Short-Term Bond Fund of America®

Investment portfolio November 30, 2024

unaudited

CAPITAL AMERICAN GROUP[®] FUNDS[®]

Bonds, notes & other debt instruments 92.04%

U.S. Treasury bonds & notes 29.89% U.S. Treasury 28.17%	Principal amount (000)	Value
	USD36,500	(000)
U.S. Treasury 0.25% 5/31/2025	150,000	\$ 35,764
U.S. Treasury 2.875% 6/15/2025	-	148,834
U.S. Treasury 4.625% 6/30/2025 U.S. Treasury 0.25% 8/31/2025	393,903 7,500	394,404 7,272
U.S. Treasury 5.00% 8/31/2025	215,500	216,346
U.S. Treasury 3.50% 9/15/2025	9,155	9,093
U.S. Treasury 0.25% 9/30/2025	2,500	2,417
U.S. Treasury 3.00% 9/30/2025	670	663
U.S. Treasury 5.00% 9/30/2025	10,037	10,084
U.S. Treasury 4.25% 10/15/2025	12,420	12,408
U.S. Treasury 3.00% 10/31/2025	25,716	25,405
U.S. Treasury 5.00% 10/31/2025	24,922	25,057
U.S. Treasury 2.25% 11/15/2025	3,000	2,941
U.S. Treasury 4.50% 11/15/2025	32,861	32,902
U.S. Treasury 0.375% 11/30/2025	4,750	4,567
U.S. Treasury 4.875% 11/30/2025	9,000	9,045
U.S. Treasury 4.25% 12/31/2025	60,320	60,254
U.S. Treasury 3.875% 1/15/2026	170,000	169,196
U.S. Treasury 0.375% 1/31/2026	24,922	23,811
U.S. Treasury 4.25% 1/31/2026	142,712	142,592
U.S. Treasury 4.00% 2/15/2026	18,459	18,396
U.S. Treasury 4.625% 3/15/2026	1,160	1,165
U.S. Treasury 2.375% 4/30/2026	18,500	18,024
U.S. Treasury 4.125% 6/15/2026	227,311	226,903
U.S. Treasury 0.875% 6/30/2026	7,200	6,833
U.S. Treasury 4.375% 7/31/2026	31,951	32,023
U.S. Treasury 0.75% 8/31/2026	18,960	17,863
U.S. Treasury 4.625% 9/15/2026	14,680	14,783
U.S. Treasury 0.875% 9/30/2026	71,796	67,620
U.S. Treasury 4.625% 10/15/2026	45,000	45,339
U.S. Treasury 4.125% 10/31/2026	51,920	51,849
U.S. Treasury 4.625% 11/15/2026	10,346	10,429
U.S. Treasury 4.375% 12/15/2026	16,156	16,214
U.S. Treasury 4.00% 1/15/2027	434,829	433,292
U.S. Treasury 4.125% 2/15/2027	24,971	24,946
U.S. Treasury 4.50% 4/15/2027	40,148	40,456
U.S. Treasury 3.375% 9/15/2027	431	423
U.S. Treasury 4.125% 9/30/2027 ¹	305,000	305,065
U.S. Treasury 3.875% 10/15/2027	14,421	14,327
U.S. Treasury 4.125% 11/15/2027	385,275	385,440
U.S. Treasury 3.625% 3/31/2028	1,671	1,645
U.S. Treasury 4.00% 1/31/2029	157,630	156,953
U.S. Treasury 4.125% 10/31/2029	129,492	129,709
U.S. Treasury 1.875% 2/15/2041	341	241
U.S. Treasury 3.25% 5/15/2042	152	130

Bonds, notes & other debt instruments (continued) U.S. Treasury bonds & notes (continued)

U.S. Treasury bonds & notes (continued) U.S. Treasury (continued)	Principal amount (000)	Value (000)
·	(000)	
U.S. Treasury 2.75% 11/15/2042	USD511	\$ 402
U.S. Treasury 3.00% 8/15/2048	5,264	4,091
U.S. Treasury 2.25% 8/15/2049 ¹	5,776	3,827
U.S. Treasury 1.875% 2/15/2051 ¹	354 208	212 156
U.S. Treasury 2.875% 5/15/2052 U.S. Treasury 3.625% 2/15/2053 ¹	7,860	
	9,260	6,854
U.S. Treasury 4.25% 2/15/2054 ¹		9,045
U.S. Treasury 4.625% 5/15/2054	4,580	4,761
U.S. Treasury inflation-protected securities 1.72%		
U.S. Treasury Inflation-Protected Security 0.125% 4/15/2025 ²	119,371	118,137
U.S. Treasury Inflation-Protected Security 0.375% 7/15/2025 ²	72,192	71,477
U.S. Treasury Inflation-Protected Security 1.50% 2/15/2053 ²	19,141	16,503
		206,117
Total U.S. Treasury bonds & notes		3,588,588
Asset-backed obligations 27.64%		
522 Funding CLO, Ltd., Series 18-3, Class AR, (3-month USD CME Term SOFR + 1.302%) 5.919% 10/20/2031 ^{3,4,5}	1,222	1,225
ACHV ABS Trust, Series 2023-3PL, Class B, 7.17% 8/19/2030 ^{3,4}	613	614
ACHV ABS Trust, Series 23-4CP, Class C, 7.71% 11/25/2030 ^{3,4}	795	804
ACHV ABS Trust, Series 2024-3AL, Class A, 5.01% 12/26/2031 ^{3,4}	2,053	2,054
ACHV ABS Trust, Series 2024-3AL, Class B, 5.45% 12/26/2031 ^{3,4}	1,183	1,184
Affirm Asset Securitization Trust, Series 2021-Z2, Class A, 1.17% 11/16/2026 ^{3,4}	383	379
Affirm Asset Securitization Trust, Series 2022-X1, Class A, 1.75% 2/15/2027 ^{3,4}	10	10
Affirm Asset Securitization Trust, Series 2023-A, Class A, 6.61% 1/18/2028 ^{3,4}	3,374	3,380
Affirm Asset Securitization Trust, Series 2024-B, Class A, 4.62% 9/15/2029 ^{3,4}	10,839	10,799
Affirm, Inc., Series 23-A, Class 1A, 6.61% 1/18/2028 ^{3,4}	1,895	1,899
Affirm, Inc., Series 2023-B, Class A, 6.82% 9/15/2028 ^{3,4}	41,206	41,763
Affirm, Inc., Series 2023-X1, Class A, 7.11% 11/15/2028 ^{3,4}	1,333	1,337
Affirm, Inc., Series 2024, Class 1A, 5.61% 2/15/2029 ^{3,4}	27,574	27,769
Affirm, Inc., Series 2024-A, Class A, 5.61% 2/15/2029 ^{3,4}	13,906	14,004
Affirm, Inc., Series 2024-X1, Class A, 6.27% 5/15/2029 ^{3,4}	8,800	8,832
Affirm, Inc., Series 2024-X2, Class A, 5.24% 12/17/2029 ^{3,4}	16,802	16,859
AGL CLO, Ltd., Series 2023-24, Class A1, (3-month USD CME Term SOFR + 2.00%) 6.626% 7/25/2036 ^{3,4,5}	8,511	8,565
Allegro CLO, Ltd., Series 2019-1, Class ARR, (3-month USD CME Term SOFR + 1.13%) 5.747% 4/20/2032 ^{3,4,5}	5,116	5,120
American Credit Acceptance Receivables Trust, Series 2024-2, Class A, 5.90% 2/12/2027 ^{3,4}	6,983	7,009
American Credit Acceptance Receivables Trust, Series 2024-1, Class B, 5.60% 11/12/2027 ^{3,4}	6,339	6,364
American Credit Acceptance Receivables Trust, Series 2024-3, Class A, 5.76% 11/12/2027 ^{3,4}	5,930	5,956
American Credit Acceptance Receivables Trust, Series 2024-2, Class B, 6.10% 12/13/2027 ^{3,4}	2,463	2,491
American Credit Acceptance Receivables Trust, Series 2024-4, Class A, 4.81% 3/13/2028 ^{3,4}	4,451	4,451
American Credit Acceptance Receivables Trust, Series 2024-3, Class B, 5.66% 8/14/2028 ^{3,4}	6,537	6,599
American Credit Acceptance Receivables Trust, Series 2024-4, Class B, 4.80% 11/13/2028 ^{3,4}	2,044	2,042
American Credit Acceptance Receivables Trust, Series 2024-1, Class C, 5.63% 1/14/2030 ^{3,4}	14,718	14,842
American Express Credit Account Master Trust, Series 2022-3, Class A, 3.75% 8/16/2027 ³	9,901	9,846
American Homes 4 Rent, Series 2015-SFR2, Class A, 3.732% 10/17/2052 ^{3,4}	4,259	4,223
American Homes 4 Rent, Series 2015-SFR2, Class B, 4.295% 10/17/2052 ^{3,4}	1,521	1,509
American Money Management Corp., CLO, Series 2016-18, Class AR,		
(3-month USD CME Term SOFR + 1.362%) 5.883% 5/26/2031 ^{3,4,5}	638	639
AmeriCredit Automobile Receivables Trust, Series 2023-1, Class A2A, 5.84% 10/19/2026 ³	1,432	1,434
AmeriCredit Automobile Receivables Trust, Series 2023-2, Class A2, 6.19% 4/19/2027 ³	5,043	5,070
AmeriCredit Automobile Receivables Trust, Series 2023-2, Class A3, 5.81% 5/18/2028 ³	9,883	10,031
AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3, 5.43% 1/18/2029 ³	4,966	5,018

