  | 29,692                    |
| <b>Total options purchased</b> (cost: \$27,241,000)               |  | <u>29,692</u>             |
| <b>Total investment securities 99.95%</b> (cost: \$1,726,012,000) |  | <u>1,957,078</u>          |
| <b>Other assets less liabilities 0.05%</b>                        |  | <u>1,016</u>              |
| <b>Net assets 100.00%</b>   |  | <u><u>\$1,958,094</u></u> |

### \*Options purchased (equity style)

#### Equity index options

| Description   | Number of contracts | Notional amount (000) | Exercise price | Expiration date | Value at 3/31/2026 (000) |
|---------------|---------------------|-----------------------|----------------|-----------------|--------------------------|
| <b>Put</b>    |                     |                       |                |                 |                          |
| S&P 500 Index | 90                  | USD58,757             | USD4,625.00    | 6/18/2026       | \$ 157                   |
| S&P 500 Index | 85                  | 55,492                | 4,650.00       | 6/18/2026       | 155                      |
| S&P 500 Index | 1,110               | 724,666               | 4,700.00       | 6/18/2026       | 2,146                    |
| S&P 500 Index | 65                  | 42,435                | 4,750.00       | 6/18/2026       | 132                      |
| S&P 500 Index | 390                 | 254,612               | 4,825.00       | 6/18/2026       | 850                      |
| S&P 500 Index | 140                 | 91,399                | 4,850.00       | 6/18/2026       | 315                      |
| S&P 500 Index | 40                  | 26,114                | 5,000.00       | 6/18/2026       | 102                      |
| S&P 500 Index | 4,230               | 2,761,564             | 4,750.00       | 9/18/2026       | 23,976                   |
| S&P 500 Index | 75                  | 48,964                | 4,775.00       | 9/18/2026       | 400                      |
| S&P 500 Index | 30                  | 19,586                | 4,800.00       | 9/18/2026       | 174                      |
| S&P 500 Index | 80                  | 52,228                | 4,850.00       | 9/18/2026       | 453                      |
| S&P 500 Index | 145                 | 94,664                | 4,875.00       | 9/18/2026       | 832                      |
|               |                     |                       |                |                 | <u><u>\$29,692</u></u>   |

## Futures contracts

| Contracts                               | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---|-------|---------------------|-----------------|-----------------------|---|
| Japanese Yen Currency Futures           | Short | 3                   | 6/15/2026       | USD(238)              | \$ (1)  |
| Euro Currency Futures                   | Short | 11                  | 6/15/2026       | (1,593)               | (7)   |
| British Pound Currency Futures          | Short | 89                  | 6/15/2026       | (7,357)               | 22  |
| S&P Mid 400 E-mini Index Futures        | Short | 50                  | 6/18/2026       | (16,983)              | (179)   |
| S&P 500 E-mini Index Futures            | Short | 112                 | 6/18/2026       | (36,796)              | (324)   |
| Euro Stoxx 50 Index Futures             | Short | 26                  | 6/19/2026       | (1,675)               | (12)  |
| Mini MSCI Emerging Market Index Futures | Short | 80                  | 6/19/2026       | (5,818)               | (80)  |
| FTSE 100 Index Futures                  | Short | 54                  | 6/19/2026       | (7,342)               | (102)   |
|   |       |                     |                 |                       | <u><u>\$(683)</u></u>   |

Investments in affiliates <sup>(b)</sup>

|   | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend income (000) | Capital gain distributions received (000) |
|---|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------|---|
| <b>Growth-and-income funds 79.05%</b>                               |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - Growth-Income Fund, Class 1       | \$1,666,731             | \$26,724        | \$80,307         | \$22,949                       | \$(88,230)                                       | \$1,547,867              | \$-                   | \$-                                       |
| <b>Fixed income funds 14.82%</b>                                    |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series - The Bond Fund of America, Class 1 | 313,631                 | 18,574          | 41,755           | 789                            | (1,002)  | 290,237                  | -                     | -   |
| <b>Total 93.87%</b>   |                         |                 |                  | <u>\$23,738</u>                | <u>\$(89,232)</u>                                | <u>\$1,838,104</u>       | <u>\$-</u>            | <u>\$-</u>                                |

<sup>(a)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(b)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

## Key to abbreviation(s)

USD = U.S. dollars

# Managed Risk Asset Allocation Fund

Investment portfolio

March 31, 2026

unaudited

## Asset allocation funds 95.09%

|  | Shares     | Value<br>(000)   |
|--|------------|------------------|
| American Funds Insurance Series - Asset Allocation Fund, Class 1 | 48,902,755 | \$1,317,929      |
| <b>Total asset allocation funds</b> (cost: \$1,129,020,000)      |            | <u>1,317,929</u> |

## Short-term securities 4.67%

|   |            |               |
|---|------------|---------------|
| State Street Institutional U.S. Government Money Market Fund - Premier Class 3.60% <sup>(a)</sup> | 64,678,403 | 64,678        |
| <b>Total short-term securities</b> (cost: \$64,678,000)   |            | <u>64,678</u> |

## Options purchased (equity style) 0.15%

|   |  |                           |
|---|--|---------------------------|
| Options purchased (equity style)*                                 |  | 2,130                     |
| <b>Total options purchased</b> (cost: \$2,820,000)                |  | <u>2,130</u>              |
| <b>Total investment securities 99.91%</b> (cost: \$1,196,518,000) |  | <u>1,384,737</u>          |
| <b>Other assets less liabilities 0.09%</b>                        |  | <u>1,230</u>              |
| <b>Net assets 100.00%</b>   |  | <u><u>\$1,385,967</u></u> |

## \*Options purchased (equity style)

### Equity index options

| Description   | Number of contracts | Notional amount (000) | Exercise price | Expiration date | Value at 3/31/2026 (000) |
|---------------|---------------------|-----------------------|----------------|-----------------|--------------------------|
| <b>Put</b>    |                     |                       |                |                 |                          |
| S&P 500 Index | 45                  | USD29,378             | USD4,650.00    | 6/18/2026       | \$ 82                    |
| S&P 500 Index | 340                 | 221,970               | 4,700.00       | 6/18/2026       | 657                      |
| S&P 500 Index | 20                  | 13,057                | 4,750.00       | 6/18/2026       | 41                       |
| S&P 500 Index | 60                  | 39,171                | 4,825.00       | 6/18/2026       | 131                      |
| S&P 500 Index | 205                 | 133,835               | 4,750.00       | 9/18/2026       | 1,162                    |
| S&P 500 Index | 10                  | 6,529                 | 4,850.00       | 9/18/2026       | 57                       |
|               |                     |                       |                |                 | <u>2,130</u>             |

## Futures contracts

| Contracts                               | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2026 (000) |
|---|-------|---------------------|-----------------|-----------------------|---|
| British Pound Currency Futures          | Short | 5                   | 6/15/2026       | USD(413)              | \$ (1)  |
| Euro Currency Futures                   | Short | 10                  | 6/15/2026       | (1,448)               | (10)  |
| Russell 2000 E-mini Index Futures       | Short | 2                   | 6/18/2026       | (251)                 | (7)   |
| S&P Mid 400 E-mini Index Futures        | Short | 27                  | 6/18/2026       | (9,171)               | (181)   |
| S&P 500 E-mini Index Futures            | Short | 146                 | 6/18/2026       | (47,966)              | (1,083)   |
| FTSE 100 Index Futures                  | Short | 3                   | 6/19/2026       | (408)                 | (6)   |
| Euro Stoxx 50 Index Futures             | Short | 23                  | 6/19/2026       | (1,481)               | (28)  |
| Mini MSCI Emerging Market Index Futures | Short | 51                  | 6/19/2026       | (3,709)               | (119)   |
|   |       |                     |                 |                       | <u><u>\$(1,435)</u></u>   |

Investments in affiliates <sup>(b)</sup>

|   | Value at 1/1/2026 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 3/31/2026 (000) | Dividend income (000) | Capital gain distributions received (000) |
|---|-------------------------|-----------------|------------------|--------------------------------|--|--------------------------|-----------------------|---|
| <b>Asset allocation funds 95.09%</b>                                |                         |                 |                  |                                |  |                          |                       |   |
| American Funds Insurance Series -<br>Asset Allocation Fund, Class 1 | \$1,404,783             | \$3,497         | \$64,097         | \$11,822                       | \$(38,076)                                       | \$1,317,929              | \$-                   | \$-                                       |

<sup>(a)</sup> Rate represents the seven-day yield at 3/31/2026.