Applos CLO, Series 2013-15, Class A HR (Grammh USD CME Terrs OFR + 1.2729), 18897, 4/20/201 ^{34,4} 6,281 4,282 Applos CLO, Lis, Series 2015-32, Class AB, Samunh USD CME Terrs SOFR + 1.4228), 5,188, 4/15/2033 ^{34,5} 2,000 2,001 Ares CLO, Lis, Series 2015-32, Class AB, Samunh USD CME Terrs SOFR + 1.4228), 5,698, 7/15/2030 ^{34,5} 1,010 1,011 Ares CLO, Lis, Series 2015-2, Class AB, 2,8978, 7/15/2032 ^{34,5} 1,000 1,011 Audior Terrs Funding, LLC, Series 2,41, Class AJ, 2,8978, 7/15/2023 ^{24,5} 1,164 1,000 Audior Terrs Funding, LLC, Series 2,204, Class AJ, 3,5978, 7/15/2023 ^{24,5} 1,86 1,601 Availe Terrs Funding, LLC, Series 2,204, Class AJ, 3,598, 7/15/2012 ^{4,4} 2,802 2,844 Avain E Order, Garri Magnet EACOPI, LLC, Series 2,2024, 7/15/201 ^{4,4} 2,802 2,844 Avain E Order, Garri Mang, EACOPI, LLC, Series 2,2024, 7/15/201 ^{4,4} 2,503 3,503 5,503 Avis Budget Rental Car Funding (AEOPI, LLC, Series 2,2024, 7/15/201 ^{4,4} 2,509 4,509 4,773 Avis Budget Rental Car Funding (AEOPI, LLC, Series 2,2023, Class A, 2,308, 9/20/2028 ^{1,4} 3,700 3,722 Avis Budget Rental Car Funding (AEOPI, LLC, Series 2,2023, Class A, 2,108, 6/20, 6/2023 ^{1,4} 3,720 5,703 Avis Budget	Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Apides CLO, Itd., Series 2019-32A, Class AR, (3-month USD CME Term SOFR + 1.10%) 5.717% (1/2/2032 ³⁴⁻⁵) 2.000 Apides CLO, Itd., Series 2019-32A, Class AR, (3-month USD CME Term SOFR + 1.10%) 5.017% (1/2/2033 ³⁴⁻⁵) 3.000 Ares CLO, Itd., Series 2015, Class BR, (3-month USD CME Term SOFR + 1.12%) 5.668% 7/15/2033 ¹⁴⁻⁵ 3.000 Auxilor. Term Funding, LLC, Series 24-1, Class A, 3.848, 3/15/2023 ⁵⁴ 10.07 Auxilor. Term Funding, LLC, Series 24-1, Class A, 3.848, 3/15/2023 ⁵⁴ 10.67 Auxilor. Term Funding, LLC, Series 24-1, Class A, 3.848, 3/15/2023 ⁵⁴ 12.86 Avant Credit Card Matter Trust, Series 2024-2A, Class A, 3.848, 3/15/2023 ⁵⁴ 12.80 Avant Credit Card Matter Trust, Series 2024-2A, Class A, 3.848, 3/15/2023 ⁵⁴ 12.50 Avant Experime Tourning (ASSOP); LLC, Series 2024-3, Class A, 2.358, 3/2/2026 ²⁴⁴ 12.50 Avas Eudget Rental Car Funding (ASSOP); LLC, Series 2024-1, Class A, 2.358, 3/2/2026 ²⁴⁴ 12.60 Avas Eudget Rental Car Funding (ASSOP); LLC, Series 2023-1, Class A, 2.508, 8/21/2026 ²⁴⁴ 5.20 Avas Eudget Rental Car Funding (ASSOP); LLC, Series 2023-1, Class A, 2.508, 8/21/20202 ³⁴⁴ 5.20 Avas Eudget Rental Car Funding (ASSOP); LLC, Series 2023-1, Class A, 2.508, 8/21/20202 ³⁴⁴ 5.20 Avas Eudget Rental Car Funding (ASSOP); LLC, Series 2023-1, Class A, 2.508, 8/21/202020 ³⁴⁴ 5.20	Apidos CLO, Series 2013-15, Class A1RR (3-month USD CME Term SOFR + 1.272%) 5.889% 4/20/2031 ^{3,4,5}	USD881	\$ 882
Aves CLO, Lud., Series 2013-Class B, Jamonth USD CME Term SOFF I 1.9128/J. 65698.7/15/2033 ^{14,3} 1.010 Aves CLO, Lud., Series 2013-Class B, Jamonth USD CME Term SOFF I 1.328/J. 56978.4/17/2033 ^{14,3} 0.00 Auxilion Term Funding, LLC, Series 2041, Class A, 1.55938.7/15/2021 ¹⁴ 1.011 Auxilion Term Funding, LLC, Series 2021, Class A, 2.5864.3/15/2021 ¹⁴ 2.802 Avant Credit Curd Matter Trust, Series 2024, Class A, 5.388.5/15/2021 ¹⁴ 2.802 Avant Credit Curd Matter Trust, Series 2024, Class A, 5.388.5/15/2021 ¹⁴ 2.802 Avant Credit Curd Matter Trust, Series 2024, Class A, 5.388.5/15/2021 ¹⁴ 3.202 Avais Budget Renal Car Funding (ASSOP), LLC, Series 2024-A, Class A, 2.368.3/20/2021 ¹⁴ 1.250 Avis Budget Renal Car Funding (ASSOP), LLC, Series 2024-A, Class A, 2.378.8/20/2021 ¹⁴ 5.220 Avis Budget Renal Car Funding (ASSOP), LLC, Series 2023-C, Class A, 2.078.4/2/202021 ¹⁴ 5.220 Avis Budget Renal Car Funding (ASSOP), LLC, Series 2023-C, Class A, 2.098.8/1/202021 ¹⁴ 3.900 AVIS Budget Renal Car Funding (ASSOP), LLC, Series 2023-C, Class A, 2.6998.8/1/202021 ¹⁴ 3.910 AVIS Equipment Finance Revelables, LLC, Series 2023-L, Class A, 2.6998.8/1/202031 ¹⁴ 3.910 AVIS Equipment Finance Revelables, LLC, Series 2023-L, Class A, 2.6998.1/2/202031 ¹⁴ 4.877 AVIS Equipment Finance			6,252
Ares CLO, Lud., Series 2015-2, Class AR3, Gamonh USD CME Term SOFR + 1.22%) 5.947%. 4/17/2033 ^{3,4,4} 1.99 Audio Torm funding, LLC, Series 24 -1, Claws A, S.3987, 17/5/2031 ^{4,4} 1.96 Audio Torm funding, LLC, Series 224 -1, Claws A, S.3987, 17/5/2031 ^{4,4} 2.862 2.844 Availor Torm funding, LLC, Series 224 -1, Claws A, S.3985, 17/5/2031 ^{4,4} 2.862 2.844 Availor Torm funding, LLC, Series 2024 -1, Claws A, S.3985, 51/5/2029 ^{1,4} 2.862 2.844 Availor User Torut, Series 2024 -2, Claws A, S.3985, 51/5/2029 ^{1,4} 2.862 2.844 Availo Edge Menil Car Funding (AESOP), LLC, Series 2020 -1, A, Claws A, 2.338, 82/00/206 ^{1,4} 1.520 1.512 Avis Budget Renal Car Funding (AESOP), LLC, Series 2020 -1, Claws A, 2.598, 82/02/2027 ^{3,4} 8.264 6.476 Avis Budget Renal Car Funding (AESOP), LLC, Series 2023 -1, Claws A, 5.988, 82/12/2028 ^{3,4} 6.476 6.610 Avis Budget Renal Car Funding (AESOP), LLC, Series 2023 -1, Claws A, 5.988, 82/12/2028 ^{3,4} 6.476 6.610 Avis Budget Renal Car Funding (AESOP), LLC, Series 2024 -1, Claws A, 5.986, 82/12/2028 ^{3,4} 6.476 6.610 Avis Budget Renal Car Funding (AESOP), LLC, Series 2023 -1, Claws A, 2.908 12/2028 ^{3,4} 6.476 Avis Budget Renal Car Funding (AESOP), LLC, Series 2024 -1, Claws A, 2.956, 12/202	Apidos CLO, Ltd., Series 2015-23, Class AR, (3-month USD CME Term SOFR + 1.482%) 6.138% 4/15/2033 ³	2,000	2,001
Auslic Term Funding, LC, Series 24.1, Class A2, 5928, 71/5/2023 ^{1,4} 1,199 1,199 Auslice Term Funding, LC, Series 24.1, Class A2, 6,188, 12/15/2028 ^{1,4} 1,864 1,664 Auslice Term Funding, LC, Series 20.4, A, Class A, 5,396, 71/5/2029 ^{1,4} 2,864 3,878 Avant Credit Card Master Trust, Series 2024, A, Class A, 5,396, 51/5/2029 ^{1,4} 3,202 3,878 Aves Budget Rental Car Funding (AESOP), LLC, Series 2021, A, Class A, 2,338, 8/20/2026 ^{1,4} 1,520 1,523 Aves Budget Rental Car Funding (AESOP), LLC, Series 2022, A, Class A, 2,338, 8/20/2026 ^{1,4} 5,200 3,233 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, A, Class A, 2,128, 4/20/2028 ^{1,4} 5,000 3,987 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 5,90% 2/2/2020 ^{2,1,4} 3,900 3,987 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 5,90% 2/2/2020 ^{2,1,4} 3,900 3,987 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 5,90% 2/2/2020 ^{2,1,4} 3,900 3,987 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 1,50% 2/2/2020 ^{2,1,4,4} 3,900 3,987 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 1,50% 17/2020 ^{3,1,4,5} 1,000 3,000 Avis Equipment Finance	Ares CLO, Ltd., Series 2015-35R, Class B, (3-month USD CME Term SOFR + 1.912%) 6.568% 7/15/2030 ^{3,4,5}	1,010	1,011
Jusilio Terr Funding, LLC, Series 2021, Class A, 6.188 (2)75027 ²⁴ 10,479 10,579 Auxilio Terr Funding, LLC, Series 2021, Class A, 6.188 (2)75028 ¹⁴ 2,802 2,844 Avait Coreati Card Master Truit, Series 2024, Class A, 5.88 (5)757028 ^{1,4} 30,223 36,773 Avait Budget Rental Car Funding (AESOP), LLC, Series 2020, 1A, Class A, 2.388 8/20/2026 ^{1,4} 1,250 1,512 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020, 1A, Class A, 2.388 8/20/2026 ^{1,4} 1,269 1,773 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020, 2, Class A, 6.128 4/20/2027 ^{1,4} 18,269 1,773 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023, Class A, 5.188 4/20/2028 ^{1,4} 3,703 3,817 Avis Budget Rental Car Funding (AESOP), LLC, Series 2024, Class A, 5.188 4/20/2028 ^{1,4} 3,703 3,817 Axis Equipment Finance Receivables, LLC, Series 2024, Class A, 5.188 4/20/2028 ^{1,4} 4,915 4,915 Axis Equipment Finance Receivables, LLC, Series 2024, Class A, 5.189 4/21/2028 ^{1,44} 10,001 1,000 Babsen CLO, LL, Series 2021, A, Class A, 4.09% 1/20208 ^{1,44} 10,001 1,005 Babsen CLO, LL, Series 2021, A, Class A, 4.09% 1/17/2031 ^{1,44} 20,014 4,915 Babsen CLO, LL, Series 2021, Class A, 1,718, 20/20/203 ^{1,44} <	Ares CLO, Ltd., Series 2015-2, Class AR3, (3-month USD CME Term SOFR + 1.32%) 5.967% 4/17/2033 ^{3,4,5}	3,000	3,007
Auxlion Term Funding, LLC, Series 2023-1, Class A2, 618% 12/15/2028 ¹⁻⁴ 1,986 1,080 Auxri Cord Card Master Trust, Series 2024-2, Class A, 5,38% 5/15/2029 ¹⁻⁴ 39,223 38,978 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-3, Class A, 2,33% 8/20/2026 ¹⁻⁴ 1,520 1,520 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-3, Class A, 2,33% 8/20/2026 ¹⁻⁴ 1,826 1,773 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5,28% A/20/2028 ¹⁻⁴ 5,20 5,403 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5,78% 4/20/2028 ¹⁻⁴ 6,476 6,470 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5,78% 4/20/2028 ¹⁻⁴ 3,900 3,987 AXIS Equipment Finance Receivables, LLC, Series 2023-7, Class A, 5,90% 8/21/2020 ³⁻⁴ 3,912 3,810 AXIS Equipment Finance Receivables, LLC, Series 2024-1, Class A, 5,90% 8/21/2020 ³⁻⁴ 4,010 1,021 Babaco ALO, LL, Series 2023-1, Class A, 2,00% 12/2020 ³⁻⁴ 4,010 1,021 Babaco ALO, LL, Series 2023-1, Class A, 2,00% 14/12/2028 ¹⁻⁴ 20,042 24,223 Babaco ALO, LL, Series 2023-4, Class A2, 5,00% 4/11/2020 ³⁻⁴ 4,000 1,003 Babaco ALO, LL, Series 2019-4,AL Class A2, 5,00% 4/11/2020 ³⁻⁴ 4,	Auxilior Term Funding, LLC, Series 24-1, Class A1, 5.593% 7/15/2025 ^{3,4}	1,199	1,199
Auslior Term Funding LLC, Series 241 - (Las A3, 54% 7/15/2031 ²⁴ 2,802 2,844 Avent Credit Card Master Turk, Steries 2024-2, Class A, 3,38% 5/15/2029 ¹⁴ 1,520 1,512 Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-3A, Class A, 2,23% 8/20/2024 ¹⁴ 1,250 1,235 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2,23% 8/20/2024 ¹⁴ 1,250 1,235 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 6,12% 4/20/202 ¹⁴ 6,76 6,610 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5,87% 4/20/2028 ¹⁴ 3,700 3,807 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5,36% 2/20/2028 ¹⁴ 3,700 3,807 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5,36% 2/20/2028 ¹⁴ 3,700 3,807 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 2,519% 7/21/2031 ¹⁴ 20,154 20,424 Babson CLO, Li, Series 201-3, Class A, 1,360 HINE Term SOFR + 1,408/3,59218 /220/2034 ^{14,4} 1,000 1,005 Ballyrock, Lid., CLO, Series 2012 - A, Class A, 178 MIN /17/2031 ^{14,4} 20,154 24,230 Babson CLO, Lid., Series 2014, Class A, 47,378 (11/7/2034 ^{14,4} 20,154 24,231 Ballyrock, Lid., CLO, Series 2012 - A, Class	Auxilior Term Funding, LLC, Series 24-1, Class A2, 5.84% 3/15/2027 ^{3,4}	10,479	10,557
Avens Credit Card Maser Trat, Series 2024-2A, Class A, 538% 5/15/2029 ¹⁴ 39.223 38.978 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 ^{3,4} 1,520 1,522 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 ^{3,4} 1,250 1,255 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 6.12% 4/20/202 ^{3,14} 6,476 6,610 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.978% 8/27/2028 ^{1,4} 6,476 6,610 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-1, Class A, 5.978% 8/27/2028 ^{1,4} 3,732 3,810 Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-2, Class A, 5.978% 4/27/2028 ^{1,4} 3,732 3,810 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 5.978% 4/27/2028 ^{1,4} 20,154 20,342 Balston CLO, Led, Series 2023-1, Class A, 1.9707 1/21/21 ^{1,41} 1,500 1,501 Balston CLO, Led, Series 2023-1, Class A, 1.9707 1/21/21 ^{1,41} 1,500 1,501 Ballyrock, Lt, G., Series 2023-2, Class A, 1.9707 1/21/21 ^{1,41} 1,101 1,005 Ballyrock, Lt, C., Geries 2023-2, Class A, 1.9707 1/21/21 ^{1,41} 1,161 1,282 Ballyrock, Lt, CL, Series 2019, A, Class A, 1.9708 1/17/203 ^{1,44}	Auxilior Term Funding, LLC, Series 2023-1, Class A2, 6.18% 12/15/2028 ^{3,4}	1,586	1,604
Avis Budger Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.30% 3/20/2024 ^{3/4} 1,520 1,235 Avis Budger Rental Car Funding (AESOP), LLC, Series 2020-12, Class A, 2.20% 2/20/207 ^{3/4} 18,269 1,773 Avis Budger Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/207 ^{3/4} 5,320 5,403 Avis Budger Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 5,78% 4/20/2028 ^{3/4} 5,900 3,980 Avis Budger Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5,37% 4/20/2028 ^{3/4} 3,900 3,887 Avis Budger Rental Car Funding (AESOP), LLC, Series 2024-2, Class A, 5,37% 4/20/2028 ^{3/4} 3,732 3,810 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 1,589% 7/21/2025 ^{3/4} 4,875 4,373 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 1,59% 7/21/2025 ^{3/4} 4,875 4,373 Babson CLD, Led, Series 2017-4, Class C, 204-2, Class A, 1,59% 7/21/2023 ^{3/4,4} 1,500 1,500 Babson CLD, Led, Series 2017-4, Class C, 204-2, Class A, 1,59% 7/21/2023 ^{3/4,4} 1,500 1,500 Babson CLD, Led, Series 2021-4, Class A, 4,59% 5/15/2024 ³ 9,593 9,639 Bahson CLD, Led, Series 2021-4, Class A, 4,59% 5/15/2024 ³ 9,593 9,639 Bank of America Credit Craf Trust, Series 202	Auxilior Term Funding, LLC, Series 24-1, Class A3, 5.49% 7/15/2031 ^{3,4}	2,802	2,844
Avis Budger Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/027 ^{3,4} 1,250 Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 6.12% 4/20/2027 ^{3,4} 18,269 Avis Budget Rental Car Funding (AESOP), LLC, Series 2022-5, Class A, 6.12% 4/20/202 ^{3,4} 6,476 Avis Budget Rental Car Funding (AESOP), LLC, Series 2022-5, Class A, 5.0% 8/20/2028 ^{1,4} 3,900 Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-2, Class A, 5.0% 8/20/2028 ^{1,4} 3,900 Avis Edugeneer Finance Receivables, LLC, Series 2024-2, Class A, 5.0% 8/20/2028 ^{1,4} 9,91 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 2.69% 1/2/2025 ^{1,4} 20,154 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 2.69% 1/2/2/025 ^{1,4,4} 20,154 Ballynock, Ltd, CL, Geries 2023-1, Class A, Clasmoth USD CME Term SOFR + 1.10%), 502% 2/2/2/0026 ^{3,4,5} 1,000 Ballynock, Ltd, CLO, Series 2023-2, Class A, 1,3month USD CME Term SOFR + 1.0%), 502% 2/2/2/0026 ^{3,4,5} 857 Ballynock, Ltd, CLO, Series 2023-2, Class A, 1,3month USD CME Term SOFR + 1.0%), 502% 2/2/2/0026 ^{3,4,5} 857 Ballynock, Ltd, Ltd, Series 2024-2, Class A, 2, 500% 1/17/2031 857 Ballynock, Ltd, Ltd, Series 2024-2, Class A, 1,47% 2/07/0035 ^{4,4} 1,61 Ballynock, Ltd, Ltd, Series 2024-2, Class A, 1,47% 2/07/0035 ^{4,4} 1,61		39,223	38,978
Avis Budget Rental Car Funding (AESOP), LIC, Series 2022, Class A, 202% 2/20/2027 ^{3,4} 18,269 Avis Budget Rental Car Funding (AESOP), LIC, Series 2023-S, Class A, 5,78% 4/20/2028 ^{3,4} 5,320 Avis Budget Rental Car Funding (AESOP), LIC, Series 2023-S, Class A, 5,578% 4/20/2028 ^{3,4} 3,900 Avis Budget Rental Car Funding (AESOP), LIC, Series 2023-S, Class A, 5,578% 4/20/2028 ^{3,4} 3,910 Avis Budget Rental Car Funding (AESOP), LIC, Series 2023-L, Class A, 5,50% 8/20/20209 ^{3,4} 9,91 AXIS Equipment Finance Receivables, LIC, Series 2024-L, Class A, 2,60% 1/20/2029 ^{3,4} 4,875 AXIS Equipment Finance Receivables, LIC, Series 2024-L, Class A,2,51% 7/21/203 ^{1,3,4} 20,154 20,342 Babson CLO, Lid, Series 2021-L, Class A,1,60% 1/20/2029 ^{3,4,4} 1,000 1,005 Ballyrock, Lid, CLO, Series 2023-A, Class A,1,78 month USD CME Term SOFR + 1,40% 1/18/2035 ^{1,4,5} 1,000 1,005 Ballyrock, Lid, CLO, Series 2023-A,2, Class A,2,500% 4/17/2028 ³ 9,639 9,639 9,639 Bank of America Credit Card Trust, Series 2024-A, Class A, 1,278 /11/17/203 ^{3,4} 1,161 1,128 1,428 1,428 6,448 447 Banker Meathcare Group Securitization Trust, Series 2024-A, Class A, 1,1728 /11/17/203 ^{3,4} 1,000 1,005 1,161 1,128 1,428	Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-3A, Class A, 2.36% 3/20/2026 ^{3,4}	1,520	1,512
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-S, Class A, 5.12% 4/20/2028 ^{3,4} 5,403 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-C, Class A, 5.70% 4/20/2028 ^{3,4} 6,476 6,610 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-C, Class A, 5.30% 6/20/2028 ^{3,4} 3,700 3,782 Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-1, Class A, 5.30% 6/20/2028 ^{3,4,4} 20,154 20,312 AXIS Equipment Finance Receivables, LLC, Series 2024-1, Class A, 5.30% 6/20/2028 ^{3,4,4} 20,154 20,312 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 2,519% 7/21/2031 ^{3,4,4} 20,154 20,312 Babson CLO, Ltd., Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.412%) 6.044% 1/18/2033 ^{3,4,5} 1,500 1,501 Ballyrock, Ltd., CLO, Series 2023-23, Class A1, (2-month USD CME Term SOFR + 1.40%) 5.271% 2/202036 ^{3,4,4,5} 857 861 Bank of America Credit Card Trust, Series 2021-A, Class A, 1,2% 1/1/7/2033 ^{3,4} 1,161 1,128 Bank of America Credit Card Trust, Series 2021-A, Class A, 1,2% 1/1/7/2033 ^{3,4} 1,608 605 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1,2% 1/1/7/2033 ^{3,4} 1,803 1,884 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1,7% 1/1/7/2033 ^{3,4} 5,000 6,071 <td>Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026^{3,4}</td> <td></td> <td>1,235</td>	Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 ^{3,4}		1,235
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% A/20/2028 ^{3,4} 6,476 6,610 Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5.36% A/20/2020 ^{3,4} 3,900 3,967 Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-1, Class A, 5.36% A/20/2020 ^{3,4} 971 992 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 6.09% 1/2/2020 ^{25,14} 981 20,342 Babson CLO, Itd., Series 2021-1, Class A, 6.09% 1/2/2020 ^{25,14} 20,354 20,342 Babson CLO, Itd., Series 2021-1, Class A, 1, Growth USD CME Term SOFR + 1.30% 1/12% 4/00/2035 ^{3,4,5} 1,000 1,005 Ballyrock, Ltd, CLO, Series 2017-2A, Class A1, R (3-month USD CME Term SOFR + 1.40%) 5.921% 2/20/2036 ^{3,4,5} 857 861 Bank of America Credit Card Trust, Series 2024-A2, Class A2, 5.00% 4/17/203 ^{3,14} 1,161 1,128 Bank of America Credit Card Trust, Series 2024-A2, Class A, 1,28% 1/17/203 ^{3,14} 1,161 1,128 Bank of America Credit Card Trust, Series 2024-A2, Class A, 1,28% 1/17/203 ^{3,14} 600 6027 Bank of America Credit Card Trust, Series 2024-A2, Class A, 1,27% 1/17/203 ^{3,14} 1,161 1,118 Bank of America Credit Card Trust, Series 2024-B, Class A, 1,07% 2/17/203 ^{3,14} 600 6027 Bank of America	Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/2027 ^{3,4}	18,269	17,773
Avis Budgert Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5.90% #/21/2028 ^{3,4} 3,900 3,987 Avis Budgert Rental Car Funding (AESOP), LLC, Series 2024-7, Class A, 5.36% 6/20/2030 ^{3,4} 3,732 3,810 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A, 5.60% 1/2/2028 ^{3,4} 4,975 4,975 AXIS Equipment Finance Receivables, LLC, Series 2023-1, Class A2, 6.09% 1/2/2028 ^{3,4,5} 20,0154 20,342 Babson CLO, Ltd, Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.412%) 6.044% 1/18/2035 ^{3,4,5} 1,000 1,005 Ballyrock, Ltd, CLO, Series 2023-12, Class A, (3-month USD CME Term SOFR + 1.40%) 5.21% 2/20/2036 ^{3,4,5} 24,200 24,231 Ballyrock, Ltd, CLO, Series 2023-23, Class A, (3-month USD CME Term SOFR + 1.40%) 5.21% 2/20/2036 ^{3,4,5} 867 861 Bank of America Credit Card Trust, Series 2024-2, Class A2, 5.00% 4/1/2/2034 ^{3,4} 9,639 10,013 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 1/11/2/203 ^{4,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 1/11/2/203 ^{4,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 1/11/2/203 ^{4,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.42% 1/11/2/203 ^{4,4}			
Avis Euroger Rental Car Funding (AESOP), LLC, Series 2024-1, Class A, 5.35% //20/2030 ^{3,4.4} 3,732 3,810 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 6.09% /12/2022 ^{5,3.4} 9975 4,937 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 5.19% /72/2021 ^{3,4.4} 20,154 20,342 Babson CLO, Ltd., Series 2023-1, Class A1, 6.10month USD CME Term SOFR + 1.1425(b.0448/s 1/18/2033 ^{3,4.5} 1,000 1,005 Babson CLO, Ltd., Series 2019-2A, Class A1, R.(3-month USD CME Term SOFR + 1.140%) 5.921% 2/20/236 ^{3,4.5} 8,67 8,61 Bank of America Credit Card Trust, Series 2022-A2, Class A, 9.09% 10/17/2033 ^{1.4} 1,616 1,128 Bank of America Credit Card Trust, Series 2021-A, Class A, 1,97% 5/15/202 ³¹ 9,869 1,001 Bank of America Credit Card Trust, Series 2021-A, Class A, 9,39% 5/15/202 ³¹ 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3,44} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.07% 10/17/2034 ^{3,44} 650 627 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.07% 10/17/2034 ^{3,44} 650 627 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.07% 10/17/2034 ^{3,44} 650 6			
AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A1, 5.539% 7/21/2025 ^{3,4} 991 992 AXIS Equipment Finance Receivables, LLC, Series 2024-2, Class A2, 5.19% 7/21/2031 ^{3,4} 20,154 20,342 Babson CLO, Ltd, Series 2021-3, Class A2, Class A2, 5.19% 7/21/2031 ^{3,4,5} 1.000 1.001 Babson CLO, Ltd, Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.412%) 6.04% 1/18/2035 ^{3,4,5} 24,200 24,231 Ballyrock, Ltd, CLO, Series 2023-32, Class A1, (3-month USD CME Term SOFR + 1.19%) 6.606% 4/25/2036 ^{3,4,5} 857 861 Bank of America Credit Card Trust, Series 2024-A2, Class A2, 5.00% 4/17/2038 ^{3,4} 9,593 9,639 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 ^{4,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2034 ^{3,4} 450 605 Barkers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.1% 2/15/2028 ³ 5000 4,971 Barkers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.1% 2/15/2028 ³ 5000 4,971 Barkers Healthcare Group Securitization Trust, Series 2022-4, Class A, 1.1% 2/20/2035 ^{3,4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd, Series 2019-19, Class A, 2.0% 2/15/2028 ³ 5000 4,971			
AXIS Equipment Finance Receivables, LLC, Series 2023-1, Class A2, 6.09% 12/20/202 ^{9,14} 4,875 4,937 AXIS Equipment Finance Receivables, LLC, Series 2023-1, Class A2, 5.19% 7/21/2031 ^{3,4} 20,154 20,342 Babson CLO, Ltd, Series 2021-3, Class A, 13-month USD CME Term SOFR + 1.142%) 6.044% 1/18/2035 ^{3,4,5} 1,000 1,005 Ballyrock, Ltd, CLO, Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.40%) 5.9218 /2/20/208 ^{3,4,5} 857 861 Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 ³ 9,593 9,639 Bank of America Credit Card Trust, Series 2022-A2, Class A, 2,500% 4/17/2028 ^{3,4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1,42% 11/17/2033 ^{3,4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0,00% 10/17/2034 ^{3,4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2022-A2, Class A, 1/1% 2/10/203 ^{3,4} 608 605 Bardsy Dryrock Issuance Trust, Series 2021-B, Class A, 1/1% 10/17/2034 ^{3,4} 608 605 Bardsy Dryrock Issuance Trust, Series 2021-B, Class A, 1/1% 2/15/2028 ³ 5,000 4,971 Battalion CLud, Series 2019-19, Class A, 1/1% 2/15/2028 ³ 1,282 6,178 4,908 4,914 <td></td> <td></td> <td></td>			
AXIS Equipment Finance Receivables, LLC, Series 2024-2; Class A2, 5.19% 7/21/2031 ^{3,4} 20,154 20,342 Babson CLO, Ltd, Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.4128), 6.044% 1/18/2035 ^{3,4,5} 1,500 1,501 Babson CLO, Ltd, Series 2023-1, Class C, (3-month USD CME Term SOFR + 1.40%), 5.921% 2/20/2036 ^{3,4,5} 24,200 24,231 Ballyrock, Ltd, CLO, Series 2019-2A, Class A1R, (3-month USD CME Term SOFR + 1.40%), 5.921% 2/20/2036 ^{3,4,5} 857 861 Bank of America Credit Card Trust, Series 2024-A2, Class A2, 5.00% 4/17/2028 ¹ 9,593 9,639 Bank of America Credit Card Trust, Series 2024-A1, Class A, 4.93% 5/15/2029 ³ 9,889 10,013 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.42% 11/17/2038 ^{3,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.70% 10/17/2038 ^{3,4} 668 605 Barclays Drynck Issuance Trust, Series 2021-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,571 Bankers Healthcare Group Securitization Trust, Series 2021-4, Class A, 1.71% 2/12/2035 ^{3,4} 608 605 Barclays Drynck Issuance Trust, Series 2021-19, Class CR, 1,883 1,884 1,883 Benefit Street Partners CLO, Itd., Series 2019-19, Class CR, 2,308 2,314			
Babson CLO, Ltd., Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.412%) 6.044% 1/18/2035 ^{3.4.5} 1,500 1,501 Babson CLO, Ltd., Series 2023-1, Class C, (3-month USD CME Term SOFR + 1.30%) 7.717% 4/20/2036 ^{3.4.5} 1,000 24,231 Ballyrock, Ltd., CLO, Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.98%) 6.606% 4/25/2036 ^{3.4.5} 857 861 Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 ³ 9,593 9,639 Bank of America Credit Card Trust, Series 2024-A1, Class A, 4.93% 5/15/2029 ³ 9,889 10.013 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2033 ^{3.4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Barkars Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Bartalion CL, Ltd., Series 2018-12, Class A2, R2, (3-month USD CME Term SOFR + 1.12%) 6.197% 5/17/2031 ^{3.4,5} 5,000 4,971 Battalion CL, Ltd., Series 2018-12, Class A2, R2, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3.4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,826 12,826 (3-month USD CME Term SOFR + 2.10%) 5.836% 1/15/2033 ^{3.4,5} <			
Babson CLO, Ltd., Series 2023-1, Class C, (3-month USD CME Term SOFR + 3.10%) 7.717% 4/20/2036 ^{3,4,5} 1,000 1,005 Ballyrock, Ltd., CLO, Series 2019-2A, Class A1R, (3-month USD CME Term SOFR + 1.40%) 5.921% 2/20/2036 ^{3,4,5} 24,200 24,231 Ballwrock, Ltd., CLO, Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.98%) 6.406% 4/25/2036 ^{3,4,5} 887 861 Bank of America Credit Card Trust, Series 2024-A2, Class A, 4.93% 5/15/2029 ³ 9,889 10,013 Bankers Healthcare Group Securitization Trust, Series 2021-8, Class A, 1.42% 11/17/2033 ^{3,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-8, Class A, 1.71% 2/20/2035 ^{3,4} 608 605 Barchary Healthcare Group Securitization Trust, Series 2022-4, Class A, 1.71% 2/20/2035 ^{3,4} 608 605 Barchary Healthcare Group Securitization Trust, Series 2022-4, Class A, 1.71% 2/20/2035 ^{3,4,5} 12,826 12,843 Barchary David Suamce Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 1,803 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 2,308 2,314 G*month USD CME Term SOFR + 1.18% JS.836% 1/15/2033 ^{3,4,5} 2,308 2,314 Betory CLO, Ltd., Series 2018-1, Class A, 2, 505% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing			
Ballyrock, Ltd., CLO, Series 2019-2A, Class A1R, (3-month USD CME Term SOFR + 1.49%) 5.921% 2/20/2036 ^{3.4.5} 24,200 Ballyrock, Ltd., CLO, Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.98%) 6.606% 4/25/2036 ^{3.4.5} 857 861 Bank of America Credit Card Trust, Series 2022-A2, Class A, 4.93% 5/15/2029 ³ 9,889 10,013 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 608 605 Barclays Dryock Issuance Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Barclays Dryock Issuance Trust, Series 2019-19, Class AR, 1.71% 2/20/2031 ^{3.4,5} 1,282 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 12,826 12,843 G-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3.4,5} 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2024-1A, Class A, 1/3% 2/15/2029 ^{3.4,4} 4,908 4,914 Buer Out Ld, Series 2019-19, Class AR, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 100 701 Birch Grove CLO, Ltd., Series 2024-1A, Class			
Balyrock, Ltd., CLO, Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.98%) 6.606% 4/25/2036 ^{3.4.5} 857 861 Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 ³ 9,593 9,593 Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 ^{3.4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 650 627 Barkers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 6055 Barclays Dryrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4.971 Battelion CLO, Ltd., Series 2019-19, Class A, 1.11% 2/20/2035 ^{3.4.5} 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class A, 12,826 12,843 12,826 G-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3.4.5} 12,826 2,308 2,314 Betory CLO 2, Ltd., Series 2019-19, Class A2, 505% 3/15/2029 ^{3.4.5} 100 701 101 101 101 101 101 101 101 101 101 101 1			
Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 ³ 9,593 9,639 Bank of America Credit Card Trust, Series 2024-A1, Class A, 4.93% 5/15/2029 ³ 9,889 10,013 Banker Shealthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 1/17/2033 ^{3,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3,4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.71% 2/20/2035 ^{3,4} 608 605 Barclays Dyrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battaion CLO, Ltd., Series 2014-12, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battaion TUSD CME Term SOFR + 1.18%) S.836% 1/15/2033 ^{3,4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 Ga-month USD CME Term SOFR + 1.18%) S.836% 1/15/2033 ^{3,4,5} 7,00 701 Birch Grove CLO, Ltd., Series 2018-1, Class A2, 0.05% 3/15/2029 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4,4} 1,90 1,91 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A3, 5.16% 11/25/2025 ³ 1,902 1,025 1,026 <td>-</td> <td></td> <td></td>	-		
Bank of America Credit Card Trust, Series 2024-A1, Class A, 4.93% 5/15/2029 ³ 9,889 10,013 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.42% 11/17/2034 ^{3,4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3,4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class B, 1.67% 10/17/2034 ^{3,4} 608 605 Barclays Drycok Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2023 ^{3,4} 608 605 Barclays Drycok Issuance Trust, Series 2021-1, Class A, 3.07% 2/15/2023 ^{3,4,5} 1,884 5,000 4,971 Battalion CLQ, Ltd., Series 2018-12, Class A, 1.71% 2/20/2033 ^{3,4,5} 1,2,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 1,360 1,384 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 1,300 7,01 (3-month USD CME Term SOFR + 1.18%) 5,65% 11/15/2033 ^{3,4,5} 2,308 2,314 Betory CLO 2, Ltd., Series 2024-1A, Class A, 2,505% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 2,505% 3/15/2029 ^{3,4} 1,90 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 2,505% 3/15/2029 ^{3,4} 1,90 1,9			
Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 ^{3.4} 1,161 1,128 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3.4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Barclays Dryrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Batkers Healthcare Group Securitization Trust, Series 2022-1, Class AR, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3.4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,843 G-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3.4,5} 2,308 2,314 Betony CLO, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 700 701 Birch Grove CLO, Ltd., Series 2018-1, Class A2, Somoth USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 5.50% 3/15/2029 ^{3.4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 5.18% 2/16/2029 ^{3.4} 1,025 1,025 6.178% 4/15/2034 ^{3.4,5} 1,025 1,026 1,026 Blue Owl Asset Leasing Trust, Se			-
Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 ^{3,4} 450 447 Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 1.71% 2/20/203 ^{3,4} 660 605 Barclays Dyrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battalion CLO, Ltd., Series 2018-12, Class A, 3.07% 2/15/2028 ³ 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,826 (3-month USD CME Term SOFR + 1.18%) 5,836% 1/15/2033 ^{3,4,5} 2,308 2,314 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 Betony CLO 2, Ltd., Series 2019-19, Class CR, 2,308 2,314 Betony CLO 2, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 1.862%) 6,451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2024-1A, Class A2, 50.5% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A3, 518% 1/15/2033 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A3, 518% 3/15/2029 ^{3,4} 1,908 1,910 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A3, 518% 1/15/2028 ³ 1,025 1,026 Blue Owl As			
Bankers Healthcare Group Securitization Trust, Series 2021-B, Class B, 1.67% 10/17/2034 ^{3.4} 650 627 Bankers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Barclays Dryrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battalion CLO, Ltd., Series 2018-12, Class A2R, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3.4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 G-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3.4,5} 2,308 2,314 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 6.817% 7/20/2035 ^{3.4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 505% 3/15/2039 ^{3.4,4} 190 191 Bluemountain CLO, Ltd., Series 2021-28, Class A, (3-month USD CME Term SOFR + 1.522%) 1,110 1,111 MWV Vehicle Lease Trust, Series 2024-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Owner Trust, Series 2024-1, Class A3, 5.18			
Bankers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 ^{3.4} 608 605 Barclays Dryrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battalion CLO, Ltd., Series 2018-12, Class AZR, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3.4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3.4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3.4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3.4} 190 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3.4} 190 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Lease Trust, Series 2024-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Lease Trust, Series 2024-1, Class A1, 6.05% 7/15/2			
Barclays Dryrock Issuance Trust, Series 2022-1, Class A, 3.07% 2/15/2028 ³ 5,000 4,971 Battalion CLO, Ltd., Series 2018-12, Class A2R, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3,4,5} 1,883 1,884 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,843 (3-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3,4,5} 2,308 2,314 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.0%) 6.817% 7/20/2035 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 190 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.16% 11/25/2025 ³ 1,025 1,025 6.178% 4/15/2034 ^{3,4,5} 1,025 1,025 1,025 BMW Vehicle Lease Trust, Series 2024-1, Class A3, 5.16% 11/25/2025 ³ 1,030 1,348 BofA Auto Trust, Series 2024-1, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 </td <td></td> <td></td> <td></td>			
Battalion CLO, Ltd., Series 2018-12, Class A2R, (3-month USD CME Term SOFR + 1.712%) 6.197% 5/17/2031 ^{3,4,5} 1,883 Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,826 (3-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3,4,5} 2,308 2,314 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 (3-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 3.516% 11/25/2030 ^{3,4} 90 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 3.516% 11/25/2030 ^{3,4} 10 1,110 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Lease Trust, Series 2024-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Cowner Trust, Series 2024-1, Class A3, 5.16% 11/25/2027 ^{3,4} 7,035 7,110 Bridge Trust, Series 2024-5, Class A, 5.35% 11/15/2028 ^{3,4} 7,035 7,110 Bridge Trust, Serie			
Benefit Street Partners CLO, Ltd., Series 2019-19, Class AR, 12,826 12,826 (3-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3,4,5} 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 (3-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 6.817% 7/20/2035 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 1,00 111 Blue owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 1,010 1,111 Blue owl Asset Leasing Trust, Series 2024-1A, Class A3, 5.16% 11/25/2025 ³ 1,010 1,111 Blwe owl Asset Leasing Trust, Series 2024-1A, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 6.178% 4/15/2034 ^{3,4,5} 1,110 1,111 1,111 BMW Vehicle Lease Trust, Series 2024-1, Class A3, 5.18% 2/26/2029 ³ 1,033 1,348 BofA A			
(3-month USD CME Term SOFR + 1.18%) 5.836% 1/15/2033 ^{3,4,5} 12,826 12,843 Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 (3-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3,4,5} 2,00 701 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 190 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 190 191 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 5.41% 3/15/2030 ^{3,4} 190 191 Blue Owl Asset Leasing Trust, Series 2021-28, Class A, (3-month USD CME Term SOFR + 1.522%) 1,110 1,111 6.178% 4/15/2034 ^{3,4,5} 1,010 1,111 1,111 BMW Vehicle Cowner Trust, Series 2024-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Owner Trust, Series 2024-1, Class A1, 6.05% 7/15/2027 ^{3,4} 7,035 7,110 Bridge Trust, Series 2024-1, Class A2, 5.82% 9/15/2026 ³ 345 345 Bridge rest Lending Auto Securitization Trust, Serie		1,005	1,004
Benefit Street Partners CLO, Ltd., Series 2019-19, Class CR, 2,308 2,314 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 6.817% 7/20/2035 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class B, 5.41% 3/15/2030 ^{3,4} 190 191 Bluemountain CLO, Ltd., Series 2021-28, Class A, (3-month USD CME Term SOFR + 1.522%) 1,110 1,111 6.178% 4/15/2034 ^{3,4,5} 1,025 1,025 1,025 BMW Vehicle Lease Trust, Series 2023-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Cowner Trust, Series 2024-A, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 BofA Auto Trust, Series 2024-1, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 Bridge Trust, Series 2024-1, Class A4, 6.05% 7/15/2027 ^{3,4} 7,035 7,110 Bridge Trust, Series 2024-1, Class A2, 5.84% 9/15/2026 ³ 345 345 Bridgerest Lending Auto Securitization Trust, Series 2024-1, Class A2, 5.54% 2/16/2027 ³ 3,648 3,649 <td< td=""><td></td><td>12 826</td><td>12 843</td></td<>		12 826	12 843
(3-month USD CME Term SOFR + 2.10%) 6.756% 1/15/2033 ^{3,4,5} 2,308 2,314 Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 6.817% 7/20/2035 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class B, 5.41% 3/15/2030 ^{3,4} 190 191 Bluemountain CLO, Ltd., Series 2021-28, Class A, (3-month USD CME Term SOFR + 1.522%) 6.178% 4/15/2034 ^{3,4,5} 1,110 1,111 BMW Vehicle Lease Trust, Series 2023-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Conner Trust, Series 2024-1, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 BofA Auto Trust, Series 2024-1, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 Bridge Trust, Series 2024-1, Class A1, 6.05% 7/15/2027 ^{3,4} 7,035 7,110 Bridgerest Lending Auto Securitization Trust, Series 2024-1, Class A2, 5.82% 9/15/2027 ³ 3,458 3455 Bridgecrest Lending Auto Securitization Trust, Series 2024-3, Class A2, 5.54% 2/16/2027 ³ 3,648 3,649 Bridgecrest Lending Auto Securitization Trust, Serie		12,020	12,043
Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 6.451% 4/30/2031 ^{3,4,5} 700 701 Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 6.817% 7/20/2035 ^{3,4,5} 1,975 1,994 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A2, 5.05% 3/15/2029 ^{3,4} 4,908 4,914 Blue Owl Asset Leasing Trust, Series 2024-1A, Class A, 5.1% 3/15/2030 ^{3,4} 190 191 Bluemountain CLO, Ltd., Series 2021-28, Class A, (3-month USD CME Term SOFR + 1.522%) 6.178% 4/15/2034 ^{3,4,5} 1,110 1,111 BMW Vehicle Lease Trust, Series 2023-1, Class A3, 5.16% 11/25/2025 ³ 1,025 1,026 BMW Vehicle Owner Trust, Series 2024-A, Class A3, 5.18% 2/26/2029 ³ 1,330 1,348 BofA Auto Trust, Series 2024-A, Class A3, 5.18% 2/26/2029 ³ 403 4009 Brex Commercial Charge Card Master Trust, Series 2024-1, Class A1, 6.05% 7/15/2027 ^{3,4} 7,035 7,110 Bridge Trust, Series 2024-SR1, Class A, 4.00% 8/17/2040 ^{3,4} 7,250 6,930 6,930 Bridgecrest Lending Auto Securitization Trust, Series 2024-3, Class A2, 5.54% 2/16/2027 ³ 3,648 3,649 Bridgecrest Lending Auto Securitization Trust, Series 2024-4, Class A2, 4.84% 9/15/2027 ³ 3,648 3,649 Bri		2.308	2.314
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Bridgenese Landing Auto Scarafination Trust, Series 2024 A. (Das A.), 4.7% V15/2028 ¹⁴ USDB.074 USDB.074 S B.072 Bridgenese Landing Auto Scarafination Trust, Series 2024 A. (Das A.), 5.5% 7.101/2028 ¹⁴ 750 722 Capters Explorment Trust, Cost 2024 A. (Das A.), 5.5% 7.101/2028 ¹⁴ 750 724 Capters Explorment Trust, Series 2024 A. (Das A.), 5.5% 7.101/2028 ¹⁴ 750 724 Capters Explorment Trust, Series 2024 A. (Das A.), 4.5% 7.101/2028 ¹⁴ 730 724 Capters Explorment Trust, Series 2024 A. (Das A.), 4.5% 7.101/2028 ¹⁴ 730 727 Capters Explorment Trust, Series 2024 A., Class A.14, G. month USD CME Term SOFR + 1.3128 ¹⁰ 7277 729 CartMax Auto Owner Trust, Series 2024 A., Class A.24, 5.50% 6/15/2028 ¹² 1.644 10.659 CartMax Auto Owner Trust, Series 2024 A., Class A.24, 5.50% 7/17/2027 ² 9.999 7272 1.644 CartMax Auto Owner Trust, Series 2024 A., Class A.24, 5.50% 7/17/2027 ² 1.642 3.642 3.673 CartMax Auto Owner Trust, Series 2024 A., Class A.24, 5.50% 7/17/2027 ³ 1.642 3.642 3.673 CartMax Auto Owner Trust, Series 2024 A., Class A.24, 5.50% 7/17/2027 ³ 1.642 3.673 3.683 3.991	Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Bridgenese Lenders 1972 1972 Buinse Let Securite, LLC, Series 2024-A, Class A, S. 344% 7152039 ^{3/4} 780 724 Capite flotbal Mariet Strateging, CLO, Series 2014-7, Class A, S. 344% 71520219 ^{3/4} 19.21 19.400 Carlyle Global Mariet Strateging, CLO, Series 2014-7, Class A, L. 344, 34m onth USD CME Term SOFR + 1.312%) 010 010 Carlyle Global Mariet Strateging, CLO, Series 2014-3R, Class A1A, (3-month USD CME Term SOFR + 1.312%) 011 010 Sys3% 315/2031 ¹⁴⁻⁵ 0.129 1.129 1.131 Carlyle Global Mariet Strateging, CLO, Series 2014-3R, Class A1A, (3-month USD CME Term SOFR + 1.312%) 010 010 Carlyla Auto Owner Trust, Series 2024-2, Class A2A, 5.30% 315/2027 ¹ 1.041 1.044 0.048 0.058 015/2027 ¹ 0.644 0.659 Carlylas Auto Owner Trust, Series 2024-1, Class A2, 5.80% 315/2027 ¹ 0.644 16.659 0.000 0.004 0.645 0.000 0.004 0.645 0.000 0.004 0.648 0.658 0.57027 ¹ 0.644 0.659 0.658 0.659207 ¹ 0.643 0.659 0.668 0.67921 0.634 0.659 0.669 0.668 </td <td>Bridgecrest Lending Auto Securitization Trust, Series 2024-4, Class A3, 4.72% 9/15/2028³</td> <td>USD8,074</td> <td>\$ 8,072</td>	Bridgecrest Lending Auto Securitization Trust, Series 2024-4, Class A3, 4.72% 9/15/2028 ³	USD8,074	\$ 8,072
Budines Jer Securities, LLC. Series 2024-A. Class A. 3-24/8 9/15/2003 ^{1/4} 1920 Carple Calpine Hinance, Sinte 2024-1, Class A. 2. 3489 / 720/2002 ^{1/4} 1923 213 Carple Calpine Market Strategies, CLO, Series 2019-1, Class A.I. (3-month USD CME Term SOFR + 1.312%) 213 214 Carple Calpine Market Strategies, CLO, Series 2014-2R, Class A.I. (3-month USD CME Term SOFR + 1.312%) 610 610 Carple Calpine Market Strategies, CLO, Series 2014-3R, Class A.I. (3-month USD CME Term SOFR + 1.312%) 1.127 1.131 Carlba Auto Owner Trust, Series 2023-2, Class A.2A, 5.50% 6/15/026 ³ 1.227 1.737 Carlba Auto Owner Trust, Series 2024-2, Class A.2A, 5.80% 5/17/027 ³ 9.939 9.990 Carlba Auto Owner Trust, Series 2024-2, Class A.2A, 58% 5/17/027 ³ 9.342 3.642 Carlba Auto Owner Trust, Series 2024-4, Class A.2A 59% 5/17/020 ³ 3.642 3.673 Carlba Auto Owner Trust, Series 2024-4, Class A.1, 56178 1/15/020 ³ 3.642 3.673 Carlba Auto Owner Trust, Series 2024-4, Class A.1, 56178 1/15/020 ³ 3.642 3.673 Carlba Select Receivable Trust, Series 2024-4, Class A.1, 56178 1/15/0203 ¹ 3.689 3.911 Carlba Select Receivable Trust, Series 2024-4, Class A.2, 578 1/15/0203 ¹ 3.689 3.911		1,977	1,992
cardya Global Market Strategijas, CLO, Series 2014-2RA, Class A1, (3-month USD CME Term SOFR + 1.342%) 21 S J329S 47/202031 ^{1A-6} 610 Cardya Global Market Strategijas, CLO, Series 2014-2RA, Class A1, (3-month USD CME Term SOFR + 1.312%) 1129 S J329S 47/272031 ^{1A-6} 1129 1.131 Cardya Ando Owner Trust, Series 2024-2, Class A2A, 5.0% 6/15/2026 ³ 127 127 Cardwa Ando Owner Trust, Series 2024-2, Class A2A, 5.0% 6/15/2027 ³ 9,939 9990 Cardwa Ando Owner Trust, Series 2024-4, Class A2A, 4.0% 12/15/2027 ³ 10,644 0.069 Cardwa Ando Owner Trust, Series 2024-4, Class A2A, 4.0% 12/15/2027 ³ 10,643 0.064 Cardwa Ando Owner Trust, Series 2024-4, Class A2A, 4.0% 12/15/2027 ³ 10,641 0.069 Cardwa Ando Owner Trust, Series 2024-4, Class A2A, 4.0% 12/15/2029 ² 15,911 16,051 Cardwa Ando Owner Trust, Series 2024-3, Class A2, 4.058 9/15/2027 ³ 2423 2424 Cardwa Selece Receivable Trust, Series 2024-4, Class A2, 5.078 9/15/2027 ³ 16,831 1448 Cardwa Audo Receivables Trust, Series 2024-10, Class A2, 5.788 9/15/2027 ³ 143 1448 Cardwa Audo Receivables Trust, Series 2024-10, Class A2, 5.788 9/15/2027 ³ 1423 14239	Business Jet Securities, LLC, Series 2024-2A, Class A, 5.364% 9/15/2039 ^{3,4}	730	724
5.9%% 4/20/201 ^{3/-6.1} 213 213 213 Carlye Giobal Market Strategies, CLO, Series 2014-2RA, Class A1, (3-month USD CME Term SOFR + 1.312%) 610 610 Carlye Giobal Market Strategies, CLO, Series 2014-2RA, Class A1A, (3-month USD CME Term SOFR + 1.312%) 1.277 1.277 Carlbas Auto Omer Trus, Series 2023-2, Class A2A, 5.30% 3/15/2027 ¹ 1.041 1.044 Carlbas Auto Omer Trus, Series 2024-2, Class A2A, 5.30% 3/15/2027 ¹ 10,644 10,659 Carlbas Auto Omer Trus, Series 2024-2, Class A2A, 5.30% 3/15/2027 ¹ 10,644 10,659 Carlbas Auto Omer Trus, Series 2024-2, Class A2A, 5.278,571/2028 ¹ 3,642 3,642 Carlbas Auto Omer Trus, Series 2024-3, Class A3, 42% 101/02/20 ²¹ 10,000 10,064 Carlbas Auto Omer Trus, Series 2024-4, Class A1, 5,617% 7/15/203 ²¹ 2,423 2,423 Carlbas Select Receivables Trust, Series 2024-4, Class A1, 5,17% 7/15/203 ²¹ 3,869 3,911 Carlbas Select Receivables Trust, Series 2024-4, Class A1, 5,17% 7/15/203 ²¹ 3,867 6,331 Carlbas Select Receivables Trust, Series 2024-7, Class A2, 5,42% 10/10/2027 ¹⁴ 4,239 4,259 Carnbas Auto Receivables Trust, Series 2024-7, Class A2, 5,42% 10/10/2027 ¹⁴ 1,631 1,6331 <	Capteris Equipment Finance, Series 2024-1, Class A2, 5.58% 7/20/2032 ^{3,4}	19,231	19,400
Carlya Clobal Market Strategies, CLO, Series 2014-2RA, Class A1, (3-month USD CME Term SOFR + 1.312%) 610 S.83% S/T/S/2031 ^{A-5} 1.129 5.92% 7/27/031 ^{A-5} 1.129 S.72% 7/27/031 ^{A-5} 1.129 Carlya Calobal Market Strategies, CLO, Series 203.2, Class A2A, 5.50% 6/15/2026 ¹ 1.127 Carlwa Auto Owner Trust, Series 2023.2, Class A2A, 5.50% 5/15/2027 ² 9,939 Carlwa Auto Owner Trust, Series 2024.1, Class A2A, 5.50% 5/15/2027 ¹ 10,441 Carlwa Auto Owner Trust, Series 2023.4, Class A3, 4.97% 10/16/2029 ¹ 10,641 Carlwa Auto Owner Trust, Series 2024.4, Class A3, 4.97% 10/16/2029 ¹ 15,911 Carlwa Auto Owner Trust, Series 2024.4, Class A3, 4.97% 10/16/2029 ¹ 2,472 Carlwa Select Receivables Trust, Series 2024.4, Class A2A, 5.78% 9/15/2027 ³ 2,423 Carlwa Select Receivables Trust, Series 2024.4, Class A2A, 5.78% 9/15/2027 ³ 2,423 Carlwa Auto Receivables Trust, Series 2024.4, Class A2A, 5.78% 9/15/2027 ³ 3,89 Carlwa Auto Receivables Trust, Series 2024.4, Class A2A, 5.78% 9/15/2027 ³ 1,433 Carlwas Auto Receivables Trust, Series 2024.4, Class A2A, 5.78% 9/10/2027 ³⁴ 1,433 Carlwas Auto Receivables Trust, Series 2024.4, Class A, 5.438 °11/10/2027 ³ 1,433 Carwana Auto Receiv	Carlyle Global Market Strategies, CLO, Series 2019-1, Class A1AR, (3-month USD CME Term SOFR + 1.342%)		
5.83% Sh5/2001 ^{14.4} 610 610 Carlyle Global Marker Strategies, CLO, Series 2014-3R, Class A1A, (3-month USD CME Term SOFR + 1.312%) 1,129 1,131 CarlMax Auto Owner Trust, Series 2023-2, Class A2A, 5.50% 6/15/2026 ¹ 1,217 1,277 CarlMax Auto Owner Trust, Series 2024-1, Class A2A, 4.53% 3/15/2027 ¹ 10,444 1,044 CarlMax Auto Owner Trust, Series 2024-2, Class A2A, 4.53% 3/15/2027 ¹ 10,644 10,659 CarlMax Auto Owner Trust, Series 2024-3, Class A3, 4.52% 5/15/2028 ¹ 3,642 3,672 CarlMax Auto Owner Trust, Series 2024-3, Class A3, 4.52% 5/15/2028 ¹ 10,000 10,064 CarlMax Auto Owner Trust, Series 2024-3, Class A3, 4.75% 17/15/2029 ³ 2,472 2,500 CarlMax Select Receivables Trust, Series 2024-A, Class A1, 5.61% 7/15/2029 ³ 2,472 2,500 CarlMax Select Receivables Trust, Series 2024-A, Class A2, 5.62% 11/2029 ¹ 1,38 1,468 Carvma Auto Receivables Trust, Series 2024-A, Class A2, 5.62% 11/2029 ¹ 1,31 1,140 Carvma Auto Receivables Trust, Series 2024-7, Class A2, 5.62% 11/2029 ¹ 1,32 1,142 Carvma Auto Receivables Trust, Series 2024-1, Class A2, 5.62% 11/02027 ¹⁴ 1,267 1,763 Carvma Auto Receivables Trust, Serie	5.959% 4/20/2031 ^{3,4,5}	213	214
is 302% 7/27/203 ^{14,84,54} 1,129 1,131 CarMax Auto Owner Trust, Series 2024, Class A2A, 5.50% 6/15/2027 ³ 1,041 1,044 CarMax Auto Owner Trust, Series 2024, Class A2A, 5.50% 5/15/2027 ³ 1,064 1,064 CarMax Auto Owner Trust, Series 2024, Class A2A, 4.578 12/15/2027 ³ 1,064 1,064 CarMax Auto Owner Trust, Series 2024, Class A2A, 4.578 12/15/2027 ³ 1,064 1,064 CarMax Auto Owner Trust, Series 2024, Class A2, 4.578 12/15/2027 ³ 1,641 1,000 CarMax Auto Owner Trust, Series 2024, Class A3, 4.97% 10/16/2028 ³ 1,000 1,000 CarMax Auto Owner Trust, Series 2024, Class A3, 4.97% 10/16/2029 ³ 2,472 2,500 CarMax Select Receivables Trust, Series 2024, Class A3, 5.87% 11/5/2025 ¹ 2,423 2,424 CarMax Select Receivables Trust, Series 2024, N1 Class C, 5,78% 11/5/2020 ³ 1,438 1,468 Carwana Auto Receivables Trust, Series 2024, N1 Class A2, 5,78% 11/0/2027 ^{3,4} 1,237 1,237 Carwana Auto Receivables Trust, Series 2024, N2, Class A2, 4,418,417/2027 ^{3,4} 1,438 1,468 Carwana Auto Receivables Trust, Series 2024, N2, Class A2, 5,418,11/10/2027 ^{3,4} 1,237 1,237 Carwana Auto Receivables Trust, Series 2024, N2, Class A2, 5,		610	610
CarMax Auto Owner Trust, Series 2024, Class A2A, 530% 2/15/2027 ³ 1,041 1,044 CarMax Auto Owner Trust, Series 2024, Class A2A, 545% 5/17/2027 ³ 10,644 10,659 CarMax Auto Owner Trust, Series 2024, Class A2A, 447% 1/15/2027 ³ 10,644 10,659 CarMax Auto Owner Trust, Series 2024, Class A3, 429% 10/14/2028 ³ 10,000 10,064 CarMax Auto Owner Trust, Series 2024, Class A3, 429% 10/14/2028 ³ 24,72 2,500 CarMax Select Receivables Trust, Series 2024, Class A3, 51% 7/15/2027 ³ 2,432 2,442 CarMax Select Receivables Trust, Series 2024, Class A1, 51% 7/15/2027 ³ 2,423 2,424 CarMax Select Receivables Trust, Series 2024, Class A1, 51% 7/15/2027 ³ 1,640 1,748 Carvana Auto Receivables Trust, Series 2024, Class A1, 51% 10/2027 ^{3,4} 1,231 1,440 Carvana Auto Receivables Trust, Series 2024, Class A2, 576% 4/12/2027 ^{3,4} 1,331 1,440 Carvana Auto Receivables Trust, Series 2024, Class A2, 528 10/10/202 ^{3,4} 1,634 1,636 Carvana Auto Receivables Trust, Series 2024, Class A2, 543% 11/10/2027 ³ 1,634 1,636 Carvana Auto Receivables Trust, Series 2023, N3, Class A, 42% 11/10/2027 ³ 1,644 1,539 Carvana Auto Receivables T		1,129	1,131
CaMax Auto Owner Trust, Series 2024.2, Class A2A, 56% 511/2027 ² 9,999 CarMax Auto Owner Trust, Series 2024.4, Class A2, 45% 517/2027 ³ 10,644 10,659 CarMax Auto Owner Trust, Series 2024.1, Class A3, 52% 51/5/2028 ³ 3,642 3,673 CarMax Auto Owner Trust, Series 2024.3, Class A3, 52% 51/5/2028 ³ 10,000 10,064 CarMax Auto Owner Trust, Series 2024.3, Class A3, 54% 51/7/6029 ³ 2,423 2,424 CarMax Subo Owner Trust, Series 2024.A, Class A2, 51% 71/5/2027 ³ 2,423 2,424 CarMax Select Receivables Trust, Series 2024.A, Class A2, 57% 51/5/2027 ³ 3,889 3,911 CarMax Select Receivables Trust, Series 2024.4, Class A2, 57% 51/5/2027 ³ 1,838 1,468 Caravana Auto Receivables Trust, Series 2024.4, Class A2, 5,63% 11/1/2027 ³⁴ 1,763 1,765 Caravana Auto Receivables Trust, Series 2024.4, Class A2, 5,63% 11/1/0/2027 ³⁴ 1,836 1,6467 Caravana Auto Receivables Trust, Series 2024.4, Class A2, 5,63% 11/1/0/2027 ³⁴ 1,837 1,442 Caravana Auto Receivables Trust, Series 2024.4, Class A3, 378 /11/2020 ³⁴ 3,808 3,908 Caravana Auto Receivables Trust, Series 2024.7, Class A3, 5,37% 11/10/2029 ³⁴ 3,637 1,644 1,578 Caravana A	CarMax Auto Owner Trust, Series 2023-2, Class A2A, 5.50% 6/15/2026 ³	1,277	1,279
CarMax Auto Owner Trust, Series 2024-A, Class A2, A478; 12/15/2027 ³ 10,644 10,659 CarMax Auto Owner Trust, Series 2024-1, Class A3, 528% 5/15/2028 ³ 3,642 3,673 CarMax Auto Owner Trust, Series 2024-1, Class A3, 429% 1/16/2028 ⁴ 10,000 10,064 CarMax Auto Owner Trust, Series 2024-3, Class A3, 439% 7/16/2029 ¹ 2,472 2,500 CarMax Select Receivables Trust, Series 2024-A, Class C, 5,52% 1/15/2030 ³ 2,423 2,424 CarMax Select Receivables Trust, Series 2024-A, Class C, 5,52% 1/15/2030 ³ 2,423 2,424 Carvana Auto Receivables Trust, Series 2024-A, Class C, 5,56% 1/15/2030 ³ 1,438 1,466 Carvana Auto Receivables Trust, Series 2024-A, Class A, 5,76% 9/15/2027 ^{3,4} 1,760 1,725 Carvana Auto Receivables Trust, Series 2024-N, Class A, 5,67% 1/10/2027 ^{3,4} 1,333 1,140 Carvana Auto Receivables Trust, Series 2024-N, Class A, 5,67% 1/10/2027 ^{3,4} 1,337 1,243 Carvana Auto Receivables Trust, Series 2024-N, Class A, 5,67% 1/10/2027 ^{3,4} 1,837 1,624 Carvana Auto Receivables Trust, Series 2024-N, Class A, 5,73% 1/10/2027 ^{3,4} 1,837 3,908 Carvana Auto Receivables Trust, Series 2024-N, Class A, 5,73% 1/10/2027 ^{3,4} 1,424 1,4578	CarMax Auto Owner Trust, Series 2024-1, Class A2A, 5.30% 3/15/2027 ³	1,041	1,044
CarMax Auto Owner Trust, Series 2023. Class A3, 528% S/15/2028 ³ 3,642 3,673 CarMax Auto Owner Trust, Series 2024.1, Class A3, 492% 10/16/2029 ³ 10,000 10,064 CarMax Auto Owner Trust, Series 2024.3, Class A3, 492% 10/16/2029 ³ 2,472 2,500 CarMax Select Receivables Trust, Series 2024.4, Class A2, 51% 7/15/2027 ³ 3,889 3,911 CarMax Select Receivables Trust, Series 2024.4, Class A2, 5,78% 9/15/2027 ³ 3,889 3,911 CarMax Select Receivables Trust, Series 2024.4, Class A2, 5,50% 8/10/2027 ^{3,4} 1,780 1,765 Carvana Auto Receivables Trust, Series 2024.4, Class A2, 5,50% 8/10/2027 ^{3,4} 1,333 1,140 Carvana Auto Receivables Trust, Series 2024.4, Class A2, 5,63% 11/10/2027 ^{3,4} 1,636 1,635 Carvana Auto Receivables Trust, Series 2024.4, Class A2, 6,3% 11/10/2027 ^{3,4} 1,637 1,637 Carvana Auto Receivables Trust, Series 2023.43, Class A3, 5,82% 8/10/2028 ^{3,4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2021.44, Class A2, 5,17% 11/10/2027 ^{3,4} 3,800 2,901 Carvana Auto Receivables Trust, Series 2021.43, Class A3, 5,18% 11/10/2029 ^{3,4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2021.43, Class A4, 5,17% 11/10/2029 ^{3,4} 3,900 2,901 <td>CarMax Auto Owner Trust, Series 2024-2, Class A2A, 5.65% 5/17/2027³</td> <td>9,939</td> <td>9,990</td>	CarMax Auto Owner Trust, Series 2024-2, Class A2A, 5.65% 5/17/2027 ³	9,939	9,990
CarMax Auto Owner Trust, Series 2024-1, Class A3, 492% 10/16/2029 ¹ 10,000 10,064 CarMax Auto Owner Trust, Series 2024, Class A3, 489% 7/16/2029 ¹ 16,051 16,051 CarMax Select Receivables Trust, Series 2024, A, Class A5, 50% 21/5/2030 ¹ 2,423 2,423 CarMax Select Receivables Trust, Series 2024, A, Class A5, 50% 9/15/2027 ¹³ 3,889 3,911 CarMax Select Receivables Trust, Series 2024, A, Class A2, 5,50% 8/10/2027 ^{1,4} 1,380 1,468 Carwan Auto Receivables Trust, Series 2024, A1, Class A2, 5,90% 8/10/2027 ^{1,4} 4,239 4,259 Carwan Auto Receivables Trust, Series 2024, A1, Class A2, 5,90% 8/10/2027 ^{1,4} 1,133 1,140 Carwan Auto Receivables Trust, Series 2024, A2, Class A2, 5,63% 11/10/2027 ^{1,4} 1,637 1,6351 Carwan Auto Receivables Trust, Series 2024, A1, Class A, 6,42% 11/10/2027 ^{1,4} 3,876 3,900 Carwan Auto Receivables Trust, Series 2024, A2, Class A2, 5,63% 11/10/202 ^{1,4} 1,444 1,459 Carwan Auto Receivables Trust, Series 2024, A1, Class A3, 458% 11/10/202 ^{3,4} 3,000 2,991 Carwan Auto Receivables Trust, Series 2024, A2, Class A3, 5,23% 11/10/202 ^{3,4} 1,044 1,578 Carwan Auto Receivables Trust, Series 2024, A2, Class A3, 5,33% 11/10/202 ^{3,4} 1,079	CarMax Auto Owner Trust, Series 2024-4, Class A2A, 4.67% 12/15/2027 ³	10,644	10,659
CarMax Auto Owner Trust, Series 2024-3, Class A3, 489% 7/16/2029 ³ 15,911 16,051 CarMax Salect Receivables Trust, Series 2024-A, Class A5, 5478% 7/15/2025 ³ 2,422 CarMax Salect Receivables Trust, Series 2024-A, Class A5, 5678% 7/15/2027 ³ 3,889 3,911 CarMax Salect Receivables Trust, Series 2024-A, Class A2, 5.78% 9/15/2027 ³ 1,438 1,448 Carvana Auto Receivables Trust, Series 2024-N1, Class A2, 5.76% 4/12/2027 ^{3,4} 1,133 1,140 Carvana Auto Receivables Trust, Series 2024-N2, Class A2, 5.06% 8/10/2027 ^{3,4} 1,133 1,140 Carvana Auto Receivables Trust, Series 2024-N3, Class A2, 4.61% 11/10/2027 ³ 16,367 16,351 Carvana Auto Receivables Trust, Series 2024-N3, Class A2, 4.61% 11/10/2027 ³ 1,6367 16,351 Carvana Auto Receivables Trust, Series 2024-N3, Class A2, 5.83% 11/10/2027 ^{3,4} 1,876 3,908 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.38% 11/10/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.33% 71/10/2028 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.33% 71/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N3, Class A, 5.73% 71/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust	CarMax Auto Owner Trust, Series 2023-3, Class A3, 5.28% 5/15/2028 ³	3,642	3,673
CarMax Auto Owner Trust, Series 2024.3, Class B, 5.08% 2/15/2030 ³ 2,472 2,500 CarMax Select Receivables Trust, Series 2024.A, Class A, 1,5.61% 7/15/2027 ¹ 3,889 3,911 CarMax Select Receivables Trust, Series 2024.A, Class C, 5.62% 1/15/2030 ² 1,438 1,468 Carwan Auto Receivables Trust, Series 2024.A, Class A, 5.90% 8/10/2027 ^{1,4} 4,239 4,259 Carwan Auto Receivables Trust, Series 2024.A1, Class A, 5.90% 8/10/2027 ^{1,4} 4,239 4,259 Carwan Auto Receivables Trust, Series 2024.P2, Class A, 2.90% 8/10/2027 ^{1,4} 4,237 1,6367 Carwan Auto Receivables Trust, Series 2024.P3, Class A, 4.40% 9/10/2027 ³ 1,6367 16,351 Carwan Auto Receivables Trust, Series 2024.P3, Class A, 5.45% 11/10/2027 ³ 1,237 1,443 Carwan Auto Receivables Trust, Series 2024.P3, Class A, 5.45% 11/10/2027 ³ 1,644 1,578 Carwan Auto Receivables Trust, Series 2024.P3, Class A, 5.53% 11/10/2029 ^{3,4} 1,442 1,459 Carwan Auto Receivables Trust, Series 2024.P3, Class A, 5.35% 11/10/2029 ^{3,4} 1,464 1,578 Carwan Auto Receivables Trust, Series 2024.P, Class A, 5.35% 11/10/2029 ^{3,4} 1,647 1,699 Carwan Auto Receivables Trust, Series 2024.P, Class A, 5.35% 11/10/2029 ^{3,4} 1,297 1,170 </td <td>CarMax Auto Owner Trust, Series 2024-1, Class A3, 4.92% 10/16/2028³</td> <td>10,000</td> <td>10,064</td>	CarMax Auto Owner Trust, Series 2024-1, Class A3, 4.92% 10/16/2028 ³	10,000	10,064
CarMax Select Receivables Trust, Series 2024-A, Class A1, 5.617%, 7/15/2025 ³ 2,423 2,424 CarMax Select Receivables Trust, Series 2024-A, Class A2, 5.78% 41/2/2027 ³⁴ 3,889 3,911 CarMax Select Receivables Trust, Series 2024-A, Class A2, 5.78% 41/2/2027 ³⁴ 1,760 1,765 Carvana Auto Receivables Trust, Series 2024-N1, Class A2, 5.78% 41/2/2027 ³⁴ 4,239 4,259 Carvana Auto Receivables Trust, Series 2024-N2, Class A2, 4.61% 11/10/2027 ³⁴ 1,33 1,140 Carvana Auto Receivables Trust, Series 2024-P3, Class A2, 4.61% 11/10/2027 ³⁴ 1,836 16,357 Carvana Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 11/10/2028 ³⁴ 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.82% 81/10/2028 ³⁴ 3,876 3,900 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 4.53% 11/10/2028 ³⁴ 3,600 2,991 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.37% 71/10/2029 ³⁴ 7,6 7,52 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 7.57% 71/10/2029 ³⁴ 7,6 7,52 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 7.57% 71/10/2029 ³⁴ 7,6 7,52 Carvana Auto Receivables Trust, Series 2024-N3, Class A1, 5.71% 71/10/2029 ³⁴ 2,854 <td>CarMax Auto Owner Trust, Series 2024-3, Class A3, 4.89% 7/16/2029³</td> <td>15,911</td> <td>16,051</td>	CarMax Auto Owner Trust, Series 2024-3, Class A3, 4.89% 7/16/2029 ³	15,911	16,051
CarMax Select Receivables Trust, Series 2024-A, Class A2A, 5.78% 9/15/2027 ³ 3,889 3,911 CarMax Select Receivables Trust, Series 2024-A, Class C, 5.6% 1/12/2027 ^{3,4} 1,438 1,438 Carwan Auto Receivables Trust, Series 2024-N1, Class A2, 5.90% 8/10/2027 ^{3,4} 4,239 4,239 Carwan Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 9/10/2027 ^{3,4} 1,133 1,140 Carwan Auto Receivables Trust, Series 2024-P2, Class A2, 4.61% 1/10/2027 ³ 16,357 16,357 Carwan Auto Receivables Trust, Series 2023-N4, Class A2, 4.61% 1/10/2027 ^{3,4} 1,237 1,438 Carwan Auto Receivables Trust, Series 2023-N4, Class A2, 4.63% 1/10/2028 ^{3,4} 3,876 3,908 Carwan Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ^{3,4} 1,642 1,658 Carwan Auto Receivables Trust, Series 2021-N4, Class A, 5.33% 1/10/2029 ^{3,4} 3,000 2,991 Carwan Auto Receivables Trust, Series 2021-N2, Class A3, 5.33% 1/10/2029 ^{3,4} 1,678 1,699 Carwan Auto Receivables Trust, Series 2021-N2, Class A3, 5.33% 1/10/2029 ^{3,4} 2,854 2,870 Carwan Auto Receivables Trust, Series 2021-N2, Class A2, 5.33% 1/10/2029 ^{3,4} 2,854 2,870 Carwan Auto Receivables Trust, Series 2021-N2, Class A1, 5.13% 1/10/2029 ^{3,4} 2,854	CarMax Auto Owner Trust, Series 2024-3, Class B, 5.08% 2/15/2030 ³	2,472	2,500
CarMax Select Receivables Trust, Series 2024-A, Class C, 5.62% 1/15/2030 ³ 1,438 1,468 Carvana Auto Receivables Trust, Series 2024-N1, Class A2, 5.76% 4/12/2027 ^{3,4} 1,760 1,765 Carvana Auto Receivables Trust, Series 2024-N2, Class A2, 5.90% 8/10/2027 ^{3,4} 1,133 1,140 Carvana Auto Receivables Trust, Series 2024-N3, Class A, 6.41% 9/10/2027 ^{3,4} 16,367 16,351 Carvana Auto Receivables Trust, Series 2024-P2, Class A2, 5.63% 11/10/2028 ^{3,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-N4, Class A3, 5.12% 8/10/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1,72% 9/11/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1,72% 9/11/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1,72% 9/11/2028 ^{3,4} 1,648 1,579 Carvana Auto Receivables Trust, Series 2021-N3, Class A3, 5.17% 7/10/2029 ^{3,4} 2,854 2,870 Carvana Auto Receivables Trust, Series 2021-N3, Class A2, 5.17% 7/10/2029 ^{3,4} 2,854 2,870 Carvana Auto Receivables Trust, Series 2021-N3, Class A2, 5.17% 7/10/2029 ^{3,4,5} 2,900 2,005 Carvana Auto Receivables Trust, Series 2021-N3, Class A2, 5.16% 7/12/203 ^{3,4,5} 2,800 2,205 C	CarMax Select Receivables Trust, Series 2024-A, Class A1, 5.617% 7/15/2025 ³	2,423	2,424
Carvana Auto Receivables Trust, Series 2024-N1, Class A2, 5.76% 4/12/2027 ^{3.4} 1,760 1,765 Carvana Auto Receivables Trust, Series 2024-N2, Class A2, 5.90% 8/10/2027 ^{3.4} 4,239 4,259 Carvana Auto Receivables Trust, Series 2024-N3, Class A, 6.41% 9/10/2027 ^{3.4} 1,133 1,140 Carvana Auto Receivables Trust, Series 2024-P3, Class A2, 4.61% 11/10/2027 ³ 1,237 1,243 Carvana Auto Receivables Trust, Series 2023-N4, Class A, 6.42% 1/10/2028 ^{3.4} 3,876 3,876 Carvana Auto Receivables Trust, Series 2023-N4, Class A, 5.42% 1/10/2028 ^{3.4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2024-N3, Class A, 4.53% 1/10/2028 ^{3.4} 1,678 1,678 Carvana Auto Receivables Trust, Series 2024-N3, Class A, 4.53% 1/10/2029 ^{3.4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N2, Class A, 5.33% 1/12029 ^{3.4} 1,279 1,760 Carvana Auto Receivables Trust, Series 2021-N3, Class A, 5.37% 1/12029 ^{3.4} 2,854 2,867 Carvana Auto Receivables Trust, Series 2021-N2, Class A, 5.48% 1/12029 ^{3.4} 2,854 2,868 Carvana Auto Receivables Trust, Series 2021-N2, Class A, 5.1% 1/12029 ^{3.4} 2,854 2,868 Carvana Auto Receivables Trust, Series 2021-N2, Class A, 5.1% 1/12029 ^{3.4} 2,864	CarMax Select Receivables Trust, Series 2024-A, Class A2A, 5.78% 9/15/2027 ³	3,889	3,911
Carvana Auto Receivables Trust, Series 2024-N2, Class A2, 5.90% 8/10/2027 ^{3,4} 4,239 4,239 Carvana Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 9/10/2027 ^{3,4} 11,33 1,140 Carvana Auto Receivables Trust, Series 2024-P3, Class A2, 4.51% 11/10/2027 ³ 16,351 12,373 Carvana Auto Receivables Trust, Series 2023-N4, Class A, 5.82% 8/10/2028 ^{1,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-N4, Class A, 5.82% 8/10/2028 ^{1,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.82% 8/10/2028 ^{1,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.33% 7/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.33% 7/10/2029 ^{3,4} 736 752 Carvana Auto Receivables Trust, Series 2024-N2, Class A4, 5.1% 7/10/2029 ^{3,4} 2,854 2,870 CCG Receivables Trust, Series 2024-N2, Class A4, 5.1% 7/10/2029 ^{3,4} 795 795 Carvana Muto Receivables Trust, Series 2024-N2, Class A4, 5.1% 7/10/2029 ^{3,4,5} 795 795 Carvana Auto Receivables Trust, Series 2024-N2, Class A4, 5.1% 7/10/2029 ^{3,4,5} 795 795 Carvana Auto Receivables Trust, Series 2024-N2, Class A4, 5.1% 8/15/2020 ^{3,4,4} 2,854 <t< td=""><td>CarMax Select Receivables Trust, Series 2024-A, Class C, 5.62% 1/15/2030³</td><td></td><td></td></t<>	CarMax Select Receivables Trust, Series 2024-A, Class C, 5.62% 1/15/2030 ³		
Carvana Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 9/10/2027 ^{3,4} 1,133 1,140 Carvana Auto Receivables Trust, Series 2024-P2, Class A2, 4.61% 11/10/2027 ³ 16,357 12,237 Carvana Auto Receivables Trust, Series 2023-N3, Class A2, 6.42% 1/10/2028 ^{3,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-N2, Class A3, 5.22% 8/10/2028 ^{3,4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 4.53% 1/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.33% 7/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-P2, Class A3, 5.33% 7/10/2029 ^{3,4} 1,678 1,679 Carvana Auto Receivables Trust, Series 2024-P2, Class A3, 5.33% 7/10/2029 ^{3,4} 1,27 1,170 CCG Receivables Trust, Series 2024-P2, Class A3, 5.33% 7/10/2029 ^{3,4} 2,854 2,870 Cartelaka Articaf Security Trust, Series 2021-1, Class A, 2,868% 5/11/2037 ^{3,4} 1,287 1,170 CCG Receivables Trust, Series 2022-1, Class A1, 60% 10/15/2034 ^{3,4,5} 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A1, 1,69% 7/15/2060 ^{3,4} 2,825 2,7488 CF Hippolyta, LLC, Series 2022-1, Class A1, 1,59% 3/15/2062 ^{3,4} 2,051 19,3			
Carvana Auto Receivables Trust, Series 2024-P3, Class A2, 4.61% 11/10/2027 ³ 16,367 16,367 Carvana Auto Receivables Trust, Series 2023-N2, Class A2, 5.63% 11/10/2028 ^{3,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-N3, Class A3, 5.82% 8/10/2028 ^{3,4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ³ 1,644 1,578 Carvana Auto Receivables Trust, Series 2021-N2, Class A3, 5.33% 1/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.33% 1/10/2029 ^{3,4} 1,678 1,699 Carvana Auto Receivables Trust, Series 2021-N2, Class A3, 5.33% 1/10/2029 ^{3,4} 7,36 752 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A2, 8468% 5/11/2037 ^{3,4} 1,297 1,170 CCG Receivables Trust, Series 2021-1, Class A2, 8468% 5/11/2037 ^{3,4} 2,854 2,870 Cert LO, Ltd., Series 2024-12, Class A1, 15/3% 3/15/2032 ^{3,4,5} 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 1,237 1,237 (3-month USD CME Term SOFR + 2,40%) 7/15/2040 ^{3,4,5} 3,000 3,019 CF Hippolyta, LLC, Series 2021-1, Class A1, 1,57% 3/15/2040 ^{3,4,5} 2,000 2,005 CF Hippolyt			
Carvana Auto Receivables Trust, Series 2024-P2, Class A2, 5.63% 11/10/2028 ^{3,4} 1,237 1,243 Carvana Auto Receivables Trust, Series 2023-N4, Class A, 5.42% 11/10/2028 ^{3,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.33% 71/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.33% 71/10/2029 ^{3,4} 7,67 1,678 Carvana Auto Receivables Trust, Series 2024-N2, Class A3, 5.33% 71/10/2029 ^{3,4} 7,68 2,854 Carvana Auto Receivables Trust, Series 2024-N2, Class A4, 5.71% 71/0/2029 ^{3,4} 1,297 1,170 CGR Receivables Trust, Series 2024-N2, Class A4, 5.71% 71/0/2029 ^{3,4} 2,854 2,850 Carvana Auto Receivables Trust, Series 2021-1, Class A2, 2,868% 5/11/2037 ^{3,4} 1,297 1,170 CGR Receivables Trust, Series 2024-1, Class A2, 4,97% 3/15/2023 ^{3,4,4} 2,854 2,850 Carvana Auto Nub Co ME Term SOFR + 2,75%) 7.406% 10/15/2034 ^{3,4,5} 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A1, 16% 7/15/2063 ^{3,4,4} 2,825 27,488 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.6% 7/15/2062 ^{3,4} 2,625 7,438			
Carvana Auto Receivables Trust, Series 2023-N4, Class A, 6.42% 1/10/2028 ^{3,4} 3,876 3,908 Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.82% 8/10/2028 ^{3,4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 5.33% 1/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-P2, Class A3, 5.33% 1/10/2029 ^{3,4} 1,678 1,678 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.864% 5/11/2037 ^{3,4} 1,297 1,170 CCG Receivables Trust, Series 2024-1, Class A, 2.864% 5/11/2037 ^{3,4} 2,854 2,870 Cent CLO, Ltd., Series 2014-21, Class A, (3-month USD CME Term SOFR + 1.231%) 5.849% 7/27/2030 ^{3,4,5} 795 795 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.59% 7/15/2060 ^{3,4} 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.59% 8/15/2063 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.59% 8/15/2062 ^{3,4} 10,785 10,782 10,785 CF Hippolyta			
Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.82% 8/10/2028 ^{3.4} 1,442 1,459 Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ³ 1,644 1,578 Carvana Auto Receivables Trust, Series 2024-P3, Class A3, 5.33% 7/10/2029 ^{3.4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.71% 7/10/2029 ^{3.4} 736 752 Castelake Aircraft Securitization Trust, Series 2021-1, Class A2, 2.8648 5/11/2037 ^{3.4} 1,297 1,170 CCG Receivables Trust, Series 2024-1, Class A2, 2.408% 5/11/2037 ^{3.4} 2,854 2,870 Cert CLO, Ltd., Series 2014-21A, Class AR, (3-month USD CME Term SOFR + 1.231%) 5.849% 7/27/2030 ^{3,4,5} 795 795 Cerberus Loan Funding, LP, CLO, Series 2022-1, Class A1, 3,000 3019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.69% 7/15/2060 ^{3,4} 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.59% 8/15/2061 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.59% 8/15/2062 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2021-1, Class A2, 5.15% 9/27/2027 ^{3,4} 10,785 10,785 CF Hippolyta			
Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 ^{3,4} 1,644 1,578 Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 4.53% 1/10/2029 ^{3,4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.33% 7/10/2029 ^{3,4} 7,68 7,52 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.686% 5/11/2037 ^{3,4} 1,297 1,170 CCG Receivables Trust, Series 2024-1, Class A2, 4.99% 3/15/2032 ^{3,4} 2,854 2,870 Cert CLO, Ltd., Series 2024-1, Class A2, 4.99% 3/15/2032 ^{3,4} 2,854 2,870 Cert CLO, Ltd., Series 2024-2, Class A1, 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2022-2, Class A1, 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 3,000 2,005 CF Hippolyta, LLC, Series 2020-1, Class A1, 1,59% 7/15/2060 ^{3,4} 28,256 27,488 CF Hippolyta, LLC, Series 2021-1, Class A1, 59% 8/15/2062 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2022-1, Class A1, 59% 8/15/2062 ^{3,4} 10,785 10,782 CF Hippolyta, LLC, Series 2022-1, Class A2, 525% 9/27/2027 ^{3,4} 16,304 16,364 Chase Auto Owner Trust, Series 2024-5A, Class A2, 540% 1/16/2029 ^{3,4}			
Carvana Auto Receivables Trust, Series 2024-N3, Class A3, 4.53% 1/10/2029 ^{3.4} 3,000 2,991 Carvana Auto Receivables Trust, Series 2024-P2, Class A3, 5.33% 7/10/2029 ^{3.4} 1,678 1,679 Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.71% 7/10/2029 ^{3.4} 736 752 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A2, 2.688% 5/11/2037 ^{3.4} 1,297 1,170 CCG Receivables Trust, Series 2024-1, Class A2, 4.9% 3/15/2032 ^{3.4} 2,854 2,870 Cent CLO, Ltd., Series 2014-21A, Class A2, 4.9% 3/15/2032 ^{3.4,5} 795 795 Cerberus Loan Funding, LP, CLO, Series 2022-2, Class A1, 3,000 3,010 (3-month USD CME Term SOFR + 2.75%) 7.406% 10/15/2034 ^{3.4,5} 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.69% 7/15/2060 ^{3.4} 28,256 27,488 CF Hippolyta, LLC, Series 2021-1, Class A1, 5.97% 8/15/2062 ^{3.4} 20,519 19,346 CF Hippolyta, LLC, Series 2022-1, Class A1, 5.97% 8/15/2062 ^{3.4} 10,785 10,785 Chase Auto Owner Trust, Series 2024-4, Class A2, 5.25% 9/27/2027 ^{3.4} 16,304 16,366 Chase Auto Owner Trust, Series 2024-4, Class A3, 5.13% 5/25/2029 ^{3.4} 5,821 5,926 Chase Auto Owner Trust, Series 2024-4, Class			
Carvana Auto Receivables Trust, Series 2024-P2, Class A3, 5.33% 7/10/2029 ³⁴ 1,678 1,679 Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.71% 7/10/2029 ^{3,4} 736 752 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A2, 2.868% 5/11/2037 ^{3,4} 2,854 2,870 CGG Receivables Trust, Series 2024-1, Class A2, 4.9% 3/15/2032 ^{3,41} 2,854 2,870 Cerb Clo, Ltd., Series 2014-21A, Class A2, 4.9% 3/15/2034 ^{3,4,5} 795 7755 Cerberus Loan Funding, LP, CLO, Series 2022-2, Class A1, 3,000 3,019 (3-month USD CME Term SOFR + 2.75%) 7.406% 10/15/2034 ^{3,4,5} 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.69% 7/15/2060 ^{3,4} 28,256 27,488 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2022-1, Class A1, 5.97% 8/15/2062 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2022-1, Class A2, 5.13% 9/15/2062 ^{3,4} 4,262 4,257 Chase Auto Owner Trust, Series 2024-1, Class A3, 5.13% 5/25/2029 ^{3,4} 16,304 16,366 Chase Auto Owner Trust, Series 2024-4, Class A3, 5.13% 5/25/2029 ^{3,4} 5,821 5,926 Chase Auto Owner Trust, Series 2024-4, Class A3, 5.2% 7/25			
Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.71% 7/10/2029 ^{3,4} 736 752 Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 ^{3,4} 1,297 1,170 CGR Receivables Trust, Series 2024-1, Class A2, 4.99% 3/15/2032 ^{3,4} 2,854 2,870 Cent CLO, Ltd., Series 2014-21A, Class A2, 4.99% 3/15/2032 ^{3,4,5} 795 795 Cerberus Loan Funding, LP, CLO, Series 2022-2, Class A1, 3,000 3,019 Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A, 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.69% 7/15/2063 ^{3,4,5} 2,000 2,005 CF Hippolyta, LLC, Series 2021-1, Class A1, 1.69% 7/15/2063 ^{3,4} 20,519 19,346 CF Hippolyta, LLC, Series 2021-1, Class A1, 5.97% 8/15/2062 ^{3,4} 10,785 10,785 CF Hippolyta, LLC, Series 2021-1, Class A1, 5.97% 8/15/2062 ^{3,4} 10,785 10,782 CF Hippolyta, LLC, Series 2021-1, Class A2, 5.25% 9/27/2027 ^{3,4} 16,304 16,304 CF Hippolyta, LLC, Series 2024-1, Class A2, 5.25% 9/27/2027 ^{3,4} 16,304 16,304 CF Hippolyta, LLC, Series 2024-4, Class A3, 5.13% 5/25/2029 ^{3,4} 5,252 Chase Auto Owner Trust, Series 2024-4, Class A3, 5.13% 5/25/2029 ^{3,4} 5,252 5,252			
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Chase Auto Owner Trust, Series 2024-1, Class A3, 5.13% 5/25/2029 ^{3,4} 6,257 6,327 Chase Auto Owner Trust, Series 2024-2, Class A3, 5.52% 6/25/2029 ^{3,4} 5,821 5,926 Chase Auto Owner Trust, Series 2024-4A, Class A3, 4.94% 7/25/2029 ^{3,4} 9,977 10,059 Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 1,120 1,135 Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) V V		16,304	
Chase Auto Owner Trust, Series 2024-2, Class A3, 5.52% 6/25/2029 ^{3,4} 5,821 5,926 Chase Auto Owner Trust, Series 2024-4A, Class A3, 4.94% 7/25/2029 ^{3,4} 9,977 10,059 Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 1,120 1,135 Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Auto Owner Trust, Series 2024-A1, Class A4, 5.08% 12/25/2029 ^{3,4} 15,114 15,186 Chesa Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) V V	Chase Auto Owner Trust, Series 2024-5A, Class A2, 4.40% 11/26/2027 ^{3,4}	19,024	18,983
Chase Auto Owner Trust, Series 2024-4A, Class A3, 4.94% 7/25/2029 ^{3,4} 9,977 10,059 Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 1,120 1,135 Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) V V	Chase Auto Owner Trust, Series 2024-1, Class A3, 5.13% 5/25/2029 ^{3,4}	6,257	6,327
Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4} 1,120 1,135 Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Issuance Trust, Series 2024-A1, Class A4, 5.08% 12/25/2029 ^{3,4} 15,114 15,186 Chese Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) V V	Chase Auto Owner Trust, Series 2024-2, Class A3, 5.52% 6/25/2029 ^{3,4}	5,821	5,926
Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4} 5,000 4,967 Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%)	Chase Auto Owner Trust, Series 2024-4A, Class A3, 4.94% 7/25/2029 ^{3,4}	9,977	10,059
Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4} 940 956 Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) 4 4	Chase Auto Owner Trust, Series 2024-3, Class A3, 5.22% 7/25/2029 ^{3,4}	1,120	1,135
Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³ 15,114 15,186 Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) 4,442 4,505	Chase Auto Owner Trust, Series 2024-5A, Class A3, 4.18% 8/27/2029 ^{3,4}	5,000	4,967
Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 ^{3,4} 4,442 4,505 CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%) 4,442 4,505	Chase Auto Owner Trust, Series 2024-3, Class A4, 5.08% 12/25/2029 ^{3,4}	940	956
CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R, (3-month USD CME Term SOFR + 1.212%)	Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 ³	15,114	15,186
		4,442	4,505
5.846% 10/24/2030 ^{3,4,5} 745 747			
	5.846% 10/24/2030 ^{3,4,5}	745	747