<sup>(b)</sup> Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.

## Key to abbreviation(s)

USD = U.S. dollars

## Valuation disclosures

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

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

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

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

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

Securities with both fixed-income and equity characteristics, or equity securities traded principally among fixed-income dealers, are generally valued in the manner described for either equity or fixed-income securities, depending on which method is deemed most appropriate by the series' investment adviser. The Capital Group Central Corporate Bond Fund ("CCBF"), a fund within the Capital Group Central Fund Series II, and Capital Group Central Cash Fund ("CCF"), a fund within the Capital Group Central Fund Series (collectively the "Central Funds"), are each valued based upon a floating net asset value, which fluctuates with changes in the value of each fund's portfolio securities. The underlying securities are valued based on the policies and procedures in the Central Funds' statements of additional information. The State Street Institutional U.S. Government Money Market Fund held by the managed risk funds is managed to maintain a \$1.00 net asset value per share. The net asset values of each share class of each managed risk fund are calculated based on the reported net asset values of the underlying funds in which each fund invests.

Exchange-traded options and futures are generally valued at the official closing price for options and the official settlement price for futures on the exchange or market on which such instruments are traded, as of the close of business on the day such instruments are being valued. Forward currency contracts are valued based on the spot and forward exchange rates obtained from a third-party pricing vendor. Swaps and over-the-counter (OTC) options are generally valued using evaluated prices obtained from third-party pricing vendors who calculate these values based on market inputs that may include the yields of the indices referenced in the instrument and the relevant curve, dealer quotes, default probabilities and recovery rates, exchange rates, implied option volatilities, and terms of the contract.

The following table presents the average month-end notional amounts of options contracts, futures contracts, forward currency contracts, interest rate swaps and credit default swaps for each fund while held (dollars in thousands):

|   | Options<br>on<br>futures | Options<br>equity<br>indexes | Options<br>on<br>foreign<br>currencies | Futures<br>contracts | Forward<br>currency<br>contracts | Interest<br>rate<br>swaps | Credit<br>default<br>swaps |
|---|--------------------------|------------------------------|--|----------------------|----------------------------------|---------------------------|----------------------------|
| New World Fund                                      | Not applicable           | Not applicable               | Not applicable                         | \$ 7,153             | \$ 19,430                        | Not applicable            | Not applicable             |
| Capital Income Builder                              | Not applicable           | Not applicable               | Not applicable                         | 154,451              | 442                              | \$ 8,127                  | \$ 5,710                   |
| Asset Allocation Fund                               | Not applicable           | Not applicable               | Not applicable                         | 2,945,304            | Not applicable                   | 580,030                   | 71,369                     |
| Global Balanced Fund                                | \$ 14,587                | Not applicable               | \$ 2,855                               | 74,849               | 90,243                           | 33,663                    | 4,812                      |
| The Bond Fund of<br>America                         | Not applicable           | Not applicable               | Not applicable                         | 5,545,661            | 199,965                          | 1,036,376                 | 191,742                    |
| Capital World Bond Fund                             | 99,176                   | Not applicable               | 19,346                                 | 905,981              | 587,881                          | 532,196                   | 70,129                     |
| American High-Income<br>Trust                       | Not applicable           | Not applicable               | Not applicable                         | 28,467               | Not applicable                   | Not applicable            | 19,582                     |
| American Funds<br>Mortgage Fund                     | Not applicable           | Not applicable               | Not applicable                         | 94,960               | Not applicable                   | 2,283                     | Not applicable             |
| U.S. Government<br>Securities Fund                  | 1,204,767                | Not applicable               | Not applicable                         | 1,920,393            | Not applicable                   | 784,068                   | Not applicable             |
| Managed Risk Growth<br>Fund                         | Not applicable           | \$ 677,248                   | Not applicable                         | 654                  | Not applicable                   | Not applicable            | Not applicable             |
| Managed Risk<br>International Fund                  | Not applicable           | 112,987                      | Not applicable                         | 71                   | Not applicable                   | Not applicable            | Not applicable             |
| Managed Risk<br>Washington Mutual<br>Investors Fund | Not applicable           | 399,741                      | Not applicable                         | 2,570                | Not applicable                   | Not applicable            | Not applicable             |
| Managed Risk<br>Growth-Income<br>Fund               | Not applicable           | 4,387,254                    | Not applicable                         | 44,816               | Not applicable                   | Not applicable            | Not applicable             |
| Managed Risk Asset<br>Allocation Fund               | Not applicable           | 579,032                      | Not applicable                         | 7,324                | Not applicable                   | Not applicable            | Not applicable             |

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

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

**Classifications** – The series’ investment adviser classifies the funds’ assets and liabilities into three levels based on the inputs used to value the assets or liabilities. Level 1 values are based on quoted prices in active markets for identical securities. Level 2 values are based on significant observable market inputs, such as quoted prices for similar securities and quoted prices in inactive markets. Certain securities trading outside the U.S. may transfer between Level 1 and Level 2 due to valuation adjustments resulting from significant market movements following the close of local trading. Level 3 values are based on significant unobservable inputs that reflect the investment adviser’s determination of assumptions that market participants might reasonably use in valuing the securities. The valuation levels are not necessarily an indication of the risk or liquidity associated with the underlying investment. For example, U.S. government securities are reflected as Level 2 because the inputs used to determine fair value may not always be quoted prices in an active market. The funds’ valuation levels as of March 31, 2026, were as follows (dollars in thousands):

## Global Growth Fund

|                        | Investment securities |                    |            | Total              |
|------------------------|-----------------------|--------------------|------------|--------------------|
|                        | Level 1               | Level 2            | Level 3    |                    |
| <b>Assets:</b>         |                       |                    |            |                    |
| Common stocks:         |                       |                    |            |                    |
| Information technology | \$1,500,665           | \$1,148,757        | \$–        | \$2,649,422        |
| Industrials            | 690,521               | 690,386            | –          | 1,380,907          |
| Financials             | 486,395               | 607,170            | –          | 1,093,565          |
| Consumer discretionary | 646,880               | 406,918            | –          | 1,053,798          |
| Health care            | 603,630               | 196,040            | –          | 799,670            |
| Communication services | 317,935               | 140,151            | –          | 458,086            |
| Materials              | 218,563               | 138,146            | –          | 356,709            |
| Consumer staples       | 94,235                | 176,517            | –          | 270,752            |
| Energy                 | 81,377                | 74,632             | –          | 156,009            |
| Real estate            | 31,463                | 62,638             | –          | 94,101             |
| Utilities              | 47,969                | 34,857             | –          | 82,826             |
| Short-term securities  | 241,575               | –                  | –          | 241,575            |
| <b>Total</b>           | <b>\$4,961,208</b>    | <b>\$3,676,212</b> | <b>\$–</b> | <b>\$8,637,420</b> |

## Global Small Capitalization Fund

|                                       | Investment securities |                    |                 | Total              |
|---------------------------------------|-----------------------|--------------------|-----------------|--------------------|
|                                       | Level 1               | Level 2            | Level 3         |                    |
| <b>Assets:</b>                        |                       |                    |                 |                    |
| Common stocks:                        |                       |                    |                 |                    |
| Industrials                           | \$ 291,025            | \$ 329,523         | \$ –            | \$ 620,548         |
| Financials                            | 196,761               | 251,088            | –               | 447,849            |
| Information technology                | 264,066               | 127,754            | 217             | 392,037            |
| Health care                           | 207,771               | 66,412             | –               | 274,183            |
| Consumer discretionary                | 153,693               | 117,966            | –               | 271,659            |
| Materials                             | 133,471               | 135,953            | –               | 269,424            |
| Energy                                | 118,055               | 10,642             | –               | 128,697            |
| Consumer staples                      | 66,241                | 18,862             | –               | 85,103             |
| Communication services                | 32,620                | 36,718             | –               | 69,338             |
| Real estate                           | 11,591                | 48,354             | –               | 59,945             |
| Utilities                             | 35,150                | 13,866             | –               | 49,016             |
| Preferred securities                  | 5,650                 | –                  | 7,776           | 13,426             |
| Convertible bonds & notes             | –                     | 1,523              | 2,629           | 4,152              |
| Bonds, notes & other debt instruments | –                     | 933                | –               | 933                |
| Short-term securities                 | 165,117               | –                  | –               | 165,117            |
| <b>Total</b>                          | <b>\$1,681,211</b>    | <b>\$1,159,594</b> | <b>\$10,622</b> | <b>\$2,851,427</b> |

## Growth Fund

|                        | Investment securities |                    |                  | Total               |
|------------------------|-----------------------|--------------------|------------------|---------------------|
|                        | Level 1               | Level 2            | Level 3          |                     |
| <b>Assets:</b>         |                       |                    |                  |                     |
| Common stocks:         |                       |                    |                  |                     |
| Information technology | \$12,788,536          | \$ 843,541         | \$ 65,417        | \$13,697,494        |
| Communication services | 8,352,468             | –                  | –                | 8,352,468           |
| Consumer discretionary | 7,142,462             | 241,056            | –                | 7,383,518           |
| Health care            | 4,971,461             | 53,297             | 3,346            | 5,028,104           |
| Industrials            | 4,273,407             | 157,615            | 5,022            | 4,436,044           |
| Financials             | 3,115,889             | 121,280            | –                | 3,237,169           |
| Energy                 | 1,326,173             | 28,077             | –                | 1,354,250           |
| Materials              | 1,171,021             | 154,316            | –                | 1,325,337           |
| Consumer staples       | 1,107,833             | –                  | 4,743            | 1,112,576           |
| Real estate            | 514,814               | –                  | –                | 514,814             |
| Utilities              | 417,496               | –                  | –                | 417,496             |
| Preferred securities   | –                     | –                  | 575,179          | 575,179             |
| Rights & warrants      | –                     | –                  | –*               | –*                  |
| Convertible stocks     | –                     | –                  | 74,289           | 74,289              |
| Short-term securities  | 2,173,122             | –                  | –                | 2,173,122           |
| <b>Total</b>           | <b>\$47,354,682</b>   | <b>\$1,599,182</b> | <b>\$727,996</b> | <b>\$49,681,860</b> |

\*Amount less than one thousand.

The following table reconciles the valuation of the fund's Level 3 investment securities and related transactions for the year ended March 31, 2026 (dollars in thousands):

|  | Common stocks   | Convertible stocks | Preferred securities | Rights & warrants | Total            |
|--|-----------------|--------------------|----------------------|-------------------|------------------|
| Beginning value at 1/1/2026  |                 |                    |                      |                   |                  |
| Transfers into level 3   | –               | –                  | –                    | –                 | –                |
| Purchases  | 30,336          | 23,988             | 194,967              | –                 | 249,291          |
| Sales  | –               | –                  | –                    | –                 | –                |
| Net realized gain (loss)   | –               | –11,834            | –                    | –                 | –11,834          |
| Unrealized appreciation (depreciation)   | 6,218           | 26,058             | 65,097               | –                 | 97,373           |
| Transfers out of level 3   | –               | –                  | –                    | –                 | –                |
| Ending value at 3/31/2026  | <u>\$78,528</u> | <u>\$ 74,289</u>   | <u>\$575,179</u>     | <u>–</u>          | <u>\$727,996</u> |
| Net unrealized appreciation during the period on level 3 investment securities held at 3/31/2026 | \$ 6,218        | \$ 14,871          | \$ 65,097            | –                 | \$ 86,186        |

<sup>2</sup>Transfers into or out of Level 3 are based on the beginning market value of the quarter in which they occurred. These transfers are the result of changes in the availability of pricing sources and/or in the observability of significant inputs used in valuing the securities.

<sup>3</sup>Net realized gain (loss) and unrealized appreciation (depreciation) are included in the related amounts on investments in the fund's statement of operations.

**Unobservable inputs** – Valuation of the fund's Level 3 securities is based on significant unobservable inputs that reflect the investment adviser's determination of assumptions that market participants might reasonably use in valuing the securities. The following table provides additional information used by the fund's investment adviser to fair value the fund's Level 3 securities (dollars in thousands):

|                      | Value at 3/31/2026 | Valuation techniques     | Unobservable inputs                 | Range (if applicable) | Weighted average* | Impact to valuation from an increase in input <sup>†</sup> |
|----------------------|--------------------|--------------------------|-------------------------------------|-----------------------|-------------------|--|
| Common stocks        | \$ 78,528          | Transaction              | Transaction price                   | Not applicable        | Not applicable    | Not applicable   |
|                      |                    |                          | Discount for uncertainty            | 25%                   | 25%               | Decrease   |
| Convertible stocks   | \$ 74,289          | Transaction              | Transaction price                   | Not applicable        | Not applicable    | Not applicable   |
|                      |                    |                          | Discount for uncertainty            | 25%                   | 25%               | Decrease   |
| Preferred securities | \$575,179          | Market comparables       | EV/Gross Profit multiple            | 11.3x                 | 11.3x             | Increase   |
|                      |                    |                          | Premium to EV/Gross Profit multiple | 50%                   | 50%               | Increase   |
|                      |                    |                          | DLOM                                | 13%                   | 13%               | Decrease   |
|                      |                    |                          | Transaction price                   | Not applicable        | Not applicable    | Not applicable   |
| Rights & warrants    | \$ -               | Estimated recovery value | Expected proceeds                   | Not applicable        | Not applicable    | Not applicable   |
|                      | \$727,996          |                          |                                     |                       |                   |  |

\*Weighted average is by relative fair value.

<sup>†</sup>This column represents the directional change in fair value of the Level 3 securities that would result in an increase from the corresponding input. Significant increases and decreases in these inputs in isolation could result in significantly higher or lower fair value measurements.

## International Fund

|                        | Investment securities |                    |                | Total              |
|------------------------|-----------------------|--------------------|----------------|--------------------|
|                        | Level 1               | Level 2            | Level 3        |                    |
| <b>Assets:</b>         |                       |                    |                |                    |
| Common stocks:         |                       |                    |                |                    |
| Information technology | \$ 115,513            | \$1,189,297        | \$6,050        | \$1,310,860        |
| Industrials            | 129,181               | 914,471            | –              | 1,043,652          |
| Financials             | 120,942               | 921,202            | –              | 1,042,144          |
| Materials              | 567,170               | 273,100            | –              | 840,270            |
| Energy                 | 406,876               | 200,690            | –              | 607,566            |
| Communication services | –                     | 562,564            | –              | 562,564            |
| Consumer discretionary | 74,247                | 425,897            | –              | 500,144            |
| Consumer staples       | 39,292                | 295,383            | –              | 334,675            |
| Health care            | –                     | 306,569            | –              | 306,569            |
| Utilities              | 23,963                | 239,894            | –              | 263,857            |
| Preferred securities   | 53,040                | –                  | 553            | 53,593             |
| Rights & warrants      | –                     | –                  | –*             | –*                 |
| Short-term securities  | 387,032               | –                  | –              | 387,032            |
| <b>Total</b>           | <b>\$1,917,256</b>    | <b>\$5,329,067</b> | <b>\$6,603</b> | <b>\$7,252,926</b> |

\*Amount less than one thousand.