Value

Principal amount

Asset-backed obligations (continued)	(000)	(000)
6.003% 1/22/2031 ^{3,4,5}	USD139	\$ 139
Citibank Credit Card Issuance Trust, Series 2023-A1, Class A1, 5.23% 12/8/2027 ³	7,630	7,684
Citizens Auto Receivables Trust, Series 2024-1, Class A2A, 5.43% 10/15/2026 ^{3,4}	671	672
Citizens Auto Receivables Trust, Series 2023-2, Class A3, 5.83% 2/15/2028 ^{3,4}	5,430	5,501
Citizens Auto Receivables Trust, Series 2023-2, Class A4, 5.74% 10/15/2030 ^{3,4}	6,081	6,214
Clarus Capital Funding, LLC, Series 2024-1A, Class A2, 4.71% 8/20/2032 ^{3,4}	13,436	13,381
CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 ^{3,4}	2,592	2,381
CLI Funding VI, LLC, Series 2020-1A, Class A, 2.08% 9/18/2045 ^{3,4}	5,637	5,174
CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 ^{3,4}	4,649	4,283
CLI Funding VIII, LLC, Series 2021-1A, Class A, 1.64% 2/18/2046 ^{3,4}	1,642	1,489
CLI Funding VIII, LLC, Series 2022-1, Class A, 2.72% 1/18/2047 ^{3,4}	3,554	3,231
ClickLease Equipment Receivables 2024-1 Trust, Series 2024-1, Class A,		
6.86% 2/15/2030 ^{3,4}	3,699	3,715
CNH Equipment Trust, Series 2024-B, Class A2A, 5.42% 10/15/2027 ³	12,338	12,407
CNH Equipment Trust, Series 2024-B, Class A3, 5.19% 9/17/2029 ³	5,635	5,729
Commercial Equipment Finance, Series 2024-1, Class A, 5.97% 7/16/2029 ^{3,4}	7,371	7,445
Covenant Credit Partners CLO, Ltd., Series 2017-1, Class C1,		
(3-month USD CME Term SOFR + 2.812%) 7.468% 10/15/2029 ^{3,4,5}	539	540
CPS Auto Receivables Trust, Series 2023-C, Class A, 6.13% 9/15/2026 ^{3,4}	1,510	1,513
CPS Auto Receivables Trust, Series 2023-A, Class B, 5.47% 11/16/2026 ^{3,4}	1,921	1,923
CPS Auto Receivables Trust, Series 2022-D, Class A, 6.09% 1/15/2027 ^{3,4}	331	331
CPS Auto Receivables Trust, Series 2023-B, Class A, 5.91% 8/16/2027 ^{3,4}	1,010	1,012
CPS Auto Receivables Trust, Series 2024-A, Class A, 5.71% 9/15/2027 ^{3,4}	1,905	1,912
CPS Auto Receivables Trust, Series 2024-C, Class A, 5.88% 2/15/2028 ^{3,4}	3,138	3,155
CPS Auto Receivables Trust, Series 2024-A, Class B, 5.65% 5/15/2028 ^{3,4}	1,625	1,636
CPS Auto Receivables Trust, Series 2024-D, Class A, 4.91% 6/15/2028 ^{3,4}	7,196	7,203
CPS Auto Receivables Trust, Series 2024-C, Class B, 5.68% 12/15/2028 ^{3,4}	6,054	6,122
CPS Auto Receivables Trust, Series 2024-D, Class B, 4.65% 3/15/2029 ^{3,4}	597	595
CPS Auto Receivables Trust, Series 2023-A, Class C, 5.54% 4/16/2029 ^{3,4}	4,663	4,679
CPS Auto Receivables Trust, Series 2023-C, Class C, 6.27% 10/15/2029 ^{3,4}	1,171	1,189
CPS Auto Receivables Trust, Series 2022-C, Class B, 4.88% 4/15/2030 ^{3,4}	262	262
CPS Auto Receivables Trust, Series 2024-C, Class C, 5.76% 10/15/2030 ^{3,4}	1,589	1,612
Credit Acceptance Auto Loan Trust, Series 2023-3, Class A, 6.39% 8/15/2033 ^{3,4}	7,463	7,597
Credit Acceptance Auto Loan Trust, Series 2024-1A, Class A, 5.68% 3/15/2034 ^{3,4}	1,665	1,689
Crockett Partners Equipment Co. II, LLC, Series 2024-1C, Class A, 6.05% 1/20/2031 ^{3,4}	5,264	5,309
Crossroads Asset Trust, Series 2024-A, Class A1, 5.74% 6/20/2025 ^{3,4}	1,220	1,220
Crossroads Asset Trust, Series 2024-A, Class A2, 5.90% 8/20/2030 ^{3,4}	6,739	6,823
Daimler Trucks Retail Trust, Series 2024-1, Class A2, 5.60% 4/15/2026 ³	14,550	14,593
Daimler Trucks Retail Trust, Series 2024-1, Class A3, 5.49% 12/15/2027 ³	3,293	3,338
Dell Equipment Finance Trust, Series 2024-1, Class A3, 5.39% 3/22/2030 ^{3,4}	10,000	10,107
Dell Equipment Finance Trust, Series 2024-2, Class A3, 4.59% 8/22/2030 ^{3,4}	3,048	3,052
Dell Equipment Finance Trust, Series 2024-2, Class A2, 4.69% 8/22/2030 ^{3,4}	11,500	11,518
Discover Card Execution Note Trust, Series 2022-A3, Class A3, 3.56% 7/15/2027 ³	12,857	12,777
DLLAD, LLC, Series 21-1A, Class A3, 0.64% 9/21/2026 ^{3,4}	1,268	1,249
DLLAD, LLC, Series 2024-1, Class A2, 5.50% 8/20/2027 ^{3,4}	4,107	4,131
DLLAD, LLC, Series 2024-1, Class A3, 5.30% 7/20/2029 ^{3,4}	1,227	1,249
Drive Auto Receivables Trust, Series 2024-1, Class A3, 5.35% 2/15/2028 ³	8,594	8,627
Drive Auto Receivables Trust, Series 2024-2, Class A3, 4.50% 9/15/2028 ³	3,733	3,720
Drive Auto Receivables Trust, Series 2024-1, Class B, 5.31% 1/16/2029 ³	1,626	1,638
Drive Auto Receivables Trust, Series 2024-2, Class B, 4.52% 7/16/2029 ³	3,118	3,100
Drive Auto Receivables Trust, Series 2024-1, Class C, 5.43% 11/17/2031 ³	2,892	2,916
DriveTime Auto Owner Trust, Series 2023-1, Class A, 5.48% 4/15/2027 ^{3,4}	243	243
DriveTime Auto Owner Trust, Series 2023-2, Class A, 5.88% 4/15/2027 ^{3,4}	202	202
DriveTime Auto Owner Trust, Series 2023-3, Class A, 6.29% 8/16/2027 ^{3,4}	1,573	1,579

unaudited

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
 DriveTime Auto Owner Trust, Series 2022-2A, Class C, 4.72% 3/15/2028 ^{3,4}	USD4,851	\$ 4,842
DriveTime Auto Owner Trust, Series 2023-1, Class C, 5.55% 10/16/2028 ^{3,4}	5,316	5,339
DriveTime Auto Owner Trust, Series 2023-3, Class C, 6.40% 5/15/2029 ^{3,4}	1,187	1,207
Dryden Senior Loan Fund, CLO, Series 2017-47A, Class A1R,		
(3-month USD CME Term SOFR + 1.242%) 5.898% 4/15/2028 ^{3,4,5}	860	860
Dryden Senior Loan Fund, CLO, Series 2016-45A, Class A1RR,		
(3-month USD CME Term SOFR + 1.08%) 5.736% 10/15/2030 ^{3,4,5}	9,001	9,014
Dryden Senior Loan Fund, CLO, Series 2015-37, Class AR,		
(3-month USD CME Term SOFR + 1.362%) 6.018% 1/15/2031 ^{3,4,5}	1,854	1,857
Dryden Senior Loan Fund, CLO, Series 2018-57, Class A,		
(3-month USD CME Term SOFR + 1.272%) 5.795% 5/15/2031 ^{3,4,5}	816	817
Dryden Senior Loan Fund, CLO, Series 2018-60A, Class A,		
(3-month USD CME Term SOFR + 1.312%) 5.968% 7/15/2031 ^{3,4,5}	840	840
Dryden Senior Loan Fund, CLO, Series 2021-93, Class A1A,		
(3-month USD CME Term SOFR + 1.342%) 5.998% 1/15/2034 ^{3,4,5}	725	726
Dryden Senior Loan Fund, CLO, Series 2016-43, Class AR2,	1 050	4 050
(3-month USD CME Term SOFR + 1.302%) 5.919% 4/20/2034 ^{3,4,5}	1,250	1,250
EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 ^{3,4}	612	560
Enterprise Fleet Financing, LLC, Series 2024-2, Class A2, 5.74% 12/20/2026 ^{3,4}	4,555	4,595
Enterprise Fleet Financing, LLC, Series 2024-3, Class A2, 5.31% 4/20/2027 ^{3,4} Enterprise Fleet Financing, LLC, Series 2024-4, Class A2, 4.69% 7/20/2027 ^{3,4}	8,430 18,962	8,486 18,971
Enterprise Fleet Financing, LLC, Series 2024-4, Class A2, 4.69% //20/2027 ⁴⁴ Enterprise Fleet Financing, LLC, Series 2022-1, Class A2, 3.03% 1/20/2028 ^{3,4}	2,090	2,082
Enterprise Fleet Financing, LLC, Series 222-1, Class A2, 3.03% 1/20/2028 ^{3,4}	2,070	2,002
Enterprise Fleet Financing, LLC, Series 2022-3, Class A2, 4.38% 7/20/2029 ^{3,4}	1,293	1,290
Enterprise Fleet Financing, LLC, Series 2022-4, Class A2, 5.76% 10/22/2029 ^{3,4}	6,587	6,632
Enterprise Fleet Financing, LLC, Series 2022 4, Class A2, 5.23% 3/20/2030 ^{3,4}	7,390	7,439
Enterprise Fleet Financing, LLC, Series 2024-1, Class A3, 5.16% 9/20/2030 ^{3,4}	4,534	4,598
Exeter Automobile Receivables Trust, Series 2024-1, Class A2, 5.53% 10/15/2026 ³	2,571	2,573
Exeter Automobile Receivables Trust, Series 2024-2A, Class A3, 5.63% 10/15/2026 ³	4,360	4,367
Exeter Automobile Receivables Trust, Series 2022-3A, Class B, 4.86% 12/15/2026 ³	179	179
Exeter Automobile Receivables Trust, Series 24-3A, Class A2, 5.82% 2/15/2027 ³	1,615	1,619
Exeter Automobile Receivables Trust, Series 2023-5A, Class A3, 6.32% 3/15/2027 ³	8,744	8,770
Exeter Automobile Receivables Trust, Series 2024-5, Class A2, 4.79% 4/15/2027 ³	19,250	19,250
Exeter Automobile Receivables Trust, Series 2023-1A, Class B, 5.72% 4/15/2027 ³	921	921
Exeter Automobile Receivables Trust, Series 2024-4A, Class A2, 5.60% 5/17/2027 ³	493	494
Exeter Automobile Receivables Trust, Series 2024-1, Class A3, 5.31% 8/16/2027 ³	4,150	4,160
Exeter Automobile Receivables Trust, Series 2022-6, Class B, 6.03% 8/16/2027 ³	2,204	2,209
Exeter Automobile Receivables Trust, Series 2023-3A, Class B, 6.11% 9/15/2027 ³	2,960	2,970
Exeter Automobile Receivables Trust, Series 2024-3, Class A3, 5.65% 12/15/2027 ³	3,493	3,517
Exeter Automobile Receivables Trust, Series 2022-6, Class C, 6.32% 5/15/2028 ³	2,330	2,356
Exeter Automobile Receivables Trust, Series 2023-3A, Class C, 6.21% 6/15/2028 ³	283	287
Exeter Automobile Receivables Trust, Series 2024-1, Class B, 5.29% 8/15/2028 ³	6,168	6,198
Exeter Automobile Receivables Trust, Series 2024-1, Class C, 5.41% 5/15/2030 ³	4,255	4,299
Exeter Automobile Receivables Trust, Series 2024-4A, Class B, 5.29% 8/15/2030 ³	3,259	3,281
First National Master Note Trust, Series 2023-1, Class A, 5.13% 4/16/2029 ³	4,144	4,170
First National Master Note Trust, Series 2023-2, Class A, 5.77% 9/17/2029 ³	5,347	5,435
First National Master Note Trust, Series 2024-1, Class A, 5.34% 5/15/2030 ³	4,219	4,275
FirstKey Homes Trust, Series 2020-SFR2, Class A, 1.266% 10/19/2037 ^{3,4}	5,909	5,741
FirstKey Homes Trust, Series 20-SFR2, Class C, 1.667% 10/19/2037 ^{3,4}	800	2 1 2 4
Flagship Credit Auto Trust, Series 2023-3, Class A2, 5.89% 7/15/2027 ^{3,4}	2,126	2,134
Flagship Credit Auto Trust, Series 2023-3, Class A3, 5.44% 4/17/2028 ^{3,4}	2,114	2,128
Flagship Credit Auto Trust, Series 2023-3, Class B, 5.64% 7/16/2029 ^{3,4}	2,126	2,149
Ford Credit Auto Lease Trust, Series 2024-A, Class A3, 5.06% 5/15/2027 ³ Ford Credit Auto Lease Trust, Series 2024-A, Class A4, 5.05% 6/15/2027 ³	9,463	9,508
Ford Credit Auto Lease Trust, Series 2024-A, Class A4, 5.05% 6/15/2027 ² Ford Credit Auto Owner Trust, Series 2024-C, Class A3, 4.07% 7/15/2029 ³	2,413 6,000	2,429 5,957
1 010 Credit Auto Owner Trust, Jenes 2024-C, Class AJ, 4.07 /0 7713/2027	0,000	5,757

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.19% 7/15/2031 ^{3,4}	USD2,000	\$ 1,996
Ford Credit Auto Owner Trust, Series 2020-1, Class A, 2.04% 8/15/2031 ^{3,4}	7,910	7,867
Ford Credit Auto Owner Trust, Series 2020-2, Class A, 1.06% 4/15/2033 ^{3,4}	67,686	65,620
Ford Credit Auto Owner Trust, Series 2023-1, Class A, 4.85% 8/15/2035 ^{3,4}	14,573	14,723
Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 ^{3,4}	2,981	3,059
Ford Credit Floorplan Master Owner Trust, Series 2024-3, Class A1, 4.30% 9/15/2029 ^{3,4}	22,300	22,179
Fortress Credit BSL, Ltd., Series 2022-2, Class AR, (3-month USD CME Term SOFR + 1.40%) 6.032% 10/18/2033 ^{3,4,5}	3,938	3,938
Fortress Credit BSL, Ltd., CLO, Series 2023-1, Class AT,		
(3-month USD CME Term SOFR + 2.25%) 6.876% 4/23/2036 ^{3,4,5}	1,500	1,508
Galaxy CLO, Ltd., Series 2013-15, Class ARR, (3-month USD CME Term SOFR + 1.232%) 5.888% 10/15/2030 ^{3,4,5}	649	649
GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 ^{3,4}	6,778	6,290
GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 ^{3,4}	5,067	4,593
Global SC Finance V SRL, Series 2020-1A, Class A, 2.17% 10/17/2040 ^{3,4}	15,981	15,052
Global SC Finance VII SRL, Series 2020-2A, Class A, 2.26% 11/19/2040 ^{3,4}	12,364	11,670
Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 ^{3,4}	14,222	13,011
Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 ^{3,4}	6,153	5,666
GLS Auto Receivables Trust, Series 2023-4, Class A2, 6.40% 12/15/2026 ^{3,4}	10,527	10,555
GLS Auto Receivables Trust, Series 2024-2, Class A2, 5.77% 6/15/2027 ^{3,4}	1,503	1,508
GLS Auto Receivables Trust, Series 2023-4, Class A3, 6.42% 6/15/2027 ^{3,4}	20,000	20,165
GLS Auto Receivables Trust, Series 2024-1, Class A3, 5.40% 9/15/2027 ^{3,4}	2,915	2,927
GLS Auto Receivables Trust, Series 2024-4A, Class A2, 4.76% 10/15/2027 ^{3,4}	1,717	1,717
GLS Auto Receivables Trust, Series 2024-2, Class A3, 5.64% 1/18/2028 ^{3,4}	3,563	3,595
GLS Auto Receivables Trust, Series 2024-3A, Class A3, 5.02% 4/17/2028 ^{3,4}	927	930
GLS Auto Receivables Trust, Series 2024-4A, Class A3, 4.75% 7/17/2028 ^{3,4}	3,110	3,111
GLS Auto Receivables Trust, Series 2024-1, Class B, 5.49% 7/17/2028 ^{3,4}	895	902
GLS Auto Receivables Trust, Series 2024-3A, Class B, 5.08% 1/16/2029 ^{3,4}	724	728
GLS Auto Receivables Trust, Series 2024-1, Class C, 5.64% 12/17/2029 ^{3,4}	5,212	5,277
GLS Auto Select Receivables Trust, Series 2024-4A, Class A2, 4.43% 12/17/2029 ^{3,4}	9,897	9,849
GLS Auto Select Receivables Trust, Series 2024-1, Class A2, 5.24% 3/15/2030 ^{3,4}	11,509	11,573
GLS Auto Select Receivables Trust, Series 24-3A, Class B, 5.64% 8/15/2030 ^{3,4}	2,150	2,179
GLS Auto Select Receivables Trust, Series 24-3A, Class C, 5.92% 8/15/2030 ^{3,4}	2,500	2,542
GLS Auto Select Receivables Trust, Series 2024-4A, Class B, 4.50% 11/15/2030 ^{3,4}	780	771
GM Financial Automobile Leasing Trust, Series 2023-1, Class A3, 5.16% 4/20/2026 ³	2,019	2,022
GM Financial Automobile Leasing Trust, Series 2023-3, Class A3, 5.38% 11/20/2026 ³	3,042	3,058
GM Financial Automobile Leasing Trust, Series 2024-2, Class A3, 5.39% 7/20/2027 ³	6,238	6,309
GM Financial Automobile Leasing Trust, Series 2023-3, Class A4, 5.44% 8/20/2027 ³ GM Financial Consumer Automobile Receivables Trust, Series 2023-1, Class A2A, 5.19% 3/16/2026 ³	1,372 69	1,383
	8,324	69 8 400
GM Financial Consumer Automobile Receivables Trust, Series 2023-3, Class A3, 5.45% 6/16/2028 ³ GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 ^{3,4}	8,324 2,325	8,409 2,413
GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.77% 10/11/2035	6,653	6,949
GM Financial Revolving Receivables Trust, Series 2023-2, Class A, 3.77% 8/11/2030 GM Financial Revolving Receivables Trust, Series 2024-2, Class A, 4.52% 3/11/2037 ^{3,4}	6,722	6,719
GM Financial Securitized Term Auto Receivables Trust, Series 2024-2, Class A, 4.32 % 3/ 1/2037 GM Financial Securitized Term Auto Receivables Trust, Series 2024-1, Class A3, 4.85% 12/18/2028 ³	4,964	4,996
GM Financial Securitized Term Auto Receivables Trust, Series 2024-1, Class A3, 4.03/8 12/10/2020 GM Financial Securitized Term Auto Receivables Trust, Series 2024-1, Class A4, 4.86% 6/18/2029 ³	2,495	2,521
GM Financial Securitized Term Auto Receivables Trust, Series 2024-4, Class A4, 4.00% 0/10/2027 GM Financial Securitized Term Auto Receivables Trust, Series 2024-4, Class A3, 4.40% 8/16/2029 ³	3,784	3,780
GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A1, 5.34% 6/15/2028 ^{3,4}	16,100	16,290
Golub Capital Partners CLO, Ltd., Series 2021-57, Class A1,		
(3-month USD CME Term SOFR + 1.752%) 6.377% 10/25/2034 ^{3,4,5} Golub Capital Partners CLO, Ltd., Series 2016-31A, Class A2RR, (3-month USD CME Term SOFR + 1.75%)	4,000	4,012
6.409% 11/5/2037 ^{3,4,5} Golub Capital Partners Static, Ltd., CLO, Series 2024-1, Class A2, (3-month USD CME Term SOFR + 1.55%)	1,000	1,002
6.167% 4/20/2033 ^{3,4,5}	935	936
Great America Leasing Receivables, Series 2023-1, Class B, 5.21% 3/15/2030 ^{3,4}	500	506
Great America Leasing Receivables Funding, LLC, Series 2024-2, Class A2, 5.28% 3/15/2027 ^{3,4}	10,034	10,094
Greatamerica Leasing Receivables Funding, LLC, Series 2023-1, Class A3, 5.15% 7/15/2027 ^{3,4}	2,574	2,593

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Greatamerica Leasing Receivables Funding, LLC, Series 22-1, Class A4, 5.35% 7/16/2029 ^{3,4} GT Loan Financing, Ltd., Series 2013-1, Class AR, (3-month USD CME Term SOFR + 1.362%)	USD2,553	\$ 2,582
5.979% 7/28/2031 ^{3,4,5}	4,020	4,024
Guggenheim CLO, Ltd., Series 2022-2, Class C, (3-month USD CME Term SOFR + 4.50%) 9.156% 1/15/2035 ^{3,4,5}	618	622
Harbor Park CLO, Ltd., Series 2018-1, Class CR, (3-month USD CME Term SOFR + 2.05%) 6.667% 1/20/2031 ^{3,4,5}	2,834	2,843
Hertz Vehicle Financing III, LLC, Series 2022-1A, Class A, 1.99% 6/25/2026 ^{3,4}	9,215	9,120
Hertz Vehicle Financing III, LLC, Series 2022-4A, Class A, 3.73% 9/25/2026 ^{3,4}	26,860	26,655
Hertz Vehicle Financing III, LLC, Series 2023-1, Class A, 5.49% 6/25/2027 ^{3,4}	14,591	14,666
Hertz Vehicle Financing III, LLC, Series 2022-5A, Class A, 3.89% 9/25/2028 ^{3,4}	3,000	2,903
Hertz Vehicle Financing III, LLC, Series 2023-4, Class A, 6.15% 3/25/2030 ^{3,4}	12,980	13,445
Hertz Vehicle Financing, LLC, Series 2021-1A, Class A, 1.21% 12/26/2025 ^{3,4}	1,916	1,911
Hertz Vehicle Financing, LLC, Series 2021-1A, Class B, 1.56% 12/26/2025 ^{3,4}	610	608
Hertz Vehicle Financing, LLC, Series 2023-1A, Class B, 6.22% 6/25/2027 ^{3,4}	3,340	3,352
Hertz Vehicle Financing, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 ^{3,4}	51,724	48,514
Hertz Vehicle Financing, LLC, Series 2023-3A, Class A, 5.94% 2/25/2028 ^{3,4}	10,650	10,844
Hertz Vehicle Financing, LLC, Series 2024-1A, Class A, 5.44% 1/25/2029 ^{3,4}	21,414	21,628
Hertz Vehicle Financing, LLC, Series 2024-2A, Class A, 5.48% 1/27/2031 ^{3,4}	12,000	12,227
Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 ³	5,561	5,577
Honda Auto Receivables Owner Trust, Series 2023-3, Class A3, 5.41% 2/18/2028 ³	3,626	3,664
Honda Auto Receivables Owner Trust, Series 2024-2, Class A3, 5.27% 11/20/2028 ³	1,429	1,449
Horizon Aircraft Finance, Series 2024-1, Class A, 5.375% 9/15/2049 ^{3,4} HPEFS Equipment Trust, Series 2024-2, Class A3, 5.36% 10/20/2031 ^{3,4}	582	573 1 507
HPEFS Equipment Trust, Series 2024-2, Class A3, 5.36% 10/20/20313,4 HPEFS Equipment Trust, Series 2024-2, Class A2, 5.50% 10/20/2031 ^{3,4}	1,491 5,107	1,507 5,135
Hyundai Auto Lease Securitization Trust, Series 2024-A, Class A3, 5.02% 3/15/2027 ^{3,4}	9,596	9,645
Hyundai Auto Lease Securitization Trust, Series 2024-A, Class A3, 5.07% 2/15/2027 Hyundai Auto Lease Securitization Trust, Series 2024-A, Class A4, 5.07% 2/15/2028 ^{3,4}	1,425	1,434
Hyundai Auto Lease Securitzation nust, Series 2024-A, Class A3, 4.99% 2/15/2029 ³	5,574	5,621
ICG US CLO, Ltd., Series 2014-2, Class ARR, (3-month USD CME Term SOFR + 1.292%) 5.948% 1/15/2031 ^{3,4,5}	148	148
Jamestown CLO, Ltd., Series 2018-11, Class A2,	140	140
(3-month USD CME Term SOFR + 1.962%) 6.618% 7/14/2031 ^{3,4,5}	2,000	2,001
Jamestown CLO, Ltd., Series 2019-1, Class A1R, (3-month USD CME Term SOFR + 1.20%) 5.817% 4/20/2032 ^{3,4,5}	9,555	9,566
Jamestown CLO, Ltd., Series 2019-1, Class BR, (3-month USD CME Term SOFR + 2.50%) 7.117% 4/20/2032 ^{3,4,5}	4,000	4,008
John Deere Owner Trust, Series 2024-A, Class A3, 4.96% 11/15/2028 ³	3,689	3,725
John Deere Owner Trust, Series 22-A, Class A4, 2.49% 1/16/2029 ³	263	258
John Deere Owner Trust, Series 2024-B, Class A3, 5.20% 3/15/2029 ³	11,723	11,914
Juniper Valley Park CLO, Ltd., Series 2023-1, Class AR, (3-month USD CME Term SOFR + 1.25%)		
5.867% 7/20/2036 ^{3,4,5}	16,975	17,005
KKR Financial CLO, Ltd., Series 11, Class AR, (3-month USD CME Term SOFR + 1.442%) 6.098% 1/15/2031 ^{3,4,5}	345	346
KKR Financial CLO, Ltd., Series 21, Class A, (3-month USD CME Term SOFR + 1.262%) 5.918% 4/15/2031 ^{3,4,5}	856	858
KKR Financial CLO, Ltd., Series 16, Class A12R, (3-month USD CME Term SOFR + 1.472%)		
6.089% 10/20/2034 ^{3,4,5}	735	736
Kubota Credit Owner Trust, Series 2024-2, Class A2, 5.45% 4/15/2027 ^{3,4}	4,137	4,166
LAD Auto Receivables Trust, Series 2023-3, Class A2, 6.09% 6/15/2026 ^{3,4}	432	433
LAD Auto Receivables Trust, Series 2023-1, Class A2, 5.68% 10/15/2026 ^{3,4}	1,998	1,999
LAD Auto Receivables Trust, Series 2024-1, Class A2, 5.44% 11/16/2026 ^{3,4}	6,445	6,455
LAD Auto Receivables Trust, Series 2022-1, Class A, 5.21% 6/15/2027 ^{3,4}	1,891	1,893
LAD Auto Receivables Trust, Series 2023-1, Class A3, 5.48% 6/15/2027 ^{3,4}	18,199	18,257
LAD Auto Receivables Trust, Series 2023-2, Class A2, 5.93% 6/15/2027 ^{3,4}	655	657
LAD Auto Receivables Trust, Series 2022-1, Class B, 5.87% 9/15/2027 ^{3,4}	642	648
LAD Auto Receivables Trust, Series 2023-3, Class A3, 6.12% 9/15/2027 ^{3,4}	25,457	25,602
LAD Auto Receivables Trust, Series 2024-3A, Class A2, 4.64% 11/15/2027 ^{3,4}	8,915	8,911
LAD Auto Receivables Trust, Series 2023-4, Class A3, 6.10% 12/15/2027 ^{3,4}	12,972	13,075
LAD Auto Receivables Trust, Series 2023-1, Class C, 6.18% 12/15/2027 ^{3,4}	339	343
LAD Auto Receivables Trust, Series 2024-1, Class A3, 5.23% 1/18/2028 ^{3,4}	6,526	6,551
LAD Auto Receivables Trust, Series 2023-2, Class A3, 5.42% 2/15/2028 ^{3,4}	4,505	4,525
LAD Auto Receivables Trust, Series 2023-3, Class A4, 5.95% 3/15/2028 ^{3,4}	12,138	12,287