## New World Fund

|                                       | Investment securities |                    |                | Total              |
|---------------------------------------|-----------------------|--------------------|----------------|--------------------|
|                                       | Level 1               | Level 2            | Level 3        |                    |
| <b>Assets:</b>                        |                       |                    |                |                    |
| Common stocks:                        |                       |                    |                |                    |
| Information technology                | \$ 252,148            | \$ 695,775         | \$ 483         | \$ 948,406         |
| Financials                            | 144,392               | 493,561            | –*             | 637,953            |
| Industrials                           | 143,935               | 340,481            | –              | 484,416            |
| Consumer discretionary                | 150,146               | 216,893            | –              | 367,039            |
| Communication services                | 123,993               | 221,702            | –              | 345,695            |
| Materials                             | 185,575               | 130,580            | –*             | 316,155            |
| Consumer staples                      | 61,571                | 112,397            | –              | 173,968            |
| Health care                           | 52,625                | 107,247            | –              | 159,872            |
| Energy                                | 70,907                | 67,171             | –*             | 138,078            |
| Utilities                             | 23,546                | 31,651             | –              | 55,197             |
| Real estate                           | 843                   | 44,820             | –              | 45,663             |
| Preferred securities                  | 20,303                | 7,091              | 6,902          | 34,296             |
| Bonds, notes & other debt instruments | –                     | 91,171             | –              | 91,171             |
| Short-term securities                 | 105,429               | 998                | –              | 106,427            |
| <b>Total</b>                          | <b>\$1,335,413</b>    | <b>\$2,561,538</b> | <b>\$7,385</b> | <b>\$3,904,336</b> |

|  | Other investments <sup>†</sup> |              |            | Total        |
|--|--------------------------------|--------------|------------|--------------|
|  | Level 1                        | Level 2      | Level 3    |              |
| <b>Assets:</b>   |                                |              |            |              |
| Unrealized appreciation on futures contracts               | \$ 86                          | \$ –         | \$–        | \$ 86        |
| Unrealized appreciation on open forward currency contracts | –                              | 188          | –          | 188          |
| <b>Liabilities:</b>  |                                |              |            |              |
| Unrealized depreciation on futures contracts               | (38)                           | –            | –          | (38)         |
| Unrealized depreciation on open forward currency contracts | –                              | (85)         | –          | (85)         |
| Total  | <u>\$ 48</u>                   | <u>\$103</u> | <u>\$–</u> | <u>\$151</u> |

\*Amount less than one thousand.

<sup>†</sup>Futures contracts and forward currency contracts are not included in the fund's investment portfolio.

## Washington Mutual Investors Fund

|                        | Investment securities |            |            | Total               |
|------------------------|-----------------------|------------|------------|---------------------|
|                        | Level 1               | Level 2    | Level 3    |                     |
| <b>Assets:</b>         |                       |            |            |                     |
| Common stocks:         |                       |            |            |                     |
| Information technology | \$ 2,274,491          | \$–        | \$–        | \$ 2,274,491        |
| Financials             | 1,741,129             | –          | –          | 1,741,129           |
| Industrials            | 1,505,326             | –          | –          | 1,505,326           |
| Health care            | 1,297,328             | –          | –          | 1,297,328           |
| Consumer staples       | 1,021,913             | –          | –          | 1,021,913           |
| Consumer discretionary | 809,258               | –          | –          | 809,258             |
| Communication services | 646,763               | –          | –          | 646,763             |
| Energy                 | 485,572               | –          | –          | 485,572             |
| Utilities              | 435,937               | –          | –          | 435,937             |
| Real estate            | 352,681               | –          | –          | 352,681             |
| Materials              | 317,089               | –          | –          | 317,089             |
| Convertible stocks     | 99,352                | –          | –          | 99,352              |
| Short-term securities  | 406,094               | –          | –          | 406,094             |
| Total                  | <u>\$11,392,933</u>   | <u>\$–</u> | <u>\$–</u> | <u>\$11,392,933</u> |

## U.S. Small and Mid Cap Equity Fund

As of March 31, 2026, all of the fund's investment securities were classified as Level 2.

## Capital World Growth and Income Fund

|                                       | Investment securities |                  |             | Total              |
|---------------------------------------|-----------------------|------------------|-------------|--------------------|
|                                       | Level 1               | Level 2          | Level 3     |                    |
| <b>Assets:</b>                        |                       |                  |             |                    |
| Common stocks:                        |                       |                  |             |                    |
| Information technology                | \$ 296,044            | \$158,228        | \$—         | \$ 454,272         |
| Industrials                           | 129,403               | 175,673          | —           | 305,076            |
| Financials                            | 102,681               | 123,692          | —*          | 226,373            |
| Communication services                | 126,486               | 46,960           | —           | 173,446            |
| Materials                             | 117,935               | 41,087           | —           | 159,022            |
| Health care                           | 114,740               | 38,799           | —           | 153,539            |
| Consumer discretionary                | 86,364                | 43,262           | —           | 129,626            |
| Energy                                | 89,606                | 27,577           | —           | 117,183            |
| Consumer staples                      | 57,759                | 40,920           | —           | 98,679             |
| Utilities                             | 38,197                | 37,224           | —           | 75,421             |
| Real estate                           | 7,974                 | 8,571            | —           | 16,545             |
| Preferred securities                  | 11,362                | 730              | —           | 12,092             |
| Convertible stocks                    | 3,208                 | —                | —           | 3,208              |
| Bonds, notes & other debt instruments | —                     | 622              | —           | 622                |
| Short-term securities                 | 55,157                | —                | —           | 55,157             |
| <b>Total</b>                          | <b>\$1,236,916</b>    | <b>\$743,345</b> | <b>\$—*</b> | <b>\$1,980,261</b> |

\*Amount less than one thousand.

## Growth-Income Fund

|                        | Investment securities |                    |            | Total               |
|------------------------|-----------------------|--------------------|------------|---------------------|
|                        | Level 1               | Level 2            | Level 3    |                     |
| <b>Assets:</b>         |                       |                    |            |                     |
| Common stocks:         |                       |                    |            |                     |
| Information technology | \$12,456,107          | \$ 782,505         | \$—        | \$13,238,612        |
| Industrials            | 4,559,606             | 262,560            | —          | 4,822,166           |
| Financials             | 4,487,895             | —                  | —          | 4,487,895           |
| Communication services | 3,782,782             | 36,599             | —          | 3,819,381           |
| Health care            | 3,762,305             | —                  | —          | 3,762,305           |
| Consumer discretionary | 3,689,140             | —                  | —          | 3,689,140           |
| Energy                 | 1,802,443             | —                  | —          | 1,802,443           |
| Consumer staples       | 668,366               | 771,628            | —          | 1,439,994           |
| Materials              | 1,233,249             | —                  | —          | 1,233,249           |
| Utilities              | 1,088,139             | —                  | —          | 1,088,139           |
| Real estate            | 527,247               | —                  | —          | 527,247             |
| Short-term securities  | 1,190,307             | —                  | —          | 1,190,307           |
| <b>Total</b>           | <b>\$39,247,586</b>   | <b>\$1,853,292</b> | <b>\$—</b> | <b>\$41,100,878</b> |

## International Growth and Income Fund

|                        | Investment securities |                  |             | Total            |
|------------------------|-----------------------|------------------|-------------|------------------|
|                        | Level 1               | Level 2          | Level 3     |                  |
| <b>Assets:</b>         |                       |                  |             |                  |
| Common stocks:         |                       |                  |             |                  |
| Financials             | \$ 5,063              | \$ 75,178        | \$—*        | \$ 80,241        |
| Industrials            | 6,546                 | 52,839           | —           | 59,385           |
| Information technology | 2,695                 | 52,859           | —           | 55,554           |
| Materials              | 17,172                | 20,000           | —*          | 37,172           |
| Consumer staples       | 5,207                 | 26,943           | —           | 32,150           |
| Consumer discretionary | 4,175                 | 26,410           | —           | 30,585           |
| Health care            | 897                   | 27,273           | —           | 28,170           |
| Communication services | 1,138                 | 26,530           | —           | 27,668           |
| Energy                 | 11,631                | 14,217           | —*          | 25,848           |
| Utilities              | 994                   | 17,024           | —           | 18,018           |
| Real estate            | 761                   | 6,174            | —           | 6,935            |
| Preferred securities   | —                     | 150              | —           | 150              |
| Short-term securities  | 16,714                | —                | —           | 16,714           |
| <b>Total</b>           | <b>\$72,993</b>       | <b>\$345,597</b> | <b>\$—*</b> | <b>\$418,590</b> |

\*Amount less than one thousand.

## Capital Income Builder

|  | Investment securities |                  |              | Total              |
|--|-----------------------|------------------|--------------|--------------------|
|  | Level 1               | Level 2          | Level 3      |                    |
| <b>Assets:</b>   |                       |                  |              |                    |
| Common stocks:   |                       |                  |              |                    |
| Financials   | \$110,339             | \$133,673        | \$ –*        | \$ 244,012         |
| Information technology   | 100,074               | 63,626           | –            | 163,700            |
| Industrials  | 65,983                | 79,586           | –            | 145,569            |
| Health care  | 98,469                | 45,564           | –            | 144,033            |
| Consumer staples   | 80,105                | 56,426           | –            | 136,531            |
| Energy   | 87,608                | 17,631           | –            | 105,239            |
| Utilities  | 53,736                | 50,296           | –            | 104,032            |
| Consumer discretionary   | 48,355                | 35,486           | –            | 83,841             |
| Materials  | 36,871                | 21,099           | –            | 57,970             |
| Communication services   | 23,385                | 31,814           | –            | 55,199             |
| Real estate  | 31,939                | 5,218            | –            | 37,157             |
| Preferred securities   | 2,430                 | –                | –            | 2,430              |
| Convertible stocks   | 6,975                 | –                | –            | 6,975              |
| Bonds, notes & other debt instruments:                                 |                       |                  |              |                    |
| U.S. Treasury bonds & notes  | –                     | 114,125          | –            | 114,125            |
| Mortgage-backed obligations  | –                     | 92,103           | 96           | 92,199             |
| Corporate bonds and notes  | –                     | 61,616           | 16           | 61,632             |
| Asset-backed obligations   | –                     | 10,697           | –            | 10,697             |
| Bonds & notes of governments & government agencies<br>outside the U.S. | –                     | 1,615            | –            | 1,615              |
| Loans  | –                     | 286              | 200          | 486                |
| Municipals   | –                     | 340              | –            | 340                |
| Investment funds   | 37,992                | –                | –            | 37,992             |
| Short-term securities  | 84,611                | –                | –            | 84,611             |
| <b>Total</b>   | <b>\$868,872</b>      | <b>\$821,201</b> | <b>\$312</b> | <b>\$1,690,385</b> |

|   | Other investments <sup>†</sup> |              |            | Total           |
|---|--------------------------------|--------------|------------|-----------------|
|   | Level 1                        | Level 2      | Level 3    |                 |
| <b>Assets:</b>  |                                |              |            |                 |
| Unrealized appreciation on futures contracts                      | \$ 104                         | \$ –         | \$–        | \$ 104          |
| Unrealized appreciation on open forward currency contracts        | –                              | 2            | –          | 2               |
| Unrealized appreciation on centrally cleared interest rate swaps  | –                              | 287          | –          | 287             |
| Unrealized appreciation on centrally cleared credit default swaps | –                              | 21           | –          | 21              |
| <b>Liabilities:</b>   |                                |              |            |                 |
| Unrealized depreciation on futures contracts                      | (1,198)                        | –            | –          | (1,198)         |
| Unrealized depreciation on open forward currency contracts        | –                              | (20)         | –          | (20)            |
| Unrealized depreciation on centrally cleared interest rate swaps  | –                              | (1)          | –          | (1)             |
| <b>Total</b>  | <b>\$(1,094)</b>               | <b>\$289</b> | <b>\$–</b> | <b>\$ (805)</b> |

\*Amount less than one thousand.

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

## Asset Allocation Fund

|  | Investment securities |                    |                 | Total               |
|--|-----------------------|--------------------|-----------------|---------------------|
|  | Level 1               | Level 2            | Level 3         |                     |
| <b>Assets:</b>                         |                       |                    |                 |                     |
| Common stocks:                         |                       |                    |                 |                     |
| Information technology                 | \$ 4,218,029          | \$ 141,600         | \$ –            | \$ 4,359,629        |
| Industrials                            | 2,472,332             | 145,389            | –               | 2,617,721           |
| Financials                             | 1,980,233             | –                  | –*              | 1,980,233           |
| Health care                            | 1,624,081             | 3,405              | 12,914          | 1,640,400           |
| Consumer discretionary                 | 1,456,562             | 61,813             | 767             | 1,519,142           |
| Materials                              | 1,313,506             | 83,881             | –*              | 1,397,387           |
| Communication services                 | 1,219,475             | 20,297             | –               | 1,239,772           |
| Consumer staples                       | 879,241               | 61,205             | –               | 940,446             |
| Utilities                              | 375,264               | –                  | –               | 375,264             |
| Energy                                 | 348,483               | –                  | 697             | 349,180             |
| Real estate                            | 33,264                | –                  | –               | 33,264              |
| Preferred securities                   | –                     | –                  | 735             | 735                 |
| Rights & warrants                      | –                     | –                  | –*              | –*                  |
| Convertible stocks                     | 41,056                | –                  | –               | 41,056              |
| Convertible bonds & notes              | –                     | 21,149             | –               | 21,149              |
| Bonds, notes & other debt instruments: |                       |                    |                 |                     |
| Corporate bonds and notes              | –                     | 2,443,011          | 2,678           | 2,445,689           |
| U.S. Treasury bonds & notes            | –                     | 2,441,543          | –               | 2,441,543           |
| Mortgage-backed obligations            | –                     | 2,113,741          | –               | 2,113,741           |
| Asset-backed obligations               | –                     | 476,321            | –               | 476,321             |
| Other bonds & notes                    | –                     | 138,169            | 7,529           | 145,698             |
| Investment funds                       | 844,414               | –                  | –               | 844,414             |
| Short-term securities                  | 2,095,085             | –                  | –               | 2,095,085           |
| <b>Total</b>                           | <b>\$18,901,025</b>   | <b>\$8,151,524</b> | <b>\$25,320</b> | <b>\$27,077,869</b> |

|   | Other investments* |                |            | Total             |
|---|--------------------|----------------|------------|-------------------|
|   | Level 1            | Level 2        | Level 3    |                   |
| <b>Assets:</b>  |                    |                |            |                   |
| Unrealized appreciation on futures contracts                      | \$ 2,909           | \$ –           | \$–        | \$ 2,909          |
| Unrealized appreciation on centrally cleared interest rate swaps  | –                  | 8,945          | –          | 8,945             |
| Unrealized appreciation on centrally cleared credit default swaps | –                  | 26             | –          | 26                |
| <b>Liabilities:</b>   |                    |                |            |                   |
| Unrealized depreciation on futures contracts                      | (30,545)           | –              | –          | (30,545)          |
| Unrealized depreciation on centrally cleared credit default swaps | –                  | (371)          | –          | (371)             |
| <b>Total</b>  | <b>\$(27,636)</b>  | <b>\$8,600</b> | <b>\$–</b> | <b>\$(19,036)</b> |

\*Amount less than one thousand.