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Value

Principal amount

Asset-backed obligations (continued)	Principal amount (000)	(000)
LAD Auto Receivables Trust, Series 2023-2, Class B, 5.45% 4/15/2028 ^{3,4}	USD895	\$ 900
LAD Auto Receivables Trust, Series 2024-2, Class A3, 5.61% 8/15/2028 ^{3,4}	4,185	4,232
LAD Auto Receivables Trust, Series 2024-1, Class A4, 5.17% 9/15/2028 ^{3,4}	6,414	6,465
LAD Auto Receivables Trust, Series 2023-2, Class C, 5.58% 9/15/2028 ^{3,4}	1,980	1,993
LAD Auto Receivables Trust, Series 2024-1, Class B, 5.33% 2/15/2029 ^{3,4}	1,470	1,483
LAD Auto Receivables Trust, Series 2024-3A, Class A3, 4.52% 3/15/2029 ^{3,4}	3,273	3,264
LAD Auto Receivables Trust, Series 2024-2, Class A4, 5.46% 7/16/2029 ^{3,4}	4,612	4,682
LAD Auto Receivables Trust, Series 2024-3A, Class A4, 4.60% 12/17/2029 ^{3,4}	1,408	1,401
LAD Auto Receivables Trust, Series 2024-3A, Class B, 4.74% 1/15/2030 ^{3,4}	394	394
LAD Auto Receivables Trust, Series 2024-3A, Class C, 4.93% 3/15/2030 ^{3,4}	142	141
LCM, LP, Series 2027, Class A1, (3-month USD CME Term SOFR + 1.342%) 5.989% 7/16/2031 ^{3,4,5}	3,003	3,006
M&T Equipment Notes, Series 2024-1, Class A3, 4.76% 8/18/2031 ^{3,4}	6,103	6,109
Madison Park Funding, Ltd., CLO, Series 2015-17A, Class AR2,		
(3-month USD CME Term SOFR + 1.262%) 5.879% 7/21/2030 ^{3,4,5}	8,030	8,030
Madison Park Funding, Ltd., CLO, Series 2017-23A, Class AR,		
(3-month USD CME Term SOFR + 1.232%) 5.849% 7/27/2031 ^{3,4,5}	537	538
Madison Park Funding, Ltd., CLO, Series 2021-48A, Class A,		
(3-month USD CME Term SOFR + 1.412%) 6.029% 4/19/2033 ^{3,4,5}	964	965
Magnetite CLO, Ltd., Series 2019-22, Class ARR, (3-month USD CME Term SOFR + 1.25%) 5.906% 7/15/2036 ^{3,4,5}	2,771	2,771
Marble Point CLO, Ltd., Series 2019-1A, Class A1R2,		
(3-month USD CME Term SOFR + 1.04%) 5.531% 7/23/2032 ^{3,4,5}	20,047	20,047
Marble Point CLO XIX, Ltd., Series 2020-3, Class CR,	·	
(3-month USD CME Term SOFR + 2.50%) 7.117% 1/19/2034 ^{3,4,5}	3,000	3,003
Marble Point CLO, Ltd., Series 2019-1A, Class BR2,		
(3-month USD CME Term SOFR + 1.60%) 6.091% 7/23/2032 ^{3,4,5}	1,250	1,250
Mercedes-Benz Auto Lease Trust, Series 2024-A, Class A3, 5.32% 1/18/2028 ³	4,770	4,834
Mercedes-Benz Auto Receivables Trust, Series 2024-1, Class A3, 4.80% 4/16/2029 ³	9,895	9,945
Mercedes-Benz Auto Receivables Trust, Series 2024-1, Class A4, 4.79% 7/15/2031 ³	4,571	4,613
Merchants Fleet Funding, LLC, Series 2024-1, Class A, 5.82% 4/20/2037 ^{3,4}	15,885	16,030
Mercury Financial Credit Card Master Trust, Series 2024-2A, Class A, 6.56% 7/20/2029 ^{3,4}	11,873	12,003
Mission Lane Credit Card Master Trust, Series 2023-A, Class A, 7.23% 7/17/2028 ^{3,4}	23,801	23,966
Mission Lane Credit Card Master Trust, Series 2024-A, Class A1, 6.20% 8/15/2029 ^{3,4}	16,670	16,774
MMAF Equipment Finance, LLC, Series 24-A, Class A2, 5.20% 9/13/2027 ^{3,4}	1,779	1,785
Monroe Capital MML CLO X, LLC, Series 2020-1, Class A1R,		
(3-month USD CME Term SOFR + 1.87%)	1,800	1,805
Monroe Capital MML CLO XI, Ltd., Series 2021-2, Class A1,		
(3-month USD CME Term SOFR + 1.762%) 6.708% 9/14/2033 ^{3,4,5}	4,000	4,006
MP CLO III, Ltd., Series 2013-1, Class AR, (3-month USD CME Term SOFR + 1.512%) 6.129% 10/20/2030 ^{3,4,5}	93	93
Navient Student Loan Trust, Series 2021-A, Class A, 0.84% 5/15/2069 ^{3,4}	2,679	2,417
Navient Student Loan Trust, Series 2020-D, Class A, 1.69% 5/15/2069 ^{3,4}	870	812
Navient Student Loan Trust, Series 2021-B, Class A, 0.94% 7/15/2069 ^{3,4}	1,155	1,037
Navient Student Loan Trust, Series 2021-C, Class A, 1.06% 10/15/2069 ^{3,4}	4,619	4,137
Navient Student Loan Trust, Series 2021-EA, Class A, 0.97% 12/16/2069 ^{3,4}	2,118	1,877
Navient Student Loan Trust, Series 2021-FA, Class A, 1.11% 2/18/2070 ^{3,4}	4,172	3,672
Navient Student Loan Trust, Series 2021-G, Class A, 1.58% 4/15/2070 ^{3,4}	9,169	8,143
Navistar Financial Dealer Note Master Trust, Series 23-1, Class A, 6.18% 8/25/2028 ^{3,4}	895	904
Nelnet Student Loan Trust, Series 2021-C, Class AFX, 1.32% 4/20/2062 ^{3,4}	10,443	9,601
Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 ^{3,4}	8,256	7,620
Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 ^{3,4}	16,576	15,359
Neuberger Berman CLO, Ltd., Series 2019-31A, Class AR,		
(3-month USD CME Term SOFR + 1.302%) 5.919% 4/20/2031 ^{3,4,5}	319	319
New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1,		
1.91% 10/20/2061 ^{3,4}	50,385	46,496
Newark BSL CLO 2, Ltd., Series 2017-1A, Class A1R,		
(3-month USD CME Term SOFR + 1.232%) 5.857% 7/25/2030 ^{3,4,5}	3,488	3,490

unaudited

Bonds, notes & other debt instruments (continued)
Asset-backed obligations (continued)

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
	USD20,778	\$20,810
(3-month USD CME Term SOFR + 2.50%) 7.117% 4/20/2035 ^{3,4,5}	3,000	3,006
Ocean Trails CLO, Series 2023-14, Class A1, (3-month USD CME Term SOFR + 2.00%) 6.617% 1/20/2035 ^{3,4,5}	2,400	2,402
OCP CLO, Ltd., Series 2018-15A, Class A1, (3-month USD CME Term SOFR + 1.362%) 5.979% 7/20/2031 ^{3,4,5}	1,818	1,821
OCP CLO, Ltd., Series 2019-16A, Class AR, (3-month USD CME Term SOFR + 1.262%) 5.938% 4/10/2033 ^{3,4,5}	3,050	3,060
OCP CLO, Ltd., Series 2023-29, Class C, (3-month USD CME Term SOFR + 3.10%) 7.717% 1/20/2035 ^{3,4,5}	1,200	1,202
OnDeck Asset Securitization Trust, LLC, Series 2024-2A, Class A, 4.98% 10/17/2031 ^{3,4}	6,093	5,996
OnDeck Asset Securitization Trust, LLC, Series 2024-1, Class A, 6.27% 6/17/2031 ^{3,4}	9,128	9,257
Oportun Funding, LLC, Series 2021-A, Class A, 1.21% 3/8/2028 ^{3,4}	1,585	1,554
Oportun Funding, LLC, Series 2021-B, Class A, 1.47% 5/8/2031 ^{3,4}	5,697	5,505
Owl Rock CLO, Ltd., Series 2022-7, Class A1, (3-month USD CME Term SOFR + 2.10%) 6.717% 7/20/2033 ^{3,4,5}	4,000	4,007
Palmer Square Loan Funding Ltd., Series 2022-4A, Class A1RN,		
(3-month USD CME Term SOFR + 1.00%) 5.635% 7/24/2031 ^{3,4,5}	7,333	7,335
Palmer Square Loan Funding, CLO, Series 2021-4A, Class A1,		
(3-month USD CME Term SOFR + 1.062%) 5.718% 10/15/2029 ^{3,4,5}	4,840	4,843
Palmer Square Loan Funding, CLO, Series 2021-4A, Class A2,		
(3-month USD CME Term SOFR + 1.662%) 6.318% 10/15/2029 ^{3,4,5}	4,278	4,285
Palmer Square Loan Funding, CLO, Series 2022-1A, Class A1,		
(3-month USD CME Term SOFR + 1.05%) 5.706% 4/15/2030 ^{3,4,5}	1,948	1,949
Palmer Square Loan Funding, Ltd., Series 2024-2A, Class A1N,		
(3-month USD CME Term SOFR + 1.00%) 5.571% 1/15/2033 ^{3,4,5}	3,243	3,243
Palmer Square, Ltd., Series 2013-2A, Class A1A3,		
(3-month USD CME Term SOFR + 1.262%) 5.909% 10/17/2031 ^{3,4,5}	1,213	1,213
PEAC Solutions Receivables, LLC, Series 2024-1A, Class A1, 5.723% 6/20/2025 ^{3,4}	7,490	7,501
PEAC Solutions Receivables, LLC, Series 2024-2A, Class A2, 4.74% 4/20/2027 ^{3,4}	15,446	15,390
PEAC Solutions Receivables, LLC, Series 2024-1A, Class A2, 5.79% 6/21/2027 ^{3,4}	21,764	21,965
PEAC Solutions Receivables, LLC, Series 2024-1A, Class A3, 5.64% 11/20/2030 ^{3,4}	9,000	9,132
PEAC Solutions Receivables, LLC, Series 2024-2A, Class A3, 4.65% 10/20/2031 ^{3,4}	1,463	1,448
PFS Financing Corp., Series 2022-D, Class A, 4.27% 8/16/2027 ^{3,4}	5,455	5,438
PFS Financing Corp., Series 2023-D, Class A, (30-day Average USD-SOFR + 1.15%) 5.956% 8/16/2027 ^{3,4,5}	3,590	3,607
PFS Financing Corp., Series 2023-A, Class A, 5.80% 3/15/2028 ^{3,4}	10,653	10,809
PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 ^{3,4}	7,722	7,791
PFS Financing Corp., Series 2024-F, Class A, 4.75% 8/15/2029 ^{3,4}	7,918	7,938
PG&E Recovery Funding, LLC, Series 2024-A, Class A1, 4.838% 6/1/2033 ³	4,801	4,832
Pikes Peak CLO, Series 2023-14, Class A1, (3-month USD CME Term SOFR + 1.95%) 6.567% 4/20/2036 ^{3,4,5}	3,000	3,015
PK ALIFT Loan Funding 3, LP, Series 2024-1, Class A1, 5.842% 9/15/2039 ^{3,4}	3,883	3,925
PK ALIFT Loan Funding 3, LP, Series 2024-1, Class AF, (1-month USD CME Term SOFR + 0%) 6.309% 9/15/2039 ^{3,4,5}	1 400	1 400
	1,480	1,483
PK ALIFT Loan Funding, Series 2024-2, Class A, 5.052% 10/15/2039 ^{3,4} Porsche Innovative Lease Owner Trust, Series 2024-2A, Class A2A, 4.47% 12/21/2026 ^{3,4}	5,543 23,900	5,463
Porsche Innovative Lease Owner Trust, Series 2024-2A, Class A2A, 4.47% 12/21/2020	2,293	23,873 2,297
Porsche Innovative Lease Owner Trust, Series 2024-1, Class A2A, 4.34% 1/20/2027 ^{3,4}	5,237	5,228
Porsche Innovative Lease Owner Trust, Series 2024-2A, Class A3, 4.67% 11/22/2027 ^{3,4}	6,415	6,426
Porsche Innovative Lease Owner Trust, Series 2024-2A, Class A3, 4.07 % 1722/2027	2,634	2,621
PPM CLO 2, Ltd., Series 2019-2, Class CR2, (3-month USD CME Term SOFR + 2.80%) 7.447% 4/16/2037 ^{3,4,5}	3,000	3,024
Prestige Auto Receivables Trust, Series 2023-1, Class A2, 5.88% 3/16/2026 ^{3,4}	342	342
Prestige Auto Receivables Trust, Series 2023-2, Class A2, 6.24% 1/15/2027 ^{3,4}	824	827
Prestige Auto Receivables Trust, Series 2024-2, Class A2, 4.72% 2/15/2028 ^{3,4}	17,635	17,620
Prestige Auto Receivables Trust, Series 2024-1, Class B, 5.71% 5/15/2028 ^{3,4}	1,060	1,068
Prestige Auto Receivables Trust, Series 2024-2, Class B, 4.56% 2/15/2029 ^{3,4}	515	512
Prodigy Finance DAC, Series 2021-1A, Class A, (1-month USD CME Term SOFR + 1.364%) 5.952% 7/25/2051 ^{3,4,5}	527	525
Race Point CLO, Ltd., Series 2015-9A, Class A1A2,		
(3-month USD CME Term SOFR + 1.202%) 5.858% 10/15/2030 ^{3,4,5}	8,097	8,100
Rad CLO, Ltd., Series 2019-4, Class CR, (3-month USD CME Term SOFR + 2.20%) 6.826% 4/25/2032 ^{3,4,5}	1,050	1,050

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
	USD508	\$ 508
Reach Financial, LLC, Series 2023-1, Class A, 7.05% 2/18/2031 ^{3,4}	593	594
Reach Financial, LLC, Series 2024-2, Class A, 5.88% 7/15/2031 ^{3,4}	7,498	7,533
Regatta XIV Funding, Ltd., CLO, Series 2018-3A, Class BR,		
(3-month USD CME Term SOFR + 1.50%) 6.126% 10/25/2031 ^{3,4,5}	4,428	4,428
Regatta XIV Funding, Ltd., CLO, Series 2018-3A, Class AR,		
(3-month USD CME Term SOFR + 1.10%) 6.213% 10/25/2031 ^{3,4,5}	6,663	6,662
Regatta XX Funding, Ltd., CLO, Series 2021-2, Class A,		
(3-month USD CME Term SOFR + 1.422%) 6.078% 10/15/2034 ^{3,4,5}	2,000	2,004
Regatta XXIII Funding, Ltd., Series 2021-4, Class A1,		
(3-month USD CME Term SOFR + 1.412%) 6.029% 1/20/2035 ^{3,4,5}	550	551
Research-Driven Pagaya Motor Asset Trust I, Series 2022-3, Class A,		
5.38% 11/25/2030 ^{3,4}	3,407	3,407
Rockford Tower CLO, Ltd., Series 2017-3, Class A,		
(3-month USD CME Term SOFR + 1.452%) 6.069% 10/20/2030 ^{3,4,5}	594	594
Rockford Tower CLO, Ltd., Series 2018-1, Class A,		
(3-month USD CME Term SOFR + 1.362%) 5.883% 5/20/2031 ^{3,4,5}	257	257
RR, Ltd., Series 2022-24, Class A1AR, (3-month USD CME Term SOFR + 1.73%) 6.386% 1/15/2036 ^{3,4,5}	2,000	2,000
Santander Drive Auto Receivables Trust, Series 2023-3, Class A2, 6.08% 8/17/2026 ³	25	25
Santander Drive Auto Receivables Trust, Series 2024-1, Class A2, 5.71% 2/16/2027 ³	7,208	7,223
Santander Drive Auto Receivables Trust, Series 2023-4, Class A2, 6.18% 2/16/2027 ³	776	777
Santander Drive Auto Receivables Trust, Series 2022-5, Class B, 4.43% 3/15/2027 ³	1,354	1,353
Santander Drive Auto Receivables Trust, Series 2022-7, Class A3, 5.75% 4/15/2027 ³	942	943
Santander Drive Auto Receivables Trust, Series 2022-6, Class B, 4.72% 6/15/2027 ³ Santander Drive Auto Receivables Trust, Series 2024-3, Class A2, 5.91% 6/15/2027 ³	2,679	2,678
	5,059 15 257	5,080 15,200
Santander Drive Auto Receivables Trust, Series 2024-4, Class A2, 5.41% 7/15/2027 ³ Santander Drive Auto Receivables Trust, Series 2024-5, Class A2, 4.88% 9/15/2027 ³	15,257 11,475	15,300 11,490
Santander Drive Auto Receivables Trust, Series 2024-2, Class A2, 4.88% 9/15/2027 ³	9,316	9,347
Santander Drive Auto Receivables Trust, Series 2024-2, Class A2, 3.00% // 13/2027 Santander Drive Auto Receivables Trust, Series 2022-4, Class B, 4.42% 11/15/2027 ³	4,660	4,652
Santander Drive Auto Receivables Trust, Series 2022-7, Class B, 4.42/8 17/10/2027	1,521	4,032
Santander Drive Auto Receivables Trust, Series 2022-7, Class B, 4.98% 2/15/2028 ³	6,392	6,395
Santander Drive Auto Receivables Trust, Series 2026 1, Class A3, 5.25% 4/17/2028 ³	5,322	5,341
Santander Drive Auto Receivables Trust, Series 2023-3, Class B, 5.61% 7/17/2028 ³	1,152	1,164
Santander Drive Auto Receivables Trust, Series 2023-6, Class A3, 5.93% 7/17/2028 ³	2,810	2,840
Santander Drive Auto Receivables Trust, Series 2023-5, Class A3, 6.02% 9/15/2028 ³	2,564	2,592
Santander Drive Auto Receivables Trust, Series 2022-5, Class C, 4.74% 10/15/2028 ³	10,512	10,510
Santander Drive Auto Receivables Trust, Series 2024-5, Class A3, 4.62% 11/15/2028 ³	7,280	7,269
Santander Drive Auto Receivables Trust, Series 2022-6, Class C, 4.96% 11/15/2028 ³	4,994	5,003
Santander Drive Auto Receivables Trust, Series 2024-2, Class A3, 5.63% 11/15/2028 ³	16,960	17,147
Santander Drive Auto Receivables Trust, Series 2024-1, Class B, 5.23% 12/15/2028 ³	3,718	3,740
Santander Drive Auto Receivables Trust, Series 2024-4, Class A3, 4.85% 1/16/2029 ³	1,649	1,654
Santander Drive Auto Receivables Trust, Series 2024-3, Class A3, 5.63% 1/16/2029 ³	7,726	7,825
Santander Drive Auto Receivables Trust, Series 2024-2, Class B, 5.78% 7/16/2029 ³	7,586	7,731
Santander Drive Auto Receivables Trust, Series 2022-3, Class C, 4.49% 8/15/2029 ³	400	399
Santander Drive Auto Receivables Trust, Series 2024-4, Class B, 4.93% 9/17/2029 ³	917	922
Santander Drive Auto Receivables Trust, Series 2024-3, Class B, 5.55% 9/17/2029 ³	7,975	8,104
Santander Drive Auto Receivables Trust, Series 2023-1, Class C, 5.09% 5/15/2030 ³	8,843	8,879
Santander Drive Auto Receivables Trust, Series 2023-3, Class C, 5.77% 11/15/2030 ³	902	923
Santander Drive Auto Receivables Trust, Series 2022-7, Class C, 6.69% 3/17/2031 ³	961	989
SBNA Auto Lease Trust, Series 2024-A, Class A2, 5.45% 1/20/2026 ^{3,4}	4,481	4,489
SBNA Auto Lease Trust, Series 2024-C, Class A2, 4.94% 11/20/2026 ^{3,4}	17,070	17,087
SBNA Auto Lease Trust, Series 2024-A, Class A3, 5.39% 11/20/2026 ^{3,4}	9,804	9,858
SBNA Auto Lease Trust, Series 2024-B, Class A2, 5.67% 11/20/2026 ^{3,4}	3,104	3,117
SBNA Auto Lease Trust, Series 2024-B, Class A3, 5.56% 11/22/2027 ^{3,4}	3,490	3,535
SBNA Auto Lease Trust, Series 2024-C, Class A3, 4.56% 2/22/2028 ^{3,4}	6,248	6,243

unaudited

Bonds, notes & other debt instruments (continued)
Asset-backed obligations (continued)

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
	USD3,427	\$ 3,456
SCF Equipment Leasing, LLC, Series 2024-1A, Class A3, 5.52% 1/20/2032 ^{3,4}	12,230	12,495
SCF Equipment Trust, LLC, Series 21-1A, Class D, 1.93% 9/20/2030 ^{3,4}	3,488	3,423
SCF Equipment Trust, LLC, Series 21-1A, Class E, 3.56% 8/20/2032 ^{3,4}	775	767
SFS Auto Receivables Securitization Trust, Series 2023-1, Class A2A, 5.89% 3/22/2027 ^{3,4}	2,551	2,558
SFS Auto Receivables Securitization Trust, Series 2024-1, Class A2, 5.35% 6/21/2027 ^{3,4}	535	536
SFS Auto Receivables Securitization Trust, Series 2024-3A, Class A2, 4.71% 5/22/2028 ^{3,4}	24,370	24,380
SFS Auto Receivables Securitization Trust, Series 2024-3A, Class A3, 4.55% 6/20/2030 ^{3,4}	10,864	10,888
SLAM, LLC, Series 2024-1A, Class A, 5.335% 9/15/2049 ^{3,4}	469	461
SMB Private Education Loan Trust, Series 2023-C, Class A1B,		
(30-day Average USD-SOFR + 1.55%) 6.356% 11/15/2052 ^{3,4,5}	1,067	1,081
SMB Private Education Loan Trust, Series 2021-A, Class APT2, 1.07% 1/15/2053 ^{3,4}	1,447	1,288
Sound Point CLO, Ltd., Series 2015-1RA, Class AR,		
(3-month USD CME Term SOFR + 1.342%) 5.998% 4/15/2030 ^{3,4,5}	1,162	1,162
Sound Point CLO, Ltd., Series 2017-3A, Class A1R,		
(3-month USD CME Term SOFR + 1.242%) 5.859% 10/20/2030 ^{3,4,5}	4,488	4,493
Sound Point CLO, Ltd., Series 2013-3R, Class A, (3-month USD CME Term SOFR + 1.412%) 6.044% 4/18/2031 ^{3,4,5}	249	250
Sound Point CLO, Ltd., Series 2013-3R, Class C, (3-month USD CME Term SOFR + 2.512%) 7.144% 4/18/2031 ^{3,4,5}	1,200	1,200
Sound Point CLO, Ltd., Series 2014-1R, Class A, (3-month USD CME Term SOFR + 1.412%) 6.044% 7/18/2031 ^{3,4,5}	5,283	5,294
Space Coast Credit Union, Series 2024-1, Class A2, 5.45% 12/15/2027 ^{3,4}	4,748	4,762
Space Coast Credit Union, Series 2024-1, Class A3, 5.11% 6/15/2029 ^{3,4}	3,183	3,199
SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 ^{3,4}	5,989	5,715
Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 ^{3,4}	1,555	1,481
SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 ^{3,4}	8,644	8,291
Sycamore Tree CLO, Ltd., Series 2024-5, Class A1,		
(3-month USD CME Term SOFR + 1.42%) 6.037% 4/20/2036 ^{3,4,5}	14,000	14,003
Sycamore Tree CLO, Ltd., Series 2024-5, Class C,		
(3-month USD CME Term SOFR + 2.75%) 7.367% 4/20/2036 ^{3,4,5}	2,667	2,672
Sycamore Tree CLO, Ltd., Series 2023-4, Class C,	4 500	4 505
(3-month USD CME Term SOFR + 3.70%) 8.317% 10/20/2036 ^{3,4,5}	1,500	1,525
Symphony Static CLO, Ltd., Series 2021-1, Class A,	050	052
(3-month USD CME Term SOFR + 1.092%) 5.717% 10/25/2029 ^{3,4,5}	952	953
Synchrony Card Issuance Trust, Series 2023-A, Class A, 5.54% 7/15/2029 ³	5,633	5,721
Synchrony Card Issuance Trust, Series 2023-A2, Class A, 5.74% 10/15/2029 ³	3,984 8,978	4,069
Synchrony Card Issuance Trust, Series 2024-A2, Class A, 4.93% 7/15/2030 ³ TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 ^{3,4}	5,846	9,064 5,438
TCI-Flatiron CLO, Ltd., Series 2020-1A, Class A, 2.03/8 7/20/2043	5,040	5,450
(3-month USD CME Term SOFR + 1.10%) 5.747% 1/17/2032 ^{3,4,5}	293	293
Telos CLO, Ltd., Series 2013-4, Class AR, (3-month USD CME Term SOFR + 1.502%) 6.149% 1/17/2030 ^{3,4,5}	112	112
Textainer Marine Containers, Ltd., Series 2020-1A, Class A, 2.73% 8/21/2045 ^{3,4}	3,997	3,810
Textainer Marine Containers, Ltd., Series 2020-17, Class A, 2.10% 9/20/2045 ^{3,4}	2,720	2,525
Textainer Marine Containers, Ltd., Series 2020 27, Class A, 1.68% 2/20/2046 ^{3,4}	7,159	6,489
Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 ^{3,4}	6,563	6,000
The Huntington National Bank, Series 2024-2, Class B1, 5.442% 10/20/2032 ^{3,4}	14,117	14,133
TICP CLO, Ltd., Series 2018-12, Class AR, (3-month USD CME Term SOFR + 1.432%) 6.088% 7/15/2034 ^{3,4,5}	2,000	2,004
TIF Funding II, LLC, Series 2021-1A, Class A, 1.65% 2/20/2046 ^{3,4}	1,589	1,414
T-Mobile US Trust, Series 2024-1, Class A, 5.05% 9/20/2029 ^{3,4}	14,656	14,784
Toyota Auto Receivables Owner Trust, Series 2023-A, Class A3, 4.63% 9/15/2027 ³	12,679	12,680
Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3, 5.16% 4/17/2028 ³	6,004	6,051
Toyota Auto Receivables Owner Trust, Series 2024-A, Class A3, 4.83% 10/16/2028 ³	8,021	8,063
Toyota Auto Receivables Owner Trust, Series 2024-C, Class A3, 4.88% 3/15/2029 ³	2,980	3,010
Toyota Auto Receivables Owner Trust, Series 2024-A, Class A4, 4.77% 4/16/2029 ³	3,293	3,317
Toyota Lease Owner Trust, Series 2024-B, Class A2A, 4.31% 2/22/2027 ^{3,4}	35,750	35,662
Trestles CLO, Ltd., Series 2023-6, Class A, (3-month USD CME Term SOFR + 1.70%) 6.326% 1/25/2036 ^{3,4,5}	10,000	10,020
Trinitas CLO, Ltd., Series 2018-9A, Class ARRR, (3-month USD CME Term SOFR + 1.20%) 5.817% 1/20/2032 ^{3,4,5}	9,832	9,847