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

American Funds Global Balanced Fund

|   | Investment securities |                  |            | Total            |
|---|-----------------------|------------------|------------|------------------|
|   | Level 1               | Level 2          | Level 3    |                  |
| <b>Assets:</b>  |                       |                  |            |                  |
| Common stocks:  |                       |                  |            |                  |
| Information technology  | \$ 41,850             | \$ 13,175        | \$—        | \$ 55,025        |
| Industrials   | 23,248                | 19,182           | —          | 42,430           |
| Financials  | 16,713                | 20,492           | —          | 37,205           |
| Health care   | 23,203                | 4,530            | —          | 27,733           |
| Utilities   | 17,129                | 5,860            | —          | 22,989           |
| Materials   | 19,110                | 2,325            | —          | 21,435           |
| Energy  | 15,973                | 2,108            | —          | 18,081           |
| Consumer discretionary  | 10,019                | 7,477            | —          | 17,496           |
| Communication services  | 16,819                | 294              | —          | 17,113           |
| Consumer staples  | 5,391                 | 8,070            | —          | 13,461           |
| Real estate   | —                     | 1,429            | —          | 1,429            |
| Preferred securities  | 1,399                 | —                | —          | 1,399            |
| Convertible stocks  | 2,670                 | —                | —          | 2,670            |
| Bonds, notes & other debt instruments:                              |                       |                  |            |                  |
| Bonds & notes of governments & government agencies outside the U.S. | —                     | 55,265           | —          | 55,265           |
| Corporate bonds and notes   | —                     | 27,274           | —          | 27,274           |
| U.S. Treasury bonds & notes   | —                     | 25,793           | —          | 25,793           |
| Mortgage-backed obligations   | —                     | 21,339           | —          | 21,339           |
| Asset-backed obligations  | —                     | 3,324            | —          | 3,324            |
| Municipals  | —                     | 129              | —          | 129              |
| Investment funds  | 4,238                 | —                | —          | 4,238            |
| Short-term securities   | 30,025                | —                | —          | 30,025           |
| Options purchased on foreign currencies (equity style)              | —                     | 12               | —          | 12               |
| <b>Total</b>  | <b>\$227,787</b>      | <b>\$218,078</b> | <b>\$—</b> | <b>\$445,865</b> |

|   | Other investments* |              |            | Total          |
|---|--------------------|--------------|------------|----------------|
|   | Level 1            | Level 2      | Level 3    |                |
| <b>Assets:</b>  |                    |              |            |                |
| Unrealized appreciation on options written (futures style)        | \$ 5               | \$ —         | \$—        | \$ 5           |
| Unrealized appreciation on futures contracts                      | 171                | —            | —          | 171            |
| Unrealized appreciation on open forward currency contracts        | —                  | 399          | —          | 399            |
| Unrealized appreciation on centrally cleared interest rate swaps  | —                  | 417          | —          | 417            |
| Unrealized appreciation on bilateral interest rate swaps          | —                  | 7            | —          | 7              |
| Unrealized appreciation on centrally cleared credit default swaps | —                  | —†           | —          | —†             |
| <b>Liabilities:</b>   |                    |              |            |                |
| Value of options written (equity style)                           | —                  | (4)          | —          | (4)            |
| Unrealized depreciation on options purchased (futures style)      | (27)               | —            | —          | (27)           |
| Unrealized depreciation on futures contracts                      | (585)              | —            | —          | (585)          |
| Unrealized depreciation on open forward currency contracts        | —                  | (317)        | —          | (317)          |
| Unrealized depreciation on centrally cleared interest rate swaps  | —                  | (349)        | —          | (349)          |
| Unrealized depreciation on bilateral interest rate swaps          | —                  | (56)         | —          | (56)           |
| Unrealized depreciation on centrally cleared credit default swaps | —                  | (3)          | —          | (3)            |
| <b>Total</b>  | <b>\$(436)</b>     | <b>\$ 94</b> | <b>\$—</b> | <b>\$(342)</b> |

\*Options purchased (futures style), options written, futures contracts, forward currency contracts, interest rate swaps and credit default swaps are not included in the fund's investment portfolio.

†Amount less than one thousand.

## The Bond Fund of America

|  | Investment securities |                     |                |                     |
|--|-----------------------|---------------------|----------------|---------------------|
|  | Level 1               | Level 2             | Level 3        | Total               |
| <b>Assets:</b>   |                       |                     |                |                     |
| Bonds, notes & other debt instruments:                                 |                       |                     |                |                     |
| Corporate bonds and notes  | \$ –                  | \$ 3,618,915        | \$ –           | \$ 3,618,915        |
| Mortgage-backed obligations  | –                     | 3,426,017           | 1,313          | 3,427,330           |
| U.S. Treasury bonds & notes  | –                     | 2,986,279           | –              | 2,986,279           |
| Asset-backed obligations   | –                     | 432,159             | –              | 432,159             |
| Bonds & notes of governments & government agencies<br>outside the U.S. | –                     | 199,112             | –              | 199,112             |
| Municipals   | –                     | 169,107             | –              | 169,107             |
| Federal agency bonds & notes   | –                     | 11,897              | –              | 11,897              |
| Loans  | –                     | –                   | 5,804          | 5,804               |
| Common stocks  | –                     | 14                  | –              | 14                  |
| Short-term securities  | 156,981               | –                   | –              | 156,981             |
| <b>Total</b>   | <u>\$156,981</u>      | <u>\$10,843,500</u> | <u>\$7,117</u> | <u>\$11,007,598</u> |
| <b>Liabilities:</b>  |                       |                     |                |                     |
| TBA sale commitments:  |                       |                     |                |                     |
| Mortgage-backed obligations  | –                     | (243,121)           | –              | (243,121)           |
|  |                       |                     |                |                     |
|  | Other investments*    |                     |                |                     |
|  | Level 1               | Level 2             | Level 3        | Total               |
| <b>Assets:</b>   |                       |                     |                |                     |
| Unrealized appreciation on futures contracts                           | \$ 4,303              | \$ –                | \$–            | \$ 4,303            |
| Unrealized appreciation on open forward currency contracts             | –                     | 657                 | –              | 657                 |
| Unrealized appreciation on centrally cleared interest rate swaps       | –                     | 8,044               | –              | 8,044               |
| Unrealized appreciation on bilateral interest rate swaps               | –                     | 1,163               | –              | 1,163               |
| Unrealized appreciation on centrally cleared credit default swaps      | –                     | 1,612               | –              | 1,612               |
| <b>Liabilities:</b>  |                       |                     |                |                     |
| Unrealized depreciation on futures contracts                           | (32,677)              | –                   | –              | (32,677)            |
| Unrealized depreciation on open forward currency contracts             | –                     | (338)               | –              | (338)               |
| Unrealized depreciation on bilateral interest rate swaps               | –                     | (8,021)             | –              | (8,021)             |
| Unrealized depreciation on centrally cleared interest rate swaps       | –                     | (963)               | –              | (963)               |
| Unrealized depreciation on centrally cleared credit default swaps      | –                     | – <sup>†</sup>      | –              | – <sup>†</sup>      |
| <b>Total</b>   | <u>\$(28,374)</u>     | <u>\$ 2,154</u>     | <u>\$–</u>     | <u>\$(26,220)</u>   |