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)	Value (000)
Trinitas CLO, Ltd., Series 2020-12, Class A1R, (3-month USD CME Term SOFR + 1.37%) 5.996% 4/25/2033 ^{3,4,5}	USD1,628	\$ 1,630
Trinitas CLO, Ltd., Series 2017-7, Class A1R, (3-month USD CME Term SOFR + 1.461%) 6.087% 1/25/2035 ^{3,4,5}	1,000	1,000
Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 ^{3,4}	12,374	11,287
Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 ^{3,4}	4,182	3,739
United Auto Credit Securitization Trust, Series 2024-1, Class A, 6.17% 8/10/2026 ^{3,4}	3,889	3,897
Valley Stream Park CLO, Ltd., Series 2022-1A, Class ARR,		
(3-month USD CME Term SOFR + 1.19%) 5.712% 1/20/2037 ^{3,4,5}	8,000	8,000
Venture CDO, Ltd., CLO, Series 2017-29, Class AR,		
(3-month USD CME Term SOFR + 1.252%) 5.775% 9/7/2030 ^{3,4,5}	2,127	2,128
Venture CDO, Ltd., CLO, Series 2018-32, Class A2A,		
(3-month USD CME Term SOFR + 1.332%) 5.964% 7/18/2031 ^{3,4,5}	3,207	3,211
Verdant Receivables, LLC, Series 2024-1, Class A2, 5.68% 12/12/2031 ^{3,4}	5,781	5,863
Verizon Master Trust, Series 2023-2, Class A, 4.89% 4/13/2028 ³	14,170	14,184
Verizon Master Trust, Series 2024-1, Class A1A, 5.00% 12/20/2028 ³	8,983	9,027
Verizon Master Trust, Series 2022-6, Class A, 3.67% 1/22/2029 (4.42% on 8/20/2025) ^{3.6} Verizon Master Trust, Series 2023-1, Class A, 4.49% 1/22/2029 (5.24% on 1/20/2026) ^{3.6}	13,957	13,866
	14,221	14,220
Verizon Master Trust, Series 2024-3, Class A1A, 5.34% 4/22/2030 ³ Verizon Master Trust, Series 2024-6, Class A1A, 4.17% 8/20/2030 ³	10,895 10,364	11,117 10,308
Verizon Master Trust, Series 2024-2, Class ATA, 4.17 % 8/20/2030 Verizon Master Trust, Series 2024-2, Class A, 4.83% 12/22/2031 ^{3,4}	3,475	3,523
Verizon Master Trust, Series 24-5, Class A, 5.00% 6/21/2032 ^{3,4}	2,919	2,987
Volvo Financial Equipment, LLC, Series 2024-1A, Class A2, 4.56% 5/17/2027 ^{3,4}	34,106	34,055
Voya CLO, Ltd., Series 2018-3, Class A1R2, (3-month USD CME Term SOFR + 1.20%) 5.856% 10/15/2031 ^{3,4,5}	7,780	7,790
Voya CLO, Ltd., Series 2018-3, Class CR2, (3-month USD CME Term SOFR + 2.35%) 7.006% 10/15/2031 ^{3,4,5}	3,000	3,005
VStrong Auto Receivables Trust, Series 2024-A, Class A2, 5.79% 8/16/2027 ^{3,4}	3,273	3,284
VStrong Auto Receivables Trust, Series 2024-A, Class A3, 5.62% 12/15/2028 ^{3,4}	2,093	2,112
Wellfleet CLO, Ltd., Series 2017-3A, Class A1, (3-month USD CME Term SOFR + 1.412%) 6.059% 1/17/2031 ^{3,4,5}	599	599
Wellfleet CLO, Ltd., Series 2018-2A, Class BR, (3-month USD CME Term SOFR + 1.85%) 6.467% 10/20/2031 ^{3,4,5}	1,944	1,944
Westlake Automobile Receivables Trust, Series 2022-3, Class C, 5.49% 7/15/2026 ^{3,4}	2,073	2,074
Westlake Automobile Receivables Trust, Series 2023-2, Class A2A, 5.87% 7/15/2026 ^{3,4}	72	72
Westlake Automobile Receivables Trust, Series 2024-1, Class A2A, 5.62% 3/15/2027 ^{3,4}	4,063	4,073
Westlake Automobile Receivables Trust, Series 2024-1, Class A3, 5.44% 5/17/2027 ^{3,4}	4,346	4,374
Westlake Automobile Receivables Trust, Series 2023-3, Class A3, 5.82% 5/17/2027 ^{3,4}	13,000	13,085
Westlake Automobile Receivables Trust, Series 2023-4, Class A3, 6.24% 7/15/2027 ^{3,4}	17,755	17,979
Westlake Automobile Receivables Trust, Series 2024-3A, Class A2A, 4.82% 8/15/2027 ^{3,4}	16,000	16,009
Westlake Automobile Receivables Trust, Series 2024-1, Class B, 5.55% 11/15/2027 ^{3,4}	3,739	3,774
Westlake Automobile Receivables Trust, Series 2022-3, Class B, 5.99% 12/15/2027 ^{3,4}	11,200	11,238
Westlake Automobile Receivables Trust, Series 2022-3, Class C, 6.44% 12/15/2027 ^{3,4}	1,863	1,883
Westlake Automobile Receivables Trust, Series 2023-1, Class A3, 5.21% 1/18/2028 ^{3,4}	2,876	2,878
Westlake Automobile Receivables Trust, Series 2023-1, Class B, 5.41% 1/18/2028 ^{3,4}	1,771	1,777
Westlake Automobile Receivables Trust, Series 2024-2, Class A3, 5.56% 2/15/2028 ^{3,4}	2,492	2,516
Westlake Automobile Receivables Trust, Series 2024-3A, Class A3, 4.71% 4/17/2028 ^{3,4}	3,749	3,747
Westlake Automobile Receivables Trust, Series 2023-1, Class C, 5.74% 8/15/2028 ^{3,4}	686	692
Westlake Automobile Receivables Trust, Series 2024-1, Class C, 5.65% 2/15/2029 ^{3,4}	2,617	2,649
Westlake Automobile Receivables Trust, Series 2024-2, Class B, 5.62% 3/15/2030 ^{3,4} Westlake Flooring Master Trust, Series 2024-1, Class A, 5.43% 2/15/2028 ^{3,4}	2,775	2,811
Wheels Fleet Lease Funding, LLC, Series 24-2A, Class A1, 4.87% 6/21/2039 ^{3,4}	1,341 13,821	1,351 13,862
Wheels Fleet Lease Funding, LLC, Series 24-2A, Class A1, 4.87 % 6/21/2039	11,244	13,882
Wind River CLO, Ltd., Series 2018-1, Class B,	11,244	11,235
(3-month USD CME Term SOFR + 1.912%) 6.568% 7/15/2030 ^{3,4,5}	250	250
Wind River CLO, Ltd., Series 2013-2A, Class AR2, (3-month USD CME Term SOFR + 1.262%) 5.894% 10/18/2030 ^{3,4,5}	546	546
Wind River CLO, Ltd., Series 2015-1A, Class A1R3, (3-month USD CME Term SOFR + 1.20%) 5.817% 10/20/2030 ^{3,4,5}	13,538	13,537
Wind River CLO, Ltd., Series 2023-1, Class C1, (3-month USD CME Term SOFR + 3.50%) 8.126% 4/25/2036 ^{3,4,5}	500	505

Bonds, notes & other debt instruments (continued) Asset-backed obligations (continued)	Principal amount (000)		Value (000)
	USD5,070	\$	5,078
World Financial Network Credit Card Master Trust, Series 2023-A, Class A, 5.02% 3/15/2030 ³	5,276		5,307
World Financial Network Credit Card Master Trust, Series 2024-A, Class A, 5.47% 2/17/2031 ³	5,394		5,496
World Financial Network Credit Card Master Trust, Series 2024-B, Class A, 4.62% 5/15/2031 ³	15,181		15,199
World OMNI Select Auto Trust, Series 2024-A, Class A2A, 5.37% 2/15/2028 ³	8,153		8,186
		3,3	318,007

Mortgage-backed obligations 26.66% Federal agency mortgage-backed obligations 13.12%

Fannie Mae Pool #AD2028 4.50% 3/1/2025 ³	16	16
Fannie Mae Pool #555538 6.68% 5/1/2033 ^{3,5}	111	114
Fannie Mae Pool #888521 6.389% 3/1/2034 ^{3,5}	224	231
Fannie Mae Pool #889579 6.00% 5/1/2038 ³	815	850
Fannie Mae Pool #AL0095 6.00% 7/1/2038 ³	28	29
Fannie Mae Pool #889983 6.00% 10/1/2038 ³	333	348
Fannie Mae Pool #MA5477 6.00% 9/1/2039 ³	4,391	4,482
Fannie Mae Pool #Al8806 5.00% 8/1/2041 ³ Fannie Mae Pool #AB9584 3.50% 6/1/2043 ³	588	595
Fannie Mae Pool #AB9584 3.50% 6/1/2043 Fannie Mae Pool #BK2010 4.00% 4/1/2048 ³	3	3
Fannie Mae Pool #BK5305 4.00% $6/1/2048^3$	11 7	11 7
Fannie Mae Pool #MA4785 5.00% $10/1/2052^3$		45
Fannie Mae Pool #BX1762 5.50% $11/1/2052^3$	46 37	45 37
Fannie Mae Pool #MA4842 5.50% $12/1/2052^3$	3,128	3,133
Fannie Mae Pool #MA4894 6.00% 1/1/2053 ³	1,363	1,381
Fannie Mae Pool #BX5666 6.00% $1/1/2053^3$	83	84
$annie Mae Pool #MA4919 5.50% 2/1/2053^{3}$	545	545
Fannie Mae Pool #FS4191 5.50% 3/1/2053 ³	1,877	1,889
annie Mae Pool #MA4942 6.00% 3/1/2053 ³	386	391
annie Mae Pool #MA4978 5.00% 4/1/2053 ³	237	233
annie Mae Pool #MA4979 5.50% 4/1/2053 ³	3,758	3,757
annie Mae Pool #MA4980 6.00% 4/1/2053 ³	53	54
annie Mae Pool #FS4563 5.00% 5/1/2053 ³	1,292	1,272
annie Mae Pool #FS4840 5.50% 5/1/2053 ³	270	270
annie Mae Pool #MA5010 5.50% 5/1/2053 ³	89	89
annie Mae Pool #FS5192 5.50% 6/1/2053 ³	1,405	1,407
annie Mae Pool #MA5039 5.50% 6/1/2053 ³	927	927
annie Mae Pool #CB6485 6.00% 6/1/2053 ³	19,588	19,849
annie Mae Pool #CB6486 6.00% 6/1/2053 ³	11,886	12,083
annie Mae Pool #CB6465 6.00% 6/1/2053 ³	9,038	9,157
annie Mae Pool #CB6491 6.50% 6/1/2053 ³	6,103	6,308
annie Mae Pool #CB6490 6.50% 6/1/2053 ³	2,201	2,262
annie Mae Pool #CB6468 6.50% 6/1/2053 ³	1,582	1,624
annie Mae Pool #MA5072 5.50% 7/1/2053 ³	546	546
annie Mae Pool #MA5073 6.00% 7/1/2053 ³	843	854
annie Mae Pool #CB6768 6.50% 7/1/2053 ³	2,448	2,513
annie Mae Pool #CB7104 5.50% 9/1/2053 ³	25,730	25,887
annie Mae Pool #MA5139 6.00% 9/1/2053 ³	1,671	1,692
annie Mae Pool #MA5165 5.50% 10/1/2053 ³	5	5
annie Mae Pool #MA5166 6.00% 10/1/2053 ³	19,385	19,632
annie Mae Pool #FS6838 5.50% 11/1/2053 ³	1,550	1,550
annie Mae Pool #MA5191 6.00% 11/1/2053 ³	23,293	23,590
annie Mae Pool #CB7426 6.50% 11/1/2053 ³	18,609	19,157
annie Mae Pool #CB7617 6.00% 12/1/2053 ³	3,202	3,244
Fannie Mae Pool #CB7626 6.50% 12/1/2053 ³	7,188	7,418
Fannie Mae Pool #CB7862 6.00% 1/1/2054 ³	10,626	10,769

Mortgage-backed obligations (continued) Federal agency mortgage-backed obligations (continued)	Principal amount (000)	Value (000)
Fannie Mae Pool #FS6873 6.50% 1/1/2054 ³	USD23,998	\$24,644
Fannie Mae Pool #FS6767 6.50% 1/1/2054 ³	9,278	9,558
Fannie Mae Pool #MA5271 5.50% 2/1/2054 ³	334	334
Fannie Mae Pool #FS6809 5.50% 2/1/2054 ³	158	158
Fannie Mae Pool #CB7932 6.00% 2/1/2054 ³	22,305	22,601
Fannie Mae Pool #FS7031 6.00% 2/1/2054 ³	1,874	1,897
Fannie Mae Pool #FS7503 6.00% 2/1/2054 ³	1,586	1,606
Fannie Mae Pool #CB7933 6.50% 2/1/2054 ³	15,486	15,907
Fannie Mae Pool #CB8143 5.50% 3/1/2054 ³	21,353	21,445
Fannie Mae Pool #CB8151 5.50% 3/1/2054 ³	3,159	3,159
Fannie Mae Pool #MA5296 5.50% 3/1/2054 ³	178	178
Fannie Mae Pool #FS7507 6.00% 3/1/2054 ³	13,895	14,169
Fannie Mae Pool #CB8163 6.00% 3/1/2054 ³	13,062	13,320
Fannie Mae Pool #MA5295 6.00% 3/1/2054 ³	231	234
Fannie Mae Pool #CB8168 6.00% 3/1/2054 ³	123	125
Fannie Mae Pool #CB8337 5.50% 4/1/2054 ³	6,905	6,914
Fannie Mae Pool #MA5329 6.50% 4/1/2054 ³	25,462	26,085
Fannie Mae Pool #DB5160 5.50% 5/1/2054 ³	619	619
Fannie Mae Pool #DB2495 6.00% 5/1/2054 ³	1,350	1,367
Fannie Mae Pool #MA5355 6.50% 5/1/2054 ³	1,887	1,933
Fannie Mae Pool #FS8131 5.50% 6/1/2054 ³	15,771	15,838
Fannie Mae Pool #FS8153 6.00% 6/1/2054 ³	3,830	3,912
Fannie Mae Pool #DB6878 6.00% 6/1/2054 ³	2,101	2,127
Fannie Mae Pool #FS8223 6.00% 6/1/2054 ³	438	445
Fannie Mae Pool #FS8219 6.00% 6/1/2054 ³	398	406
Fannie Mae Pool #CB8725 6.50% 6/1/2054 ³	7,369	7,615
Fannie Mae Pool #CB8842 5.50% 7/1/2054 ³	13,084	13,115
Fannie Mae Pool #FS8467 5.50% 7/1/2054 ³	11,376	11,421
Fannie Mae Pool #BU4699 5.50% 7/1/2054 ³	6,324	6,339
Fannie Mae Pool #CB8838 5.50% 7/1/2054 ³	2,866	2,879
Fannie Mae Pool #DB5213 5.50% 7/1/2054 ³	1,698	1,697
Fannie Mae Pool #MA5421 6.00% 7/1/2054 ³	8,382	8,484
Fannie Mae Pool #DB5214 6.00% 7/1/2054 ³ Fannie Mae Pool #BU4700 6.00% 7/1/2054 ³	3,812	3,858
Fannie Mae Pool #D64700 8.00% 7/1/2034 Fannie Mae Pool #DB6901 6.00% 7/1/2054 ³	2,141	2,180
Fannie Mae Pool #CB8855 6.00% 7/1/2054 ³	1,321 956	1,337 975
Fannie Mae Pool #FS8318 6.00% 7/1/2054 ³	888	905
Fannie Mae Pool #DB7039 6.00% 7/1/2054 ³	339	345
Fannie Mae Pool #CB8872 6.50% 7/1/2054 ³	11,238	11,613
Fannie Mae Pool #CB8876 6.50% 7/1/2054 ³	3,200	3,290
Fannie Mae Pool #FS8317 6.50% 7/1/2054 ³	1,821	1,879
Fannie Mae Pool #DB6906 6.50% 7/1/2054 ³	10	10
Fannie Mae Pool #CB8977 5.00% 8/1/2054 ³	370	363
Fannie Mae Pool #DB7783 5.50% 8/1/2054 ³	6,528	6,529
Fannie Mae Pool #MA5445 6.00% 8/1/2054 ³	8,511	8,615
Fannie Mae Pool #FS8757 6.00% 8/1/2054 ³	1,327	1,353
Fannie Mae Pool #FS8758 6.00% 8/1/2054 ³	725	736
Fannie Mae Pool #BU4916 6.00% 8/1/2054 ³	683	693
Fannie Mae Pool #FS8756 6.00% 8/1/2054 ³	527	538
Fannie Mae Pool #BU4968 6.00% 8/1/2054 ³	443	449
Fannie Mae Pool #DB7687 6.00% 8/1/2054 ³	179	183
Fannie Mae Pool #DB7690 6.00% 8/1/2054 ³	140	143
Fannie Mae Pool #DC0296 6.00% 8/1/2054 ³	134	136
Fannie Mae Pool #CB9071 6.50% 8/1/2054 ³	7,327	7,550

Mortgage-backed obligations (continued) Federal agency mortgage-backed obligations (continued)	Principal amount (000)	Value (000)
Fannie Mae Pool #FS8783 6.50% 8/1/2054 ³	USD1,912	\$ 1,971
Fannie Mae Pool #FS9025 5.50% 9/1/2054 ³	8,607	8,633
Fannie Mae Pool #CB9210 5.50% 9/1/2054 ³	1,912	1,913
Fannie Mae Pool #CB91210 5.50% 9/1/2054 Fannie Mae Pool #CB9146 5.50% 9/1/2054 ³	1,772	1,713
Fannie Mae Pool #BU4946 5.50% 9/1/2054 ³	1,107	1,125
Fannie Mae Pool #CB9159 6.00% 9/1/2054 ³	2,956	3,014
Fannie Mae Pool #FS8866 6.00% 9/1/2054 ³	1,384	1,411
Fannie Mae Pool #DC1873 6.00% 9/1/2054 ³	227	231
Fannie Mae Pool #BU5049 6.50% 10/1/2054 ³	1,671	1,729
Fannie Mae Pool #DB2354 4.50% 10/1/2054 ³	16,498	15,849
Fannie Mae Pool #MA5529 4.50% 11/1/2054 ³	1,188	1,141
Fannie Mae Pool #BU5165 5.50% 11/1/2054 ³	65	65
Fannie Mae Pool #CB9432 6.00% 11/1/2054 ³	18,905	19,278
Fannie Mae Pool #BM6736 4.50% 11/1/2059 ³	4,515	4,381
Fannie Mae 1 001 #BM0730 4.30 % 11772037 Fannie Mae, Series 2017-M7, Class A2, Multi Family, 2.961% 2/25/2027 ^{3,5}	4,313	4,301
Freddie Mac Pool #781228 6.375% 2/1/2034 ^{3,5}	o 173	ہ 176
Freddie Mac Pool #737228 6.575 % 27172034 * Freddie Mac Pool #A23893 5.50% 7/1/2034 ³	97	178
Freddie Mac Pool #782818 6.741% 11/1/2034 ^{3,5}	97 119	100
Freddie Mac Pool #1/82518 6.741% 11/1/2034	341	354
Freddie Mac Pool #1H2324 6.766% 87172033 ³⁶ Freddie Mac Pool #1L1292 7.032% 1/1/2036 ^{3,5}	286	295
Freddie Mac Pool #G02162 5.50% 5/1/2036 ³	75	293
Freddie Mac Pool #848751 6.758% 6/1/2036 ^{3,5}	73	74
Freddie Mac Pool #848365 7.123% 7/1/2036 ^{3,5}	263	271
Freddie Mac Pool #SB8328 5.50% 9/1/2039 ³	3,998	4,046
Freddie Mac Pool #760014 3.404% 8/1/2045 ^{3,5}	3,770	4,040
Freddie Mac Pool #5/2002 4.00% 3/1/2048 ³	61	58
Freddie Mac Pool #SI2002 4.00% 3/1/2046 Freddie Mac Pool #SI2002 4.00% 10/1/2051 ³	13	12
Freddie Mac Pool #QF0924 5.50% 9/1/2052 ³	25	25
Freddie Mac Pool #SD2465 4.50% 10/1/2052 ³	129	124
Freddie Mac Pool #202403 4.30% 10/1/2032	25	25
Freddie Mac Pool #SD2948 5.50% 10/1/2052 ³	325	325
Freddie Mac Pool #SD2246 5.30% 1/1/2052 Freddie Mac Pool #SD8288 5.00% 1/1/2053 ³	939	924
Freddie Mac Pool #SD8260 5.00% 1/1/2053 ³	8,809	8,918
Freddie Mac Pool #268331 5.50% 2/1/2053 ³	26	26
Freddie Mac Pool #SD8301 6.00% 2/1/2053 ³	4,372	4,431
Freddie Mac Pool #SD8301 0.00% 2/1/2053 Freddie Mac Pool #SD8315 5.00% 4/1/2053 ³	2,644	2,599
Freddie Mac Pool #SD2716 5.00% 4/1/2053 ³	2,044	2,006
Freddie Mac Pool #SD8324 5.50% 5/1/2053 ³	1,316	1,317
Freddie Mac Pool #SD2861 6.00% 5/1/2053 ³	4,581	4,664
Freddie Mac Pool #SD2361 6.00% 5/1/2053 ³	3,087	4,004
Freddie Mac Pool #20323 6.00% 5/1/2033 Freddie Mac Pool #203376 6.00% 5/1/2053 ³	203	206
Freddie Mac Pool #203379 8.00% 37/72033 Freddie Mac Pool #SD8329 5.00% 6/1/2053 ³	669	657
Freddie Mac Pool #SD8327 5.00% 6/1/2053 ³	1,520	
Freddie Mac Pool #RA9279 6.00% 6/1/2053 ³	3,837	1,521 3,911
Freddie Mac Pool #RA9283 6.00% 6/1/2053 ³	3,637	3,703
Freddie Mac Pool #RA9283 6.00% 6/1/2053 ³	2,461	
Freddie Mac Pool #RA9281 6.00% 6/1/2053 ³	1,766	2,491 1,821
Freddie Mac Pool #SD3240 6.00% 6/1/2053 ³	411	416
Freddie Mac Pool #RA9294 6.50% 6/1/2053 ³	2,723	2,811
Freddie Mac Pool #RA9294 6.50% 6/1/2053 Freddie Mac Pool #RA9292 6.50% 6/1/2053 ³	2,723	2,011
Freddie Mac Pool #RA9292 6.50% 6/1/2053 Freddie Mac Pool #RA9289 6.50% 6/1/2053 ³	2,435	2,317
Freddie Mac Pool #RA9289 6.50% 6/1/2053 ³ Freddie Mac Pool #RA9288 6.50% 6/1/2053 ³		
Freddie Mac Pool #RA9288 6.50% 6/1/2053 [°] Freddie Mac Pool #RA9287 6.50% 6/1/2053 [°]	2,212	2,295
	1,582	1,644
Freddie Mac Pool #RA9290 6.50% 6/1/2053 ³	1,190	1,233

Freedie Mar Drug #0.4091 4 50% AU (2033 ³) USD838 § 859 Freedie Mar Droi #50831 5 00% 7/1/2033 ³ 6.50 642 Freedie Mar Droi #50831 5 00% 7/1/2033 ³ 4.61 6.50 Freedie Mar Droi #50831 5 00% 7/1/2033 ³ 2.477 2.473 Freedie Mar Droi #50831 5 00% 7/1/2033 ³ 2.477 2.473 Freedie Mar Droi #50332 6 00% 7/1/2053 ³ 177 179 Freedie Mar Droi #50332 6 00% 7/1/2053 ³ 3.50 3.55 Freedie Mar Droi #50332 6 00% 7/1/2053 ³ 3.51 3.55 Freedie Mar Droi #50328 5 0.0% 7/1/2053 ³ 3.51 3.55 Freedie Mar Droi #50328 5 0.0% 7/1/2053 ³ 3.51 3.52 Freedie Mar Droi #50328 5 0.0% 7/1/2053 ³ 3.50 3.52 Freedie Mar Droi #50328 5 0.0% 7/1/2053 ³ 3.00 3.18 3.0228 Freedie Mar Droi #50328 5 0.0% 7/1/2053 ³ 3.00 3.18 3.028 Freedie Mar Droi #50428 5 0.0% 7/1/2053 ⁴ 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34 2.34	Mortgage-backed obligations (continued) Federal agency mortgage-backed obligations (continued)	Principal amount (000)	Value (000)																																																																								
Freddi Mac Pool #A2925 4.00% A/1/2032 ³ 620 662 Freddi Mac Pool #SD3843 4.00% 1/1/2053 ³ 4.347 4.351 Freddi Mac Pool #SD3845 2.00% 1/1/2053 ³ 2.472 2.473 Freddi Mac Pool #SD3845 2.00% 1/1/2053 ³ 2.164 2.173 Freddi Mac Pool #SD3842 2.00% 1/1/2053 ³ 3.57 3.85 Freddi Mac Pool #SD3842 2.00% 1/1/2053 ³ 3.50 3.51 Freddi Mac Pool #SD3842 2.00% 1/1/2053 ³ 3.50 3.51 Freddi Mac Pool #SD3842 2.00% 1/1/2053 ³ 3.50 3.51 Freddi Mac Pool #SD3843 2.00% 1/1/2053 ³ 3.50 3.51 Freddi Mac Pool #SD4834 3.00% 1/1/2053 ³ 3.51 3.52 Freddi Mac Pool #SD4934 3.00% 1/1/2053 ³ 1.18 1.196 Freddi Mac Pool #SD4934 3.00% 1/1/2053 ³ 3.50 3.51 Freddi Mac Pool #SD493 4.00% 1/1/2053 ³ 3.50 3.114 Freddi Mac Pool #SD493 4.00% 1/1/2053 ⁴ 2.24 4.24 Freddi Mac Pool #SD493 4.00% 1/1/2054 ³ 3.50 3.50 Freddi Mac Pool #SD493 4.00% 1/1/2054 ³ 3.50 3.60 Freddi Mac Pool #SD494 4.02 4.24 4.2	Freddie Mac Pool #RA9291 6.50% 6/1/2053 ³	USD836	\$ 859																																																																								
Freddie Mac Pool SD3345 6 50% 71/2033 ¹ 2,42 2,473 Freddie Mac Pool SD3345 50% 71/2033 ¹ 2,16 2,173 Freddie Mac Pool SD3345 6,00% 71/2033 ¹ 2,16 2,173 Freddie Mac Pool SD3345 2,00% 71/2033 ¹ 177 179 Freddie Mac Pool SD3342 6,00% 71/2033 ¹ 3,50 3,50 Freddie Mac Pool SD3342 5,00% 71/2033 ¹ 3,50 3,51 Freddie Mac Pool SD3342 6,00% 71/2033 ² 3,13 3,52 Freddie Mac Pool SD3432 6,00% 71/2033 ² 3,13 3,52 Freddie Mac Pool SD342 6,00% 71/2033 ² 3,13 3,13 Freddie Mac Pool SD342 6,00% 71/2033 ² 2,14 2,440 Freddie Mac Pool SD4074 6,00% 71/2054 ² 2,44 2,442 Freddie Mac Pool SD403 6,00% 71/2054 ² 2,719 7,714 Freddie Mac Pool SD403 6,00% 71/2054 ² 3,810 3,800 Freddie Mac Pool SD340 7,00% 71/2054 ³ 3,810 3,800 Freddie Mac Pool SD340 7,00% 71/2054 ³ 7,719 7,814 Freddie Mac Pool SD340 7,00% 71/2054 ³ 1,035 1,039 Freddie Mac Pool SD340 7,00% 71/2054 ³ 1,037 1,0																																																																											
Freddie Mac Pool SD3345 6 50% 71/2033 ¹ 2,42 2,473 Freddie Mac Pool SD3345 50% 71/2033 ¹ 2,16 2,173 Freddie Mac Pool SD3345 6,00% 71/2033 ¹ 2,16 2,173 Freddie Mac Pool SD3345 2,00% 71/2033 ¹ 177 179 Freddie Mac Pool SD3342 6,00% 71/2033 ¹ 3,50 3,50 Freddie Mac Pool SD3342 5,00% 71/2033 ¹ 3,50 3,51 Freddie Mac Pool SD3342 6,00% 71/2033 ² 3,13 3,52 Freddie Mac Pool SD3432 6,00% 71/2033 ² 3,13 3,52 Freddie Mac Pool SD342 6,00% 71/2033 ² 3,13 3,13 Freddie Mac Pool SD342 6,00% 71/2033 ² 2,14 2,440 Freddie Mac Pool SD4074 6,00% 71/2054 ² 2,44 2,442 Freddie Mac Pool SD403 6,00% 71/2054 ² 2,719 7,714 Freddie Mac Pool SD403 6,00% 71/2054 ² 3,810 3,800 Freddie Mac Pool SD340 7,00% 71/2054 ³ 3,810 3,800 Freddie Mac Pool SD340 7,00% 71/2054 ³ 7,719 7,814 Freddie Mac Pool SD340 7,00% 71/2054 ³ 1,035 1,039 Freddie Mac Pool SD340 7,00% 71/2054 ³ 1,037 1,0	Freddie Mac Pool #SD8341 5.00% 7/1/2053 ³	62	61																																																																								
Fredik Mac Peol #SD342 5.00% 7/12033* 2.472 2.473 Fredik Mac Peol #SD3336 0.00% 7/12033* 357 365 Fredik Mac Peol #SD3336 2.00% 7/12033* 117 179 Fredik Mac Peol #SD335 0.00% 7/12033* 3.602 3.447 Fredik Mac Peol #SD335 0.00% 7/12033* 2.8.18 2.8.857 Fredik Mac Peol #SD335 0.00% 7/12033* 2.8.18 2.8.857 Fredik Mac Peol #SD335 0.00% 7/12033* 2.8.18 2.8.857 Fredik Mac Peol #SD335 0.00% 10/12033* 11.19 1.19 Fredik Mac Peol #SD335 0.00% 10/12033* 1.11 1.19 Fredik Mac Peol #SD335 0.00% 11/12033* 2.8.33 3.24 Fredik Mac Peol #SD335 0.00% 11/12034* 2.4.34 2.404 Fredik Mac Peol #SD345 0.00% 1/12054* 4.2 42 Fredik Mac Peol #SD345 0.00% 1/12054* 3.054 3.058 Fredik Mac Peol #SD345 0.00% 1/12054* 3.00 3.00 Fredik Mac Peol #SD345 0.00% 1/12054* 1.03			4,351																																																																								
Fredie Mac Pool #503356 6.00% 71/2053 ³ 2,146 2,173 Fredie Mac Pool #503351 26.00% 8/1/2053 ³ 357 365 Fredie Mac Pool #503351 26.00% 8/1/2053 ³ 3,020 3,547 Fredie Mac Pool #503351 26.00% 8/1/2053 ³ 3,032 3,547 Fredie Mac Pool #503351 26.00% 9/1/2053 ³ 3,03 3,0528 Fredie Mac Pool #503854 6.00% 10/1/2053 ³ 26,513 26,853 25,492 Fredie Mac Pool #505484 5.00% 11/1/2053 ³ 26,513 25,492 1,214 1,214 Fredie Mac Pool #50748 4.50% 11/1/2053 ³ 2,341 2,404 1,224 1,224 1,224 1,224 1,224 1,224 1,224 42 43 43 53	Freddie Mac Pool #SD8342 5.50% 7/1/2053 ³																																																																										
Freddie Mac Pool #S0343 2.008 7/1/2053 ³ 357 358 Freddie Mac Pool #S0313 2.008 7/1/2053 ³ 416 415 Freddie Mac Pool #S0383 2.008 9/1/2053 ³ 28,118 28,857 Freddie Mac Pool #S0383 5.008 9/1/2053 ³ 28,118 28,857 Freddie Mac Pool #S0383 5.008 10/1/2053 ³ 30,138 30,528 Freddie Mac Pool #S0384 5.008 10/1/2053 ³ 11,818 11,966 Freddie Mac Pool #S0384 5.008 11/1/2053 ³ 3,054 3,146 Freddie Mac Pool #S0497 5.008 11/1/2053 ³ 3,054 3,146 Freddie Mac Pool #S0497 5.008 11/1/2053 ³ 3,054 3,140 Freddie Mac Pool #S0497 5.008 1/1/2054 ³ 2,241 2,441 Freddie Mac Pool #S0490 5.008 1/1/2054 ³ 3,101 3,038 Freddie Mac Pool #S0490 5.008 1/1/2054 ³ 3,101 3,039 Freddie Mac Pool #S0490 5.008 1/1/2054 ³ 3,101 3,039 Freddie Mac Pool #S0490 5.008 1/1/2054 ³ 1,035 1,039 Freddie Mac Pool #S1215 5.008 4/1/2054 ³ 1,037 1,038 Freddie Mac Pool #S1215 5.008 4/1/2054 ³ 1,2947 13,105 Freddie Mac Pool #S1215 5.008 6/	Freddie Mac Pool #SD3356 6.00% 7/1/2053 ³																																																																										
Fredde Mac Pool #SD8362 5.0% 9/1/2053 ¹ 3,502 3,547 Fredde Mac Pool #SD8363 6.00% 9/1/2053 ¹ 28,181 28,857 Fredde Mac Pool #SD8363 6.00% 10/1/2053 ¹ 30,138 30,252 Fredde Mac Pool #SD8368 0.00% 10/1/2053 ¹ 25,530 25,492 Fredde Mac Pool #SD8368 0.00% 10/1/2053 ¹ 2,530 25,492 Fredde Mac Pool #SD8768 0.00% 11/1/2053 ¹ 2,241 2,741 Fredde Mac Pool #SD8470 5.00% 11/1/2053 ¹ 3,054 3,148 Fredde Mac Pool #SD8470 5.00% 11/1/2054 ¹ 2,341 2,404 Fredde Mac Pool #SD8470 5.00% 21/12054 ¹ 3,810 3,808 Fredde Mac Pool #SD8401 5.00% 21/12054 ¹ 1,035 1,039 Fredde Mac Pool #RU1215 5.00% 41/12054 ¹ 1,035 1,039 Fredde Mac Pool #RU1215 5.00% 41/12054 ¹ 1,074 1,0052 Fredde Mac Pool #SD8428 2.00% 51/12054 ¹ 1,074 1,0052 Fredde Mac Pool #SD8428 2.00% 51/12054 ¹ 1,074 1,0052 Fredde Mac Pool #SD8428 2.00% 51/12054 ¹ 1,074 1,0052 Fredde Mac Pool #SD8428 2.00% 51/12054 ¹ 1,274 1,035 Fredde Mac Pool #SD8428	Freddie Mac Pool #SD3432 6.00% 7/1/2053 ³																																																																										
Freddie Mac Pool #SD8263 6.00% 0/1/2053 ¹ 3,502 3,547 Freddie Mac Pool #SD826 6.00% 0/1/2053 ¹ 28,118 28,857 Freddie Mac Pool #SD3826 6.00% 10/1/2053 ¹ 30,138 30,528 Freddie Mac Pool #SD6736 4.00% 10/1/2053 ¹ 2,530 22,542 Freddie Mac Pool #SD6736 4.05% 11/1/2053 ¹ 1,244 1,271 Freddie Mac Pool #SD6736 4.05% 11/1/2053 ¹ 3,054 3,146 Freddie Mac Pool #SD6406 5.05% 11/1/2054 ¹ 2,341 2,404 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 2,341 2,404 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 3,810 3,800 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 1,035 1,039 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,035 1,039 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,778 1,811 Freddie Mac Po	Freddie Mac Pool #SD3512 6.00% 8/1/2053 ³	177	179																																																																								
Freddie Mac Pool #SD8263 6.00% 0/1/2053 ¹ 3,502 3,547 Freddie Mac Pool #SD826 6.00% 0/1/2053 ¹ 28,118 28,857 Freddie Mac Pool #SD3826 6.00% 10/1/2053 ¹ 30,138 30,528 Freddie Mac Pool #SD6736 4.00% 10/1/2053 ¹ 2,530 22,542 Freddie Mac Pool #SD6736 4.05% 11/1/2053 ¹ 1,244 1,271 Freddie Mac Pool #SD6736 4.05% 11/1/2053 ¹ 3,054 3,146 Freddie Mac Pool #SD6406 5.05% 11/1/2054 ¹ 2,341 2,404 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 2,341 2,404 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 3,810 3,800 Freddie Mac Pool #SD8046 0.00% 2/1/2054 ¹ 1,035 1,039 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,035 1,039 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,078 1,811 Freddie Mac Pool #RD1216 0.50% 4/1/2054 ¹ 1,778 1,811 Freddie Mac Po	Freddie Mac Pool #SD8362 5.50% 9/1/2053 ³	416	415																																																																								
Fredde Mac Pool #SD2825 A.50% A/12053 ³ 28,118 28,857 Fredde Mac Pool #SD2825 A.60% 10/12053 ³ 30,138 30,528 Fredde Mac Pool #SD2836 A.00% 10/12053 ³ 11,818 11,966 Fredde Mac Pool #SD2875 A.60% 11/12053 ³ 22,530 22,543 Fredde Mac Pool #SD4775 Cost 11/12053 ³ 12,24 1,271 Fredde Mac Pool #SD4775 Cost 11/12053 ³ 3,054 3,44 Fredde Mac Pool #SD4874 S.05% 1/12054 ³ 2,441 2,404 Fredde Mac Pool #SD4804 S.05% 1/12054 ³ 7,719 7,814 Fredde Mac Pool #SD4840 S.05% 4/12054 ³ 1,035 1,039 Fredde Mac Pool #SD4840 S.05% 4/12054 ³ 7,69 7,69 Fredde Mac Pool #SD4840 S.05% 4/12054 ³ 10,774 10,082 Fredde Mac Pool #SD4840 S.05% 4/12054 ³ 20,3 206 Fredde Mac Pool #SD4842 A.00% 5/1/2054 ³ 10,774 10,082 Fredde Mac Pool #SD4840 S.05% 4/12054 ³ 7,59 7,559 Fredde Mac Pool #SD4842 A.00% 5/1/2054 ³ 10,774 10,082 Fredde Mac Pool #SD4842 A.00% 5/1/2054 ³ 7,529 7,559 Fredde Mac Pool #SD4842 A.00% 5/1/2054 ³ <		3,502	3,547																																																																								
Freddie Mac Pool #SD033 6.00% 10/1/2053 ³ 30,328 30,328 Freddie Mac Pool #SD0736 8.60% 10/1/2053 ³ 11,818 11,966 Freddie Mac Pool #SD073 6.430% 11/1/2053 ³ 25,430 25,430 Freddie Mac Pool #SD075 0.0% 11/1/2053 ³ 3.054 3.146 Freddie Mac Pool #SD0407 5.00% 11/1/2053 ³ 3.054 3.054 Freddie Mac Pool #SD0407 5.00% 11/1/2053 ³ 3.054 2.42 Freddie Mac Pool #SD0407 5.00% 11/1/2054 ³ 7.719 7.814 Freddie Mac Pool #SD0407 5.00% 1/1/2054 ³ 3.030 3.030 Freddie Mac Pool #SD0407 5.00% 4/1/2054 ³ 1.035 1.035 Freddie Mac Pool #SD0407 5.00% 4/1/2054 ³ 7.719 7.814 Freddie Mac Pool #SD0430 5.00% 4/1/2054 ³ 1.0774 1.0032 Freddie Mac Pool #SD0430 5.00% 4/1/2054 ³ 2.03 2.06 Freddie Mac Pool #SD1430 5.00% 5/1/2054 ³ 2.529 7.559 Freddie Mac Pool #SD1430 5.00% 5/1/2054 ³ 2.529 7.559 Freddie Mac Pool #SD1430 5.00% 6/1/2054 ³ 1.2,947 13.105 Freddie Mac Pool #SD1430 5.00% 7/1/2054 ³ 2.50% 6/1/2054 ³ 3.361 <td< td=""><td></td><td></td><td></td></td<>																																																																											
Freddie Mac Pool #SD4386 6.00% 10/1/2053 ³ 11.818 11.966 Freddie Mac Pool #SD4375 4.50% 11/1/2053 ³ 26,530 25,492 Freddie Mac Pool #SD4375 5.00% 11/1/2053 ³ 3.054 3.144 Freddie Mac Pool #SD4375 5.00% 11/1/2054 ³ 2.041 2.2341 2.404 Freddie Mac Pool #SD439.5.00% 2/1/2054 ³ 2.341 2.404 42 422 Freddie Mac Pool #SD430.5.00% 2/1/2054 ³ 3.810 3.800 3.810 3.800 Freddie Mac Pool #SD430.5.00% 3/1/2054 ³ 1.035 1.035 1.039 Freddie Mac Pool #RJ1215 5.50% 4/1/2054 ³ 7.69 769 769 Freddie Mac Pool #RJ1215 5.50% 4/1/2054 ³ 1.0774 1.811 Freddie Mac Pool #RJ1215 5.50% 6/1/2054 ³ 2.03 206 Freddie Mac Pool #SD432.6.00% 5/1/2054 ³ 2.757 2.800 Freddie Mac Pool #RJ115 5.50% 6/1/2054 ³ 1.572 7.559 Freddie Mac Pool #RJ1176 5.50% 6/1/2054 ³ 1.572 7.559 Freddie Mac Pool #RJ140 5.50% 7/1/2054 ³ 1.572 7.559 Freddie Mac Pool #RJ145 5.00% 6/1/2054 ³ 1.572 7.800 <																																																																											
Freddie Mac Pool #SD6736 A 50% 11/1/2053 ³ 26.530 25.922 Freddie Mac Pool #SD4973 5.0% 11/1/2053 ³ 3.054 3.142 Freddie Mac Pool #SD4973 5.0% 11/1/2054 ³ 2.341 2.404 Freddie Mac Pool #SD4045 3.50% 11/2054 ³ 7.719 7.814 Freddie Mac Pool #SD4045 5.0% 21/2054 ³ 7.719 7.814 Freddie Mac Pool #SD4045 5.0% 31/2054 ³ 1.035 1.039 Freddie Mac Pool #SD4045 5.0% 41/2054 ³ 7.719 7.814 Freddie Mac Pool #SD4045 5.0% 41/2054 ³ 1.035 1.039 Freddie Mac Pool #SD404 5.0% 41/2054 ³ 203 206 Freddie Mac Pool #SD432 0.00% 51/2054 ³ 275 280 Freddie Mac Pool #SD432 0.00% 51/2054 ³ 275 280 Freddie Mac Pool #SD452 0.00% 51/2054 ³ 7.529 7.559 Freddie Mac Pool #R176 5.05% 61/2054 ³ 111 118 Freddie Mac Pool #R176 5.05% 61/2054 ³ 117 118 Freddie Mac Pool #R176 5.05% 71/2054 ³ 3.061 3.061 Freddie Mac Pool #R176 5.05% 71/2054 ³ 3.061 3.061 Freddie Mac Pool #R176 5.05% 71/2054 ³ 111		11,818																																																																									
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Freddie Mac Pool #SD8401 5.50% 21/12054 ³ 42 42 Freddie Mac Pool #SD8402 6.00% 21/12054 ³ 7,719 7,814 Freddie Mac Pool #SD8402 6.00% 21/12054 ³ 3,808 Freddie Mac Pool #SD1216 5.50% 41/12054 ³ 1,035 1,039 Freddie Mac Pool #RU1216 5.50% 41/12054 ³ 769 769 Freddie Mac Pool #SD12303 6.00% 41/12054 ³ 1,778 1,811 Freddie Mac Pool #SD12303 6.00% 41/12054 ³ 203 206 Freddie Mac Pool #SD12303 6.00% 51/12054 ³ 10,774 10,082 Freddie Mac Pool #SD18402 6.00% 51/12054 ³ 275 280 Freddie Mac Pool #SD18403 6.00% 51/12054 ³ 60,373 60,373 Freddie Mac Pool #RU1768 5.00% 61/12054 ³ 7,529 7,559 Freddie Mac Pool #RU1768 5.00% 61/12054 ³ 11,7 118 Freddie Mac Pool #RU1768 5.00% 71/12054 ³ 11,7 118 Freddie Mac Pool #RU1976 5.00% 71/12054 ³ 3,361 3,361 Freddie Mac Pool #RU1963 5.00% 71/12054 ³ 6,770 6,853 Freddie Mac Pool #RU1963 6.00% 71/12054 ³ 3,062 2,669 Freddie Mac Pool #RU1976 4.00% 71/12054 ³ 1,659 1,417 Freddie Mac Pool #RU1976 6.00% 71/12054 ³ 3,661 3,611 Freddie Mac Pool #RU1976 6.00% 71/12054 ³ 3,661 3,611 F																																																																											
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Freddie Mac Pool #RJ1216 5.50% 4/1/2054 ³ 1,035 1,039 Freddie Mac Pool #RJ1215 5.50% 4/1/2054 ³ 769 769 Freddie Mac Pool #SD530 6.00% 4/1/2054 ³ 203 203 Freddie Mac Pool #SD5428 6.00% 5/1/2054 ³ 10,074 10,022 Freddie Mac Pool #SD5692 6.00% 5/1/2054 ³ 8,509 8,614 Freddie Mac Pool #SD5692 6.00% 5/1/2054 ³ 60,537 7,529 Freddie Mac Pool #RJ1785 7.50% 6/1/2054 ³ 7,529 7,559 Freddie Mac Pool #RJ1785 7.50% 6/1/2054 ³ 7,529 7,559 Freddie Mac Pool #RJ1785 7.50% 6/1/2054 ³ 117 118 Freddie Mac Pool #RJ1785 7.50% 7/1/2054 ³ 117 718 Freddie Mac Pool #RJ1785 7.50% 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1785 7.50% 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1785 7.50% 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1793 7.00% 7/1/2054 ³ 6,770 6,853 Freddie Mac Pool #RJ1793 6.00% 7/1/2054 ³ 2,602 2,602 Freddie Mac Pool #RJ1793 6.00% 7/1/2054 ³ 1,851 1,917 Freddie Mac Pool #RJ194 6.00% 7/1/2054 ³ 1,856 1,811 Freddie	Freddie Mac Pool #SD8402 6.00% 2/1/2054 ³	7,719	7,814																																																																								
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Freddie Mac Pool #QI3333 6.00% 4/1/2054 ³ 203 206 Freddie Mac Pool #SD8428 4.00%, 5/1/2054 ³ 10,774 10,082 Freddie Mac Pool #SD5692 6.00%, 5/1/2054 ³ 275 280 Freddie Mac Pool #RJ155 7.50% 6/1/2054 ³ 275 280 Freddie Mac Pool #RJ1768 5.00%, 6/1/2054 ³ 7,559 7,559 Freddie Mac Pool #RJ1785, 60%, 6/1/2054 ³ 12,947 13,105 Freddie Mac Pool #RJ1785, 60%, 6/1/2054 ³ 117 118 Freddie Mac Pool #RJ1768, 50%, 6/1/2054 ³ 7,11 728 Freddie Mac Pool #RJ1760, 550%, 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1960, 550%, 7/1/2054 ³ 3,062 3,092 Freddie Mac Pool #RJ1960, 50%, 7/1/2054 ³ 3,062 3,069 Freddie Mac Pool #RJ1960, 50%, 7/1/2054 ³ 3,062 3,069 Freddie Mac Pool #RJ1979, 50%, 7/1/2054 ³ 4,188 4,203 Freddie Mac Pool #RJ1979, 60%, 7/1/2054 ³ 4,189 1,457 Freddie Mac Pool #RJ1979, 60%, 7/1/2054 ³ 4,640 650 Freddie Mac Pool #RJ1979, 60%, 7/1/2054 ³ 1,687 391 Freddie Mac Pool #RJ1979, 60%, 7/1/2054 ³ 1,607 1,607 Freddie	Freddie Mac Pool #RJ1215 5.50% 4/1/2054 ³	769	769																																																																								
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Freddie Mac Pool #SD5692 6.00% 5/1/2054 ³ 275 280 Freddie Mac Pool #RJ1785 7.50% 6/1/2054 ³ 60,393 60,537 Freddie Mac Pool #RJ1786 5.00% 6/1/2054 ³ 7,529 7,559 Freddie Mac Pool #SD5439 6.00% 6/1/2054 ³ 117 118 Freddie Mac Pool #RJ1785 6.00% 6/1/2054 ³ 117 118 Freddie Mac Pool #RJ1708 5.00% 6/1/2054 ³ 711 728 Freddie Mac Pool #RJ1960 5.50% 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1963 5.50% 7/1/2054 ³ 3,092 3,099 Freddie Mac Pool #RJ1964 6.00% 7/1/2054 ³ 6,770 6,853 Freddie Mac Pool #RJ1978 6.00% 7/1/2054 ³ 2,662 2,666 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,881 1,917 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,881 1,917 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,855 1,601 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,855 1,601 Freddie Mac Pool #RJ1986 6.00% 7/1/2054 ³ 1,555 1,601 Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³ 30 311 Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³ 12 131 Freddie Mac Pool	Freddie Mac Pool #SD8428 4.00% 5/1/2054 ³	10,774	10,082																																																																								
Freddie Mac Pool #RJ1857 5.50% 6/1/2054 ³ 60,393 60,537 Freddie Mac Pool #RJ1768 5.50% 6/1/2054 ³ 7,529 7,559 Freddie Mac Pool #RJ186 6.00% 6/1/2054 ³ 12,947 13,105 Freddie Mac Pool #RJ186 5.00% 6/1/2054 ³ 117 118 Freddie Mac Pool #RJ1960 5.50% 7/1/2054 ³ 7,11 728 Freddie Mac Pool #RJ1960 5.50% 7/1/2054 ³ 3,361 3,361 Freddie Mac Pool #RJ1960 5.50% 7/1/2054 ³ 3,092 3,099 Freddie Mac Pool #RJ1960 5.50% 7/1/2054 ³ 6,770 6,853 Freddie Mac Pool #RJ1964 6.00% 7/1/2054 ³ 6,770 6,853 Freddie Mac Pool #RJ1974 6.00% 7/1/2054 ³ 2,602 2,669 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,881 1,917 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 1,855 301 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 866 881 Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³ 30 311 Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³ 30 311 Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³ 30 311 Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³ 30 311 Freddie Mac Pool #RJ204	Freddie Mac Pool #SD8432 6.00% 5/1/2054 ³	8,509	8,614																																																																								
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#RJ1964 6.00% 7/1/2054³</td><td>2,602</td><td>2,669</td></tr> <tr><td>Freddie Mac Pool #Ql8874 6.00% 7/1/20543866881Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Ql9151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5886 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2193 5.00% 8/1/20543209206Freddie Mac Pool #RJ2195 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,503Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5071,272Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275</td><td>Freddie Mac Pool #RJ1973 6.00% 7/1/2054³</td><td>1,881</td><td>1,917</td></tr> <tr><td>Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2219 5.00% 8/1/20543209206Freddie Mac Pool #RJ2205 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205432,2102,210Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275</td><td>Freddie Mac Pool #SD5813 6.00% 7/1/2054³</td><td>1,459</td><td>1,487</td></tr> <tr><td>Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD58448 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool 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#RJ2206 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5051,272Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275</td><td>Freddie Mac Pool #SD5873 6.00% 7/1/2054³</td><td>640</td><td>650</td></tr> <tr><td>Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD8448 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool #RJ2195 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205432,2102,210Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275</td><td>Freddie Mac Pool #SD5896 6.00% 7/1/2054³</td><td>385</td><td>391</td></tr> <tr><td>Freddie Mac Pool #SD5986 6.50% 7/1/2054³ 12 13 Freddie Mac Pool #SD8448 6.50% 7/1/2054³ 9 9 Freddie Mac Pool #RJ2193 5.00% 8/1/2054³ 289 284 Freddie Mac Pool #RJ2241 5.00% 8/1/2054³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #QI9151 6.50% 7/1/2054³</td><td>1,556</td><td>1,601</td></tr> <tr><td>Freddie Mac Pool #SD8448 6.50% 7/1/2054³ 9 Freddie Mac Pool #RJ2193 5.00% 8/1/2054³ 289 Freddie Mac Pool #RJ2241 5.00% 8/1/2054³ 209 Freddie Mac Pool #RJ2195 5.00% 8/1/2054³ 189 Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,505 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505</td><td>Freddie Mac Pool #RJ1986 6.50% 7/1/2054³</td><td>30</td><td>31</td></tr> <tr><td>Freddie Mac Pool #RJ2193 5.00% 8/1/2054³ 289 284 Freddie Mac Pool #RJ2241 5.00% 8/1/2054³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #SD5986 6.50% 7/1/2054³</td><td>12</td><td>13</td></tr> <tr><td>Freddie Mac Pool #RJ2241 5.00% 8/1/2054³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #SD8448 6.50% 7/1/2054³</td><td>9</td><td>9</td></tr> <tr><td>Freddie Mac Pool #RJ2195 5.00% 8/1/2054³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #RJ2193 5.00% 8/1/2054³</td><td>289</td><td>284</td></tr> <tr><td>Freddie Mac Pool #RJ2200 5.50% 8/1/2054³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,205 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272</td><td>Freddie Mac Pool #RJ2241 5.00% 8/1/2054³</td><td>209</td><td>206</td></tr> <tr><td>Freddie Mac Pool #RJ2201 5.50% 8/1/2054³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #RJ2195 5.00% 8/1/2054³</td><td>189</td><td>186</td></tr> <tr><td>Freddie Mac Pool #RJ2206 5.50% 8/1/2054³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272 1,272</td><td>Freddie Mac Pool #RJ2200 5.50% 8/1/2054³</td><td>2,210</td><td>2,210</td></tr> <tr><td>Freddie Mac Pool #RJ2243 5.50% 8/1/2054³ 1,272 1,275</td><td>Freddie Mac Pool #RJ2201 5.50% 8/1/2054³</td><td>1,503</td><td>1,509</td></tr> <tr><td></td><td>Freddie Mac Pool #RJ2206 5.50% 8/1/2054³</td><td>1,505</td><td>1,507</td></tr> <tr><td>Freddie Mac Pool #SD6286 5.50% 8/1/2054³ 580 583</td><td>Freddie Mac Pool #RJ2243 5.50% 8/1/2054³</td><td>1,272</td><td>1,275</td></tr> <tr><td></td><td>Freddie Mac Pool #SD6286 5.50% 8/1/2054³</td><td>580</td><td>583</td></tr>	Freddie Mac Pool #SD8447 6.00% 7/1/2054 ³	6,770	6,853	Freddie Mac Pool #SD5813 6.00% 7/1/205431,4591,459Freddie Mac Pool #Q18874 6.00% 7/1/20543866881Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5876 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #RJ1986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 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6.00% 7/1/2054 ³	1,459	1,487	Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD58448 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool #RJ2205 5.00% 8/1/20543189186Freddie Mac Pool #RJ2200 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5071,272Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275	Freddie Mac Pool #QI8874 6.00% 7/1/2054 ³	866	881	Freddie Mac Pool #Ql9151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/2054399Freddie Mac Pool #RJ2241 5.00% 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Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³ 289 Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³ 209 Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,505 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505	Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³	30	31	Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³ 289 284 Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #SD5986 6.50% 7/1/2054 ³	12	13	Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #SD8448 6.50% 7/1/2054 ³	9	9	Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³	289	284	Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,205 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272	Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³	209	206	Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³	189	186	Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,272	Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³	2,210	2,210	Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³	1,503	1,509		Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³	1,505	1,507	Freddie Mac Pool #SD6286 5.50% 8/1/2054 ³ 580 583	Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³	1,272	1,275		Freddie Mac Pool #SD6286 5.50% 8/1/2054 ³	580	583
Freddie Mac Pool #SD8447 6.00% 7/1/2054 ³	6,770	6,853																																																																									
Freddie Mac Pool #SD5813 6.00% 7/1/205431,4591,459Freddie Mac Pool #Q18874 6.00% 7/1/20543866881Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5876 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #RJ1986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool #RJ2200 5.50% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5071,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5071,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5071,272Freddie Mac Pool #RJ2204 5.50% 8/1/205431,2721,275	Freddie Mac Pool #RJ1964 6.00% 7/1/2054 ³	2,602	2,669																																																																								
Freddie Mac Pool #Ql8874 6.00% 7/1/20543866881Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Ql9151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5886 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2193 5.00% 8/1/20543209206Freddie Mac Pool #RJ2195 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,503Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2204 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5071,272Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275	Freddie Mac Pool #RJ1973 6.00% 7/1/2054 ³	1,881	1,917																																																																								
Freddie Mac Pool #SD5873 6.00% 7/1/20543640650Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2219 5.00% 8/1/20543209206Freddie Mac Pool #RJ2205 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205432,2102,210Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275	Freddie Mac Pool #SD5813 6.00% 7/1/2054 ³	1,459	1,487																																																																								
Freddie Mac Pool #SD5896 6.00% 7/1/20543385391Freddie Mac Pool #Q19151 6.50% 7/1/205431,5561,601Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD5986 6.50% 7/1/2054399Freddie Mac Pool #SD58448 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool #RJ2205 5.00% 8/1/20543189186Freddie Mac Pool #RJ2200 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5071,272Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275	Freddie Mac Pool #QI8874 6.00% 7/1/2054 ³	866	881																																																																								
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Freddie Mac Pool #RJ1986 6.50% 7/1/205433031Freddie Mac Pool #SD5986 6.50% 7/1/205431213Freddie Mac Pool #SD8448 6.50% 7/1/2054399Freddie Mac Pool #RJ2193 5.00% 8/1/20543289284Freddie Mac Pool #RJ2241 5.00% 8/1/20543209206Freddie Mac Pool #RJ2195 5.00% 8/1/20543189186Freddie Mac Pool #RJ2201 5.50% 8/1/205432,2102,210Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5031,509Freddie Mac Pool #RJ2201 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2205 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2206 5.50% 8/1/205431,5051,507Freddie Mac Pool #RJ2243 5.50% 8/1/205431,2721,275	Freddie Mac Pool #SD5896 6.00% 7/1/2054 ³	385	391																																																																								
Freddie Mac Pool #SD5986 6.50% 7/1/2054 ³ 12 13 Freddie Mac Pool #SD8448 6.50% 7/1/2054 ³ 9 9 Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³ 289 284 Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³ 209 206 Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #QI9151 6.50% 7/1/2054 ³	1,556	1,601																																																																								
Freddie Mac Pool #SD8448 6.50% 7/1/2054 ³ 9 Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³ 289 Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³ 209 Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,505 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505	Freddie Mac Pool #RJ1986 6.50% 7/1/2054 ³	30	31																																																																								
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Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³ 189 186 Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2193 5.00% 8/1/2054 ³	289	284																																																																								
Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³ 2,210 Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,205 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272	Freddie Mac Pool #RJ2241 5.00% 8/1/2054 ³	209	206																																																																								
Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³ 1,503 1,509 Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2195 5.00% 8/1/2054 ³	189	186																																																																								
Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³ 1,505 1,507 Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,272	Freddie Mac Pool #RJ2200 5.50% 8/1/2054 ³	2,210	2,210																																																																								
Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³ 1,272 1,275	Freddie Mac Pool #RJ2201 5.50% 8/1/2054 ³	1,503	1,509																																																																								
	Freddie Mac Pool #RJ2206 5.50% 8/1/2054 ³	1,505	1,507																																																																								
Freddie Mac Pool #SD6286 5.50% 8/1/2054 ³ 580 583	Freddie Mac Pool #RJ2243 5.50% 8/1/2054 ³	1,272	1,275																																																																								
	Freddie Mac Pool #SD6286 5.50% 8/1/2054 ³	580	583																																																																								

Mortgage-backed obligations (continued) Federal agency mortgage-backed obligations (continued)	Principal amount (000)	Value (000)
	USD234	\$ 235
Freddie Mac Pool #SD8454 6.00% 8/1/2054 ³	5,921	5,993
Freddie Mac Pool #RJ2212 6.00% 8/1/2054 ³	4,032	4,109
Freddie Mac Pool #RJ2211 6.00% 8/1/2054 ³	2,966	3,024
Freddie Mac Pool #RJ2216 6.00% 8/1/2054 ³	2,532	2,570
Freddie Mac Pool #RJ2213 6.00% 8/1/2054 ³	2,034	2,073
Freddie Mac Pool #RJ2245 6.00% 8/1/2054 ³	1,940	1,974
Freddie Mac Pool #RJ2210 6.00% 8/1/2054 ³	856	867
Freddie Mac Pool #SD6029 6.00% 8/1/2054 ³	826	842
Freddie Mac Pool #RJ2222 6.50% 8/1/2054 ³	6,390	6,604
Freddie Mac Pool #RJ2223 6.50% 8/1/2054 ³	6,301	6,512
Freddie Mac Pool #RJ2247 6.50% 8/1/2054 ³	2,578	2,654
Freddie Mac Pool #RJ2228 6.50% 8/1/2054 ³	1,580	1,622
Freddie Mac Pool #RJ2298 5.50% 9/1/2054 ³	9,470	9,481
Freddie Mac Pool #RJ2422 5.50% 9/1/2054 ³	2,489	2,490
Freddie Mac Pool #QJ3044 5.50% 9/1/2054 ³	2,201	2,199
Freddie Mac Pool #SD6328 5.50% 9/1/2054 ³	1,058	1,062
Freddie Mac Pool #RJ2415 5.50% 9/1/2054 ³	1,042	1,047
Freddie Mac Pool #RJ2408 5.50% 9/1/2054 ³	929	931
Freddie Mac Pool #SD8463 6.00% 9/1/2054 ³	8,165	8,265
Freddie Mac Pool #RJ2409 6.00% 9/1/2054 ³	3,613	3,677
Freddie Mac Pool #RJ2314 6.00% 9/1/2054 ³	2,861	2,911
Freddie Mac Pool #RJ2312 6.00% 9/1/2054 ³	1,592	1,623
Freddie Mac Pool #RJ2308 6.00% 9/1/2054 ³	1,501	1,530
Freddie Mac Pool #RJ2306 6.00% 9/1/2054 ³	1,363	1,330
Freddie Mac Pool #RJ2309 6.00% 9/1/2054 ³	888	901
Freddie Mac Pool #SD6288 6.50% 9/1/2054 ³	2,047	2,111
Freddie Mac Pool #RJ2474 6.50% 9/1/2054 ³	1,708	1,754
Freddie Mac Pool #SD6271 6.50% 9/1/2054 ³	1,659	1,734
Freddie Mac Pool #RJ2411 6.50% 9/1/2054 ³		
Freddie Mac Pool #QJ4693 6.50% 9/1/2054 ³	1,124 836	1,155 860
Freddie Mac Pool #QJ4693 6.50% 9/1/2054 Freddie Mac Pool #RJ2470 6.50% 9/1/2054 ³		
	625	642
Freddie Mac Pool #SD6733 6.50% 10/1/2054 ³	576	591
Freddie Mac Pool #SD8471 6.50% 10/1/2054 ³	144	147
Freddie Mac Pool #SD8473 4.50% 11/1/2054 ³	1,353	1,300
Freddie Mac Pool #RJ2851 4.50% 11/1/2054 ³	1,089	1,046
Freddie Mac Pool #RJ2917 5.50% 11/1/2054 ³	22,589	22,594
Freddie Mac Pool #RJ2922 6.00% 11/1/2054 ³	2,255	2,284
Freddie Mac Pool #SD8487 4.00% 12/1/2054 ³	17,626	16,493
Freddie Mac Pool #RJ3082 5.50% 12/1/2054 ³	8,393	8,413
Freddie Mac Pool #SD8493 5.50% 12/1/2054 ³	18	18
Freddie Mac, Series K-517, Class A2, 5.355% 1/25/2029 ^{3,5}	5,950	6,135
Freddie Mac, Series K044, Class A2, Multi Family, 2.811% 1/25/2025 ³	596	594
Freddie Mac, Series K045, Class A2, Multi Family, 3.023% 1/25/2025 ³	16,553	16,476
Freddie Mac, Series K730, Class A2, Multi Family, 3.59% 1/25/2025 ^{3,5}	15,170	15,119
Freddie Mac, Series K046, Class A2, Multi Family, 3.205% 3/25/2025 ³	20,724	20,603
Freddie Mac, Series KPLB, Class A, Multi Family, 2.77% 5/25/2025 ³	12,982	12,843
Freddie Mac, Series K732, Class A2, Multi Family, 3.70% 5/25/2025 ³	12,466	12,392
Freddie Mac, Series K048, Class A2, Multi Family, 3.284% 6/25/2025 ^{3,5}	13,157	13,058
Freddie Mac, Series K049, Class A2, Multi Family, 3.01% 7/25/2025 ³	2,677	2,648
Freddie Mac, Series K052, Class A2, Multi Family, 3.151% 11/25/2025 ³	2,075	2,047
Freddie Mac, Series K054, Class A2, Multi Family, 2.745% 1/25/2026 ³	400	392
Freddie Mac, Series K057, Class A2, Multi Family, 2.57% 7/25/2026 ³	30	29
Freddie Mac, Series K070, Class A2, Multi Family, 3.303% 11/25/2027 ^{3,5}	10	10

unaudited

Mortgage-backed obligations (continued) Federal agency mortgage-backed obligations (continued)	Principal amount (000)	Value (000)
Freddie Mac, Series K515, Class A2, Multi Family, 5.40% 1/25/2029 ³	USD34,995	\$36,013
Freddie Mac, Series K518, Class A2, Multi Family, 5.40% 1/25/2029 ³	6,017	6,222
Freddie Mac, Series K516, Class A2, Multi Family, 5.477% 1/25/2029 ³	4,981	5,142
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 ^{3,5}	2,882	2,690
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 ^{3,5}	4,498	4,175
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 ³	4,503	4,132
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 ^{3,5}	13	12
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 ³	10	9
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class M45T, 4.50% 6/25/2057 ³	2,359	2,258
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 ³	3,238	3,096
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-4, Class MA, 3.50% 3/25/2058 ³	42	40
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MA, 3.50% 7/25/2058 ³	874	832
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/25/2058 ³	6,797	6,446
Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 ³	1,382	1,283
Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-1, Class A1, 3.50% 6/25/2028 ³	9,914	9,550
Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A1, 3.50% 5/25/2029 ³	1,641	1,576
Government National Mortgage Assn. Pool #MA5332 5.00% 7/20/2048 ³	34	34
Government National Mortgage Assn. Pool #MA5653 5.00% 12/20/2048 ³	1,431	1,430
Government National Mortgage Assn. Pool #MA5765 5.00% 2/20/2049 ³	309	309
Government National Mortgage Assn. Pool #MA5878 5.00% 4/20/2049 ³	1,002	1,000
Government National Mortgage Assn. Pool #MA6042 5.00% 7/20/2049 ³	29	29
Government National Mortgage Assn. Pool #MA8947 5.00% 6/20/2053 ³	308	304
Government National Mortgage Assn. Pool #MA9170 5.00% 9/20/2053 ³	18,606	18,364
Government National Mortgage Assn. Pool #MA9240 5.00% 10/20/2053 ³	18,482	18,239
Government National Mortgage Assn. Pool #710074 4.72% 4/20/2061 ³	1	1
Government National Mortgage Assn. Pool #721648 5.05% 4/20/2061 ³	3	3
Government National Mortgage Assn. Pool #710077 4.70% 5/20/2061 ³	3	3
Government National Mortgage Assn. Pool #725876 4.901% 9/20/2061 ³	_7	_7
Government National Mortgage Assn. Pool #710085 4.969% 9/20/2061 ³	1	1
Government National Mortgage Assn. Pool #725879 4.893% 10/20/2061 ³	1	1
Government National Mortgage Assn. Pool #AC0975 4.68% 4/20/2063 ³	1	1
Government National Mortgage Assn. Pool #AC1008 4.68% 10/20/2063 ³	_7	_7
Government National Mortgage Assn. Pool #776094 4.809% 10/20/2063 ³	1	1
Government National Mortgage Assn. Pool #AG8041 4.518% 11/20/2063 ³	4	4
Government National Mortgage Assn. Pool #AG8060 4.517% 12/20/2063 ³	4	4
Government National Mortgage Assn. Pool #AG8069 4.39% 1/20/2064 ³	5	5
Government National Mortgage Assn. Pool #AG8070 4.517% 1/20/2064 ³	4	4
Government National Mortgage Assn. Pool #AC1026 4.68% 1/20/2064 ³	1	1
Government National Mortgage Assn. Pool #AG8081 4.39% 2/20/2064 ³	5	5
Government National Mortgage Assn. Pool #AG8082 4.494% 2/20/2064 ³	3	3
Government National Mortgage Assn. Pool #AG8076 4.778% 2/20/2064 ³	1	1
Government National Mortgage Assn. Pool #767680 4.415% 6/20/2064 ³	11	10
Government National Mortgage Assn. Pool #AG8149 5.102% 6/20/2064 ^{3,5}	23	23
Government National Mortgage Assn. Pool #AO0461 4.527% 8/20/2065 ³	6	6
Government National Mortgage Assn., Series 2018-98, Class A, 3.00% 10/16/2050 ³	1,826	1,757
Government National Mortgage Assn., Series 2012-H12, Class FT,		
(1-year UST Yield Curve Rate T Note Constant Maturity + 0.70%) 4.61% 5/20/2062 ^{3,5}	114	114
Government National Mortgage Assn., Series 2012-H20, Class PT, 5.227% 7/20/2062 ^{3,5}	1,806	1,801
Government National Mortgage Assn., Series 2014-H08, Class FT,		
(1-year UST Yield Curve Rate T Note Constant Maturity + 0.60%) 4.51% 3/20/2064 ^{3,5}	587	585
Uniform Mortgage-Backed Security 6.00% 12/1/2039 ^{3,8}	50,695	51,738
Uniform Mortgage-Backed Security 3.50% 12/1/2054 ^{3,8}	3	3
Uniform Mortgage-Backed Security 4.00% 12/1/2054 ^{3,8}	58,991	55,176
Uniform Mortgage-Backed Security 4.50% 12/1/2054 ^{3,8}	27,651	26,554