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

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

## Capital World Bond Fund

|  | Investment securities |                    |              | Total              |
|--|-----------------------|--------------------|--------------|--------------------|
|  | Level 1               | Level 2            | Level 3      |                    |
| <b>Assets:</b>   |                       |                    |              |                    |
| Bonds, notes & other debt instruments:                 |                       |                    |              |                    |
| Euros  | \$ –                  | \$ 294,439         | \$ –         | \$ 294,439         |
| Japanese yen   | –                     | 97,525             | –            | 97,525             |
| British pounds   | –                     | 62,148             | –            | 62,148             |
| South Korean won                                       | –                     | 41,506             | –            | 41,506             |
| Australian dollars                                     | –                     | 25,227             | –            | 25,227             |
| Brazilian reais  | –                     | 25,076             | –            | 25,076             |
| Hungarian forints                                      | –                     | 21,009             | –            | 21,009             |
| Indian rupees  | –                     | 18,762             | –            | 18,762             |
| Canadian dollars                                       | –                     | 18,277             | –            | 18,277             |
| Czech korunas  | –                     | 14,524             | –            | 14,524             |
| Peruvian nuevos soles                                  | –                     | 14,220             | –            | 14,220             |
| Mexican pesos  | –                     | 8,729              | –            | 8,729              |
| Chinese yuan renminbi                                  | –                     | 7,316              | –            | 7,316              |
| Colombian pesos  | –                     | 7,257              | –            | 7,257              |
| Malaysian ringgits                                     | –                     | 6,815              | –            | 6,815              |
| Danish kroner  | –                     | 6,070              | –            | 6,070              |
| South African rand                                     | –                     | 6,062              | –            | 6,062              |
| Indonesian rupiah                                      | –                     | 5,983              | –            | 5,983              |
| Polish zloty   | –                     | 3,783              | –            | 3,783              |
| New Zealand dollars                                    | –                     | 3,419              | –            | 3,419              |
| Norwegian kroner                                       | –                     | 3,174              | –            | 3,174              |
| Chilean pesos  | –                     | 2,937              | –            | 2,937              |
| Turkish lira   | –                     | 1,717              | –            | 1,717              |
| Philippine pesos                                       | –                     | 1,159              | –            | 1,159              |
| U.S. dollars   | –                     | 682,587            | 614          | 683,201            |
| Preferred securities                                   | –                     | –                  | 78           | 78                 |
| Common stocks  | 16                    | –                  | 62           | 78                 |
| Investment funds                                       | 22,671                | –                  | –            | 22,671             |
| Short-term securities                                  | 53,198                | –                  | –            | 53,198             |
| Options purchased on foreign currencies (equity style) | –                     | 89                 | –            | 89                 |
| <b>Total</b>   | <b>\$75,885</b>       | <b>\$1,379,810</b> | <b>\$754</b> | <b>\$1,456,449</b> |

|   | Other investments*      |                         |                   | Total                   |
|---|-------------------------|-------------------------|-------------------|-------------------------|
|   | Level 1                 | Level 2                 | Level 3           |                         |
| <b>Assets:</b>  |                         |                         |                   |                         |
| Unrealized appreciation on options written (futures style)        | \$ 35                   | \$ –                    | \$–               | \$ 35                   |
| Unrealized appreciation on futures contracts                      | 3,378                   | –                       | –                 | 3,378                   |
| Unrealized appreciation on open forward currency contracts        | –                       | 2,412                   | –                 | 2,412                   |
| Unrealized appreciation on centrally cleared interest rate swaps  | –                       | 3,992                   | –                 | 3,992                   |
| Unrealized appreciation on bilateral interest rate swaps          | –                       | 46                      | –                 | 46                      |
| Unrealized appreciation on centrally cleared credit default swaps | –                       | 236                     | –                 | 236                     |
| <b>Liabilities:</b>   |                         |                         |                   |                         |
| Value of options written (equity style)                           | –                       | (30)                    | –                 | (30)                    |
| Unrealized depreciation on options purchased (futures style)      | (210)                   | –                       | –                 | (210)                   |
| Unrealized depreciation on futures contracts                      | (5,639)                 | –                       | –                 | (5,639)                 |
| Unrealized depreciation on open forward currency contracts        | –                       | (4,524)                 | –                 | (4,524)                 |
| Unrealized depreciation on bilateral interest rate swaps          | –                       | (3,849)                 | –                 | (3,849)                 |
| Unrealized depreciation on centrally cleared interest rate swaps  | –                       | (3,414)                 | –                 | (3,414)                 |
| Unrealized depreciation on centrally cleared credit default swaps | –                       | (119)                   | –                 | (119)                   |
| <b>Total</b>  | <u><u>\$(2,436)</u></u> | <u><u>\$(5,250)</u></u> | <u><u>\$–</u></u> | <u><u>\$(7,686)</u></u> |

\*Options written, futures contracts, forward currency contracts, interest rate swaps and credit default swaps are not included in the fund's investment portfolio.

## American High-Income Trust

|  | Investment securities  |                         |                        | Total                   |
|--|------------------------|-------------------------|------------------------|-------------------------|
|  | Level 1                | Level 2                 | Level 3                |                         |
| <b>Assets:</b>                         |                        |                         |                        |                         |
| Bonds, notes & other debt instruments: |                        |                         |                        |                         |
| Corporate bonds and notes              | \$ –                   | \$721,435               | \$ 2,168               | \$723,603               |
| Loans                                  | –                      | 30,125                  | 2,379                  | 32,504                  |
| Mortgage-backed obligations            | –                      | –                       | 461                    | 461                     |
| Municipals                             | –                      | 362                     | –                      | 362                     |
| Convertible bonds & notes              | –                      | 1,353                   | –                      | 1,353                   |
| Common stocks                          | 28,940                 | 6,254                   | 19,900                 | 55,094                  |
| Preferred securities                   | –                      | –                       | 1,669                  | 1,669                   |
| Rights & warrants                      | –                      | 102                     | –                      | 102                     |
| Short-term securities                  | 32,956                 | –                       | –                      | 32,956                  |
| <b>Total</b>                           | <u><u>\$61,896</u></u> | <u><u>\$759,631</u></u> | <u><u>\$26,577</u></u> | <u><u>\$848,104</u></u> |

|   | Other investments*    |                     |                   | Total                 |
|---|-----------------------|---------------------|-------------------|-----------------------|
|   | Level 1               | Level 2             | Level 3           |                       |
| <b>Assets:</b>  |                       |                     |                   |                       |
| Unrealized appreciation on futures contracts                      | \$ 37                 | \$ –                | \$–               | \$ 37                 |
| Unrealized appreciation on centrally cleared credit default swaps | –                     | 34                  | –                 | 34                    |
| <b>Liabilities:</b>   |                       |                     |                   |                       |
| Unrealized depreciation on futures contracts                      | (212)                 | –                   | –                 | (212)                 |
| Unrealized depreciation on centrally cleared credit default swaps | –                     | (23)                | –                 | (23)                  |
| <b>Total</b>  | <u><u>\$(175)</u></u> | <u><u>\$ 11</u></u> | <u><u>\$–</u></u> | <u><u>\$(164)</u></u> |

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

The following table reconciles the valuation of the fund's Level 3 investment securities and related transactions for the three months ended March 31, 2026 (dollars in thousands):

|   | Corporate<br>bonds<br>and notes | Loans   | Mortgage-<br>backed<br>obligations | Common<br>stocks | Preferred<br>securities | Total    |
|---|---------------------------------|---------|------------------------------------|------------------|-------------------------|----------|
| Beginning value at 12/31/2025   | \$ 148                          | \$2,698 | \$580                              | \$20,680         | \$1,713                 | \$25,819 |
| Transfers into level 3*   | 4                               | –       | –                                  | –                | –                       | 4        |
| Purchases   | 2,059                           | 36      | –                                  | 891              | –                       | 2,986    |
| Sales   | –                               | (396)   | (96)                               | (2,464)          | –                       | (2,956)  |
| Net realized gain (loss)  | –                               | (26)    | (3)                                | 949              | –                       | 920      |
| Unrealized appreciation (depreciation)  | (43)                            | 67      | (20)                               | (156)            | (44)                    | (196)    |
| Transfers out of level 3*   | –                               | –       | –                                  | –                | –                       | –        |
| Ending value at 3/31/2026   | \$2,168                         | \$2,379 | \$461                              | \$19,900         | \$1,669                 | \$26,577 |
| Net unrealized appreciation (depreciation)<br>during the period on level 3 investment<br>securities held at 3/31/2026 | \$ (305)                        | \$ (80) | \$ (22)                            | \$ (156)         | \$ (44)                 | \$ (607) |

\*Transfers into or out of Level 3 are based on the beginning market value of the quarter in which they occurred. These transfers are the result of changes in the availability of pricing sources and/or in the observability of significant inputs used in valuing the securities.

**Unobservable inputs** – Valuation of the fund's Level 3 securities is based on significant unobservable inputs that reflect the investment adviser's determination of assumptions that market participants might reasonably use in valuing the securities. The following table provides additional information used by the fund's investment adviser to fair value the fund's Level 3 securities (dollars in thousands):

|                                | Value at<br>3/31/2026 | Valuation<br>techniques                              | Unobservable<br>inputs   | Range<br>(if applicable) | Weighted<br>average* | Impact to<br>valuation from<br>an increase in<br>input <sup>†</sup> |
|--------------------------------|-----------------------|--|--------------------------|--------------------------|----------------------|---|
| Corporate bonds & notes        | \$ 2,168              | Estimated recovery<br>value<br>Transactions          | Expected proceeds        | Not applicable           | Not applicable       | Not applicable  |
|                                |                       |  | De minimis               | Not applicable           | Not applicable       | Not applicable  |
|                                |                       |  | Transaction price        | Not applicable           | Not applicable       | Not applicable  |
| Loans                          | 2,379                 | Estimated recovery<br>value<br>Market<br>comparables | Expected proceeds        | Not applicable           | Not applicable       | Not applicable  |
|                                |                       |  | EV/EBITDA multiple       | 10.3x                    | 10.3x                | Increase  |
| Mortgage-backed<br>obligations | 461                   | Discounted cash<br>flow                              | Discount rate            | 11%                      | 11%                  | Decrease  |
| Common stocks                  | 19,900                | Estimated recovery<br>value<br>Market<br>comparables | Expected proceeds        | Not applicable           | Not applicable       | Not applicable  |
|                                |                       |  | Discount for uncertainty | 10% - 15%                | 11%                  | Decrease  |
|                                |                       |  | De minimis               | Not applicable           | Not applicable       | Not applicable  |
|                                |                       |  | EV/EBITDA multiple       | 5.6x - 10.3x             | 7.9x                 | Increase  |
| Preferred securities           | 1,669                 | Market<br>comparables                                | EV/EBITDA-CAPEX multiple | 10.5x                    | 10.5x                | Increase  |
|                                |                       |  | EV/EBITDA multiple       | 4.3x                     | 4.3x                 | Increase  |
|                                | <u>\$26,577</u>       |  |                          |                          |                      |   |

\*Weighted average is by relative fair value.

<sup>†</sup>This column represents the directional change in fair value of the Level 3 securities that would result in an increase from the corresponding input. Significant increases and decreases in these inputs in isolation could result in significantly higher or lower fair value measurements.

#### Key to abbreviations and symbols

CAPEX = Capital expenditures

EBITDA = Earnings before interest, taxes, depreciation and amortization

EV = Enterprise value

## American Funds Mortgage Fund

|  | Investment securities |                  |            | Total            |
|--|-----------------------|------------------|------------|------------------|
|  | Level 1               | Level 2          | Level 3    |                  |
| <b>Assets:</b>                         |                       |                  |            |                  |
| Bonds, notes & other debt instruments: |                       |                  |            |                  |
| Mortgage-backed obligations            | \$–                   | \$ 82,001        | \$–        | \$ 82,001        |
| U.S. Treasury bonds & notes            | –                     | 8,903            | –          | 8,903            |
| Asset-backed obligations               | –                     | 1,916            | –          | 1,916            |
| Short-term securities                  | –                     | 12,463           | –          | 12,463           |
| Total                                  | <u>\$–</u>            | <u>\$105,283</u> | <u>\$–</u> | <u>\$105,283</u> |

|  | Other investments* |              |            | Total          |
|--|--------------------|--------------|------------|----------------|
|  | Level 1            | Level 2      | Level 3    |                |
| <b>Assets:</b>   |                    |              |            |                |
| Unrealized appreciation on futures contracts                     | \$ 39              | \$ –         | \$–        | \$ 39          |
| Unrealized appreciation on centrally cleared interest rate swaps | –                  | 101          | –          | 101            |
| <b>Liabilities:</b>  |                    |              |            |                |
| Unrealized depreciation on futures contracts                     | (687)              | –            | –          | (687)          |
| Unrealized depreciation on centrally cleared interest rate swaps | –                  | (14)         | –          | (14)           |
| Total  | <u>\$(648)</u>     | <u>\$ 87</u> | <u>\$–</u> | <u>\$(561)</u> |

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

## Ultra-Short Bond Fund

As of March 31, 2026, all of the fund's investment securities were classified as Level 2.

## U.S. Government Securities Fund

|   | Investment securities |                    |            | Total              |
|---|-----------------------|--------------------|------------|--------------------|
|   | Level 1               | Level 2            | Level 3    |                    |
| <b>Assets:</b>                              |                       |                    |            |                    |
| Bonds, notes & other debt instruments:      |                       |                    |            |                    |
| U.S. Treasury bonds & notes                 | \$ –                  | \$ 835,989         | \$–        | \$ 835,989         |
| Mortgage-backed obligations                 | –                     | 759,485            | –          | 759,485            |
| Federal agency bonds & notes                | –                     | 48,145             | –          | 48,145             |
| Short-term securities                       | –                     | 231,520            | –          | 231,520            |
| Options purchased on futures (equity style) | 1,325                 | –                  | –          | 1,325              |
| Total                                       | <u>\$1,325</u>        | <u>\$1,875,139</u> | <u>\$–</u> | <u>\$1,876,464</u> |

|  | Other investments*        |                        |                   | Total                    |
|--|---------------------------|------------------------|-------------------|--------------------------|
|  | Level 1                   | Level 2                | Level 3           |                          |
| <b>Assets:</b>   |                           |                        |                   |                          |
| Value of options written (equity style)                          | \$ (34)                   | \$ –                   | \$–               | \$ (34)                  |
| Unrealized appreciation on futures contracts                     | 1,360                     | –                      | –                 | 1,360                    |
| Unrealized appreciation on centrally cleared interest rate swaps | –                         | 13,772                 | –                 | 13,772                   |
| <b>Liabilities:</b>  |                           |                        |                   |                          |
| Value of options written (equity style)                          | (1,950)                   | –                      | –                 | (1,950)                  |
| Unrealized depreciation on futures contracts                     | (11,339)                  | –                      | –                 | (11,339)                 |
| Unrealized depreciation on centrally cleared interest rate swaps | –                         | (3,521)                | –                 | (3,521)                  |
| Total  | <u><u>\$ (11,963)</u></u> | <u><u>\$10,251</u></u> | <u><u>\$–</u></u> | <u><u>\$ (1,712)</u></u> |

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

### Managed Risk Growth Fund

As of March 31, 2026, all of the fund's investments were classified as Level 1.

### Managed Risk International Fund

As of March 31, 2026, all of the fund's investments were classified as Level 1.

### Managed Risk Washington Mutual Investors Fund

As of March 31, 2026, all of the fund's investments were classified as Level 1.

### Managed Risk Growth-Income Fund

As of March 31, 2026, all of the fund's investments were classified as Level 1.

### Managed Risk Asset Allocation Fund

As of March 31, 2026, all of the fund's investments were classified as Level 1.

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

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

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