Bonds, notes & other debt instruments (continued)

Mortgage-backed obligations (continued)	Principal amount	Value
Federal agency mortgage-backed obligations (continued)	(000)	(000)
Uniform Mortgage-Backed Security 5.00% 12/1/2054 ^{3,8}	USD248	\$ 243
Uniform Mortgage-Backed Security 5.50% 12/1/2054 ^{3,8}	42,479	42,434
Uniform Mortgage-Backed Security 6.00% 12/1/2054 ^{3,8}	246	249
Uniform Mortgage-Backed Security 6.50% 12/1/2054 ^{3,8}	52,043	53,284
Uniform Mortgage-Backed Security 7.00% 12/1/2054 ^{3,8}	95,050	98,473
		1,574,339
Collateralized mortgage-backed obligations (privately originated) 7.43%		
Angel Oak Mortgage Trust, Series 2024-7, Class A1, 5.621% 5/25/2069 (6.621% on 7/1/2028) ^{3,4,6}	6,326	6,344
Angel Oak Mortgage Trust, Series 2024-8, Class A1, 5.338% 5/27/2069 (6.338% on 8/1/2028) ^{3,4,6}	5,975	5,965
Argent Securities, Inc., Series 2005-W2, Class M1,		
(1-month USD CME Term SOFR + 0.849%) 5.437% 10/25/2035 ^{3,5}	811	798
Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 ^{3,4,5}	2,556	2,258
Arroyo Mortgage Trust, Series 2019-1, Class A1, 3.805% 1/25/2049 ^{3,4,5}	2,966	2,877
Arroyo Mortgage Trust, Series 2019-2, Class A2, 3.498% 4/25/2049 ^{3,4,5}	357	344
Arroyo Mortgage Trust, Series 2019-2, Class A3, 3.80% 4/25/2049 ^{3,4,5}	2,811	2,726
Arroyo Mortgage Trust, Series 2020-1, Class A1A, 1.662% 3/25/2055 ^{3,4}	1,135	1,077
Arroyo Mortgage Trust, Series 2022-1, Class A1A,		
2.495% 12/25/2056 (3.495% on 2/25/2026) ^{3,4,6}	7,875	7,466
Atlas SP, Series 2024-RPL1, Class A1, 3.85% 4/25/2064 (4.85% on 8/1/2028) ^{3,4,6}	15,685	15,018
ATLX Trust, Series 2024-RPL2, Class A1, 3.85% 4/25/2063 (4.85% on 10/1/2028) ^{3,4,6}	4,736	4,543
BINOM Securitization Trust, Series 2022-RPL1, Class A1, 3.00% 2/25/2061 ^{3,4,5}	1,995	1,832
BRAVO Residential Funding Trust, Series 2020-RPL2, Class A1, 2.00% 5/25/2059 ^{3,4,5}	6,536	6,041
BRAVO Residential Funding Trust, Series 2020-RPL1, Class A1, 2.50% 5/26/2059 ^{3,4,5}	6,082	5,903
BRAVO Residential Funding Trust, Series 2022-RPL1, Class A1, 2.75% 9/25/2061 ^{3,4}	1,383	1,260
BRAVO Residential Funding Trust, Series 2022-NQM1, Class A1, 3.626% 9/25/2061 (4.626% on 2/25/2026) ^{3,4,6}	1,187	1,144
BRAVO Residential Funding Trust, Series 2022-NQM2, Class A1, 4.272% 11/25/2061 (5.272% on 5/25/2026) ^{3,4,6}	623	622
BRAVO Residential Funding Trust, Series 2022-NQM3, Class A1, 5.108% 7/25/2062 (6.108% on 9/1/2026) ^{3,4,6}	6,099	6,070
BRAVO Residential Funding Trust, Series 2024-RPL1, Class A1, 3.25% 10/25/2063 ^{3,4,5}	19,234	17,552
BRAVO Residential Funding Trust, Series 2022-R1, Class A, 3.125% 1/29/2070 (6.125% on 1/29/2025) ^{3,4,6}	3,603	3,574
Bunker Hill Loan Depositary Trust, Series 2019-2, Class A1, 2.879% 7/25/2049 ^{3,4,5}	2,554	2,472
Cantor Commercial Real Estate Lending, Series 2019-CF1, Class AS, 4.027% 5/15/2052 ³	1,000	912
Cascade Funding Mortgage Trust, Series 2023-HB12, Class A, 4.25% 4/25/2033 ^{3,4,5}	6,084	6,003
Cascade Funding Mortgage Trust, Series 2024-HB13, Class A, 3.00% 5/25/2034 ^{3,4,5}	3,168	3,085
Cascade Funding Mortgage Trust, Series 2024-HB15, Class A, 4.00% 8/25/2034 ^{3,4,5}	16,983	16,687
Cascade Funding Mortgage Trust, Series 2024-RM5, Class A, 4.00% 10/25/2054 ^{3,4,5}	41,961	40,664
Cascade Funding Mortgage Trust, Series 2024-R1, Class A1, 4.00% 10/25/2054 ^{3,4}	7,841	7,619
CIM Trust, Series 2018-R3, Class A1, 5.00% 12/25/2057 ^{3,4,5} CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 ^{3,4,5}	1,131 8,390	1,124
Citigroup Mortgage Loan Trust, Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 ^{3,4,5}	1,486	7,842
COLT Funding, LLC, Series 2023-1, Class A1, 6.048% 4/25/2068 (7.048% on 4/1/2027) ^{3,4,6}	8,315	1,367 8,350
COLT Montgage Loan Trust, Series 2021-5, Class A1, 0.040 % 4723/2008 (7.048 % 0114/172027) COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 ^{3,4,5}	8,185	7,235
Connecticut Avenue Securities Trust, Series 2015-C01, Class 1M2,	0,105	7,233
(30-day Average USD-SOFR + 4.414%) 9.149% 2/25/2025 ^{3,5}	1,093	1,100
Connecticut Avenue Securities Trust, Series 2015-C03, Class 1M2,	1,075	1,100
(30-day Average USD-SOFR + 5.114%) 9.849% 7/25/2025 ^{3,5}	6,452	6,573
Connecticut Avenue Securities Trust, Series 2017-C01, Class 1B1,	-, -	-,
(30-day Average USD-SOFR + 5.864%) 10.599% 7/25/2029 ^{3,5}	850	927
Connecticut Avenue Securities Trust, Series 2018-C01, Class 1M2C,		
(30-day Average USD-SOFR + 2.364%) 7.099% 7/25/2030 ^{3,5}	4,405	4,479
Connecticut Avenue Securities Trust, Series 2018-C03, Class 1EB2,		
(30-day Average USD-SOFR + 0.964%) 5.699% 10/25/2030 ^{3,5}	337	337
Connecticut Avenue Securities Trust, Series 2022-R03, Class 1M1,		
(30-day Average USD-SOFR + 2.10%) 6.834% 3/25/2042 ^{3,4,5}	1,890	1,921

Mortgage-backed obligations (continued) Collateralized mortgage-backed obligations (privately originated) (continued)	Principal amount (000)	Value (000)
Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1,		
(30-day Average USD-SOFR + 1.90%) 6.625% 6/25/2043 ^{3,4,5}	USD1,948	\$ 1,973
Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M1,		
(30-day Average USD-SOFR + 1.05%) 5.784% 1/25/2044 ^{3,4,5}	2,992	2,994
Connecticut Avenue Securities Trust, Series 2024-R02, Class 1M1,		
(30-day Average USD-SOFR + 1.10%)	813	813
Connecticut Avenue Securities Trust, Series 2024-R04, Class 1A1,		
(30-day Average USD-SOFR + 1.00%) 5.734% 5/25/2044 ^{3,4,5}	4,092	4,093
Connecticut Avenue Securities Trust, Series 2024-R06, Class 1A1,		
(30-day Average USD-SOFR + 1.15%) 5.884% 9/25/2044 ^{3,4,5}	5,981	5,990
Credit Suisse Mortgage Trust, Series 2020-NET, Class A, 2.257% 8/15/2037 ^{3,4}	2,088	2,016
Credit Suisse Mortgage Trust, Series 2022-ATH3, Class A1, 4.991% 8/25/2067 ^{3,4,5}	6,559	6,524
Finance of America HECM Buyout, Series 24-HB1, Class A1A, 4.00% 10/1/2034 ^{3,4,5}	26,606	26,073
Finance of America Structured Securities Trust, Series 2019-JR2, Class A1, 2.00% 6/25/2069 ^{3,4}	12,704	14,326
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M3,		
(30-day Average USD-SOFR + 3.414%) 8.149% 10/25/2027 ^{3,5}	74	74
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA3, Class M3,		
(30-day Average USD-SOFR + 4.814%) 9.549% 4/25/2028 ^{3,5}	1,676	1,718
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016-DNA1, Class M3,		
(30-day Average USD-SOFR + 5.664%) 10.399% 7/25/2028 ^{3,5}	1,411	1,464
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016-DNA3, Class M3,		
(30-day Average USD-SOFR + 5.114%) 9.849% 12/25/2028 ^{3,5}	5,318	5,607
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018-DNA2, Class M2AR,	- / - · -	-,
(30-day Average USD-SOFR + 0.764%) 5.499% 12/25/2030 ^{3,4,5}	506	508
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA2, Class M1A,	000	000
(30-day Average USD-SOFR + 1.30%) 6.034% 2/25/2042 ^{3,4,5}	362	364
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA3, Class M1A,	002	001
$(30-day Average USD-SOFR + 2.00\%) 6.734\% 4/25/2042^{3,4,5}$	1,730	1,750
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA5, Class M1A,	1,700	1,700
(30-day Average USD-SOFR + 2.95%) 7.684% 6/25/2042 ^{3,4,5}	5,902	6,075
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A,	5,702	0,075
(30-day Average USD-SOFR + 2.15%) 6.884% 9/25/2042 ^{3,4,5}	124	125
Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA1, Class M2,	124	125
(30-day Average USD-SOFR + 1.814%) 6.549% $1/25/2050^{3,4,5}$	316	317
GCAT Trust, Series 2024-NQM1, Class A1, 6.007% 1/25/2059 (7.007% on 1/1/2028) ^{3,4,6}	829	832
GCAT Trust, Series 2024-NQM2, Class A1, 6.085% 6/25/2059 (7.359% on 5/1/2028) ^{3,4,6}	4,423	4,458
GCAT Trust, Series 2021-NQM6, Class A1, 0.005% 8/25/2005 (1.557% 0115/1/2028) 44 GCAT Trust, Series 2021-NQM6, Class A1, 1.855% 8/25/2066 ^{3,4,5}	14,760	13,237
GS Mortgage-Backed Securities Trust, Series 2024-RPL2, Class A1, 3.75% 7/25/2061 (4.75% on 2/1/2028) ^{3,4,6}	14,700	
Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 ^{3,4}		18,468
	5,918	5,581
Home Partners of America Trust, Series 2022-1, Class A, 3.93% 4/17/2039 ^{3,4}	517	506
Homeward Opportunities Fund Trust, Series 2020-2, Class A2, 2.635% 5/25/2065 ^{3,4,5}	140	139
Imperial Fund Mortgage Trust, Series 2022-NQM7, Class A1, 7.369% 11/25/2067 (8.369% on 11/1/2026) ^{3,4,6}	10,259	10,368
Imperial Fund Mortgage Trust, Series 2023-NQM1, Class A1, 5.941% 2/25/2068 (6.941% on 1/1/2027) ^{3,4,6}	13,724	13,696
Legacy Mortgage Asset Trust, Series 2022-GS1, Class A1, 4.00% 2/25/2061 (7.00% on 4/25/2025) ^{3,4,6}	9,668	9,592
Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 1.75% 4/25/2061 (5.75% on 4/25/2025) ^{3,4,6}	2,008	2,007
Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 5.25% 7/25/2067 (6.25% on 11/25/2025) ^{3,4,6}	5,828	5,813
MFRA Trust, Series 2020-NQM1, Class A1, 2.479% 3/25/2065 ^{3,4,5}	1,328	1,274
MFRA Trust, Series 2024-NQM2, Class A1, 5.272% 8/25/2069 (6.272% on 8/1/2028) ^{3,4,6}	9,199	9,124
Mill City Mortgage Trust, Series 15-1, Class M3, 3.827% 6/25/2056 ^{3,4,5}	3,373	3,329
Mill City Mortgage Trust, Series 2016-1, Class M2, 3.35% 4/25/2057 ^{3,4,5}	5,048	5,013
Mill City Mortgage Trust, Series 2019-GS2, Class A1, 2.75% 8/25/2059 ^{3,4,5}	3,009	2,891
Mill City Mortgage Trust, Series 2019-1, Class A1, 3.25% 10/25/2069 ^{3,4,5}	3,522	3,412
Morgan Stanley Residential Mortgage Loan Trust, Series 2024-NQM2, Class A1,		
6.386% 5/25/2069 (7.386% on 5/1/2028) ^{3,4,6}	19,706	19,937

Mortgage-backed obligations (continued) Collateralized mortgage-backed obligations (privately originated) (continued)	Principal amount (000)	Value (000)
New Residential Mortgage Loan Trust, Series 2016-2, Class A1, 3.75% 11/26/2035 ^{3,4,5}	USD220	\$ 210
New Residential Mortgage Loan Trust, Series 2015-2A, Class A1, 3.75% 8/25/2055 ^{3,4,5}	445	422
New Residential Mortgage Loan Trust, Series 2016-1A, Class A1, 3.75% 3/25/2056 ^{3,4,5}	192	181
New Residential Mortgage Loan Trust, Series 2018-RPL1, Class A1, 3.50% 12/25/2057 ^{3,4,5}	1,371	1,321
New Residential Mortgage Loan Trust, Series 2019-2A, Class A1, 4.25% 12/25/2057 ^{3,4,5}	384	373
New Residential Mortgage Loan Trust, Series 2018-5A, Class A1, 4.75% 12/25/2057 ^{3,4,5}	794	779
New Residential Mortgage Loan Trust, Series 2018-3A, Class A1, 4.50% 5/27/2058 ^{3,4,5}	664	647
New Residential Mortgage Loan Trust, Series 2020-RPL1, Class A1, 2.75% 11/25/2059 ^{3,4,5}	5,335	5,073
New York Mortgage Trust, Series 2022-SP1, Class A1, 5.25% 7/25/2062 (8.25% on 7/1/2025) ^{3,4,6}	12,476	12,610
New York Mortgage Trust, Series 2024-CP1, Class A1, 3.75% 2/25/2068 ^{3,4,5}	2,868	2,686
Ocwen Loan Investment Trust, Series 2024-HB1, Class A, 3.00% 2/25/2037 ^{3,4}	7,573	7,328
Onslow Bay Financial, LLC, Series 2024-NQM17, Class A1, 5.92% 11/25/2064 (6.61% on 11/1/2028) ^{3,4,6}	25,622	25,928
Onslow Bay Financial Mortgage Loan Trust, Series 2022-NQM9, Class A1A,		
6.45% 9/25/2062 (7.45% on 11/1/2026) ^{3,4,6}	5,328	5,356
Onslow Bay Financial Mortgage Loan Trust, Series 2023-NQM4, Class A1,		
6.113% 3/25/2063 (7.113% on 5/1/2027) ^{3,4,6}	6,195	6,215
Onslow Bay Financial, LLC, Series 2024-NQM5, Class A1, 5.988% 3/25/2028 (6.988% on 3/1/2028) ^{3,4,6}	10,597	10,668
Onslow Bay Financial, LLC, Series 2024-HYB2, Class A1, 3.623% 4/25/2053 ^{3,4,5}	14,115	13,918
Onslow Bay Financial, LLC, Series 2022-NQM6, Class A1, 4.70% 7/25/2062 (5.70% on 6/1/2026) ^{3,4,6}	7,087	7,024
Onslow Bay Financial, LLC, Series 2024-NQM1, Class A1, 5.928% 11/25/2063 (6.928% on 12/1/2027) ^{3,4,6}	1,177	1,185
Onslow Bay Financial, LLC, Series 2024-NQM4, Class A1, 6.067% 1/25/2064 (7.067% on 2/1/2028) ^{3,4,6}	8,519	8,584
Onslow Bay Financial, LLC, Series 2024-NQM7, Class A1, 6.243% 3/25/2064 (7.243% on 4/1/2028) ^{3,4,6}	12,634	12,763
Onslow Bay Financial, LLC, Series 2024-NQM10, Class A1, 6.18% 5/25/2064 (7.18% on 6/1/2028) ^{3,4,6}	11,025	11,147
Onslow Bay Financial, LLC, Series 2024-NQM8, Class A1, 6.233% 5/25/2064 (7.233% on 5/1/2028) ^{3,4,6}	29,827	30,138
Onslow Bay Financial, LLC, Series 2024-NQM13, Class A1, 5.116% 6/25/2064 (6.116% on 8/1/2028) ^{3,4,6}	4,744	4,720
Onslow Bay Financial, LLC, Series 2024-NQM11, Class A1, 5.875% 6/25/2064 (6.825% on 7/1/2028) ^{3,4,6}	9,263	9,325
PRKCM Trust, Series 2021-AFC2, Class A1, 2.071% 11/25/2056 ^{3,4,5}	7,958	6,976
Progress Residential Trust, Series 2024-SFR5, Class B, 3.25% 8/9/2029 ^{3,4}	3,581	3,282
Progress Residential Trust, Series 2021-SFR2, Class A, 1.546% 4/19/2038 ^{3,4}	11,950	11,542
Progress Residential Trust, Series 2021-SFR6, Class A, 1.524% 7/17/2038 ^{3,4}	5,675	5,417
Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 ^{3,4}	627	603
Progress Residential Trust, Series 2024-SFR1, Class A, 3.35% 2/17/2041 ^{3,4}	6,139	5,749
Progress Residential Trust, Series 2024-SFR2, Class A, 3.30% 4/17/2041 ^{3,4}	455	425
Progress Residential Trust, Series 2024-SFR2, Class B, 3.40% 4/17/2041 ^{3,4,5}	418	387
Progress Residential Trust, Series 2024-SFR3, Class A, 3.00% 6/17/2041 ^{3,4}	8,433	7,756
Reverse Mortgage Investment Trust, Series 2021-HB1, Class A, 1.259% 11/25/2031 ^{3,4,5}	433	430
Starwood Mortgage Residential Trust, Series 2024-SFR4, Class A,		
(1-month USD CME Term SOFR + 1.75%)	12,661	12,686
Towd Point Mortgage Trust, Series 2019-HY1, Class A1,		
(1-month USD CME Term SOFR + 1.115%) 5.702% 10/25/2048 ^{3,4,5}	2,417	2,451
Towd Point Mortgage Trust, Series 2015-3, Class M2, 4.00% 3/25/2054 ^{3,4,5}	1,429	1,417
Towd Point Mortgage Trust, Series 2015-3, Class B1, 4.238% 3/25/2054 ^{3,4,5}	3,500	3,432
Towd Point Mortgage Trust, Series 2016-1, Class B1, 4.517% 2/25/2055 ^{3,4,5}	1,830	1,782
Towd Point Mortgage Trust, Series 2015-4, Class M2, 3.75% 4/25/2055 ^{3,4,5}	2,083	2,073
Towd Point Mortgage Trust, Series 2015-5, Class B1, 4.013% 5/25/2055 ^{3,4,5}	19,970	19,524
Towd Point Mortgage Trust, Series 2016-2, Class M1, 3.00% 8/25/2055 ^{3,4,5}	3,319	3,246
Towd Point Mortgage Trust, Series 2016-3, Class M2, 4.00% 4/25/2056 ^{3,4,5}	4,000	3,945
Towd Point Mortgage Trust, Series 2016-3, Class B1, 4.122% 4/25/2056 ^{3,4,5}	1,788	1,741
Towd Point Mortgage Trust, Series 2016-4, Class M2, 3.75% 7/25/2056 ^{3,4,5}	2,538	2,459
Towd Point Mortgage Trust, Series 2016-5, Class M1, 3.375% 10/25/2056 ^{3,4,5}	4,000	3,837
Towd Point Mortgage Trust, Series 2017-1, Class A2, 3.50% 10/25/2056 ^{3,4,5}	6,189	6,117
Towd Point Mortgage Trust, Series 2017-5, Class A1, 5.302% 2/25/2057 ^{3,4,5}	386	401
Towd Point Mortgage Trust, Series 2017-2, Class A2, 3.25% 4/25/2057 ^{3,4,5} Towd Point Mortgage Trust, Series 2017-2, Class A4, 3.572% 4/25/2057 ^{3,4,5}	1,471	1,458
10wu 1 0mi 1901gage 11usi, Senes 2017-2, Class A4, 3.372 / 4/23/2037	564	552

Mortgage-backed obligations (continued)		
Collateralized mortgage-backed obligations (privately originated) (continued)	Principal amount (000)	Value (000)
Towd Point Mortgage Trust, Series 2017-2, Class M1, 3.75% 4/25/2057 ^{3,4,5}	USD6,818	\$ 6,650
Towd Point Mortgage Trust, Series 2017-4, Class A1, 2.75% 6/25/2057 ^{3,4,5}	2,504	2,426
Towd Point Mortgage Trust, Series 2017-3, Class A1, 2.75% 7/25/2057 ^{3,4,5}	2,304	2,420
Towd Point Mortgage Trust, Series 2017-3, Class M1, 2.75% 7/25/2057 Towd Point Mortgage Trust, Series 2017-3, Class M1, 3.50% 7/25/2057 ^{3,4,5}	2,300	2,188
Towd Point Mortgage Trust, Series 2017-5, Class A1, 2.75% 10/25/2057 ^{3,4,5}	2,052	2,100
Towd Point Mortgage Trust, Series 2017-0, Class 2B1, 4.975% 10/25/2037 44		
Towd Point Mortgage Trust, Series 2013-2, Class 2D1, 4.975% 11/25/2057 56	2,484 994	2,471 976
Towd Point Mortgage Trust, Series 2018-2, Class A1, 3.25% 3/25/2058 ^{3,4,5}	4,709	4,624
Towd Point Mortgage Trust, Series 2019-1, Class A1, 3.75% 3/25/2058 ^{3,4,5}	5,851	5,648
Towd Point Mortgage Trust, Series 2018-6, Class A1A, 3.75% 3/25/2058 ^{3,4,5}	1,077	1,063
Towd Point Mortgage Trust, Series 2018-3, Class A1, 3.75% 5/25/2058 ^{3,4,5}	4,472	4,361
Towd Point Mortgage Trust, Series 2019-HY2, Class A1,		
(1-month USD CME Term SOFR + 1.114%) 5.702% 5/25/2058 ^{3,4,5}	232	238
Towd Point Mortgage Trust, Series 2019-2, Class A1, 3.711% 12/25/2058 ^{3,4,5}	4,590	4,422
Towd Point Mortgage Trust, Series 2019-HY3, Class A1A,		
(1-month USD CME Term SOFR + 1.115%) 5.702% 10/25/2059 ^{3,4,5}	1,199	1,226
Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 ^{3,4}	2,914	2,617
Towd Point Mortgage Trust, Series 15-2, Class 1B2, 3.772% 11/25/2060 ^{3,4,5}	6,124	5,857
Towd Point Mortgage Trust, Series 2015-2, Class 1M2, 3.772% 11/25/2060 ^{3,4,5}	325	324
Towd Point Mortgage Trust, Series 2023-1, Class A1, 3.75% 1/25/2063 ^{3,4}	9,175	8,762
Towd Point Mortgage Trust, Series 2024-3, Class A1A, 5.163% 7/25/2065 ^{3,4,5}	3,825	3,802
Tricon American Homes Trust, Series 2020-SFR2, Class A, 1.482% 11/17/2039 ^{3,4}	808	740
Tricon Residential Trust, Series 2024-SFR2, Class B, 5.70% 6/17/2028 ^{3,4}	3,247	3,254
Tricon Residential Trust, Series 2024-SFR4, Class A, 4.30% 11/17/2029 ^{3,4}	10,000	9,653
Tricon Residential Trust, Series 2024-SFR2, Class A, 4.75% 6/17/2040 ^{3,4}	3,433	3,403
Tricon Residential Trust, Series 2023-SFR2, Class A, 5.00% 12/17/2040 ^{3,4}	4,493	4,488
Tricon Residential Trust, Series 2024-SFR3, Class A, 4.50% 8/17/2041 ^{3,4}	5,997	5,873
Verus Securitization Trust, Series 2023-1, Class A1, 5.85% 12/25/2067 (6.85% on 1/1/2027) ^{3,4,6}	5,883	5,893
Verus Securitization Trust, Series 2023-3, Class A1, 5.93% 3/25/2068 (6.93% on 4/1/2027) ^{3,4,6}	4,174	4,188
Verus Securitization Trust, Series 2023-5, Class A5, 6.476% 6/25/2068 (7.476% on 6/1/2027) ^{3,4,6}	9,986	10,083
Verus Securitization Trust, Series 2024-2, Class A1, 6.095% 2/25/2069 (7.095% on 2/1/2028) ^{3,4,6}	7,891	7,955
Verus Securitization Trust, Series 2024-3, Class A1, 6.338% 4/25/2069 (7.338% on 4/1/2028) ^{3,4,6}	34,441	34,799
Verus Securitization Trust, Series 2024-4, Class A1, 6.218% 6/25/2069 (7.218% on 5/1/2028) ^{3,4,6}	10,629	10,734
Verus Securitization Trust, Series 2024-7, Class A1, 5.095% 9/25/2069 ^{3,4,5}	6,358	6,325
Verus Securitization Trust, Series 24-R1, Class A1, 5.218% 9/25/2069 (6.218% on 10/1/2028) ^{3,4,6}	5,995	5,977
Verus Securitization Trust, Series 2024-8, Class A1, 5.364% 10/25/2009 (0.210 // 0.110/ 1/2020)	6,336	6,331
	0,330	892,241
Commercial mortgage-backed securities 6.11%		
	1,981	1,866
AMSR Trust, Series 2023-SFR2, Class A, 3.95% 6/17/2040 ^{3,4}	10,741	10,356
ARES Commercial Mortgage Trust, Series 24-IND, Class A,	· - /- · ·	,
(1-month USD CME Term SOFR + 1.69%) 6.301% 7/15/2041 ^{3,4,5}	3,803	3,821
Atrium Hotel Portfolio Trust, Series 2024-ATRM, Class A, 5.59% 11/10/2029 ^{3,4,5}	7,479	7,503
Banc of America Commercial Mortgage, Inc., Series 2015-UBS7, Class A4, 3.705% 9/15/2048 ³	500	494
Dane of America Commercial Mortgage, Inc., Series 2015-0057, Class A4, 5.70576 7/15/2046	500	494

	1,981	1,866
	,	
AMSR Trust, Series 2023-SFR2, Class A, 3.95% 6/17/2040 ^{3,4}	10,741	10,356
ARES Commercial Mortgage Trust, Series 24-IND, Class A,		
(1-month USD CME Term SOFR + 1.69%) 6.301% 7/15/2041 ^{3,4,5}	3,803	3,821
Atrium Hotel Portfolio Trust, Series 2024-ATRM, Class A, 5.59% 11/10/2029 ^{3,4,5}	7,479	7,503
Banc of America Commercial Mortgage, Inc., Series 2015-UBS7, Class A4, 3.705% 9/15/2048 ³	500	494
Bank Commercial Mortgage Trust, Series 2017-BNK4, Class A3, 3.362% 5/15/2050 ³	10,654	10,314
Bank Commercial Mortgage Trust, Series 2017-BNK4, Class A4, 3.625% 5/15/2050 ³	3,099	2,999
Bank Commercial Mortgage Trust, Series 2023-5YR1, Class A3, 6.26% 4/15/2056 ^{3,5}	1,465	1,520
Bank Commercial Mortgage Trust, Series 2023-5YR3, Class AS, 7.559% 9/15/2056 ^{3,5}	4,885	5,243
Bank Commercial Mortgage Trust, Series 2024-5YR9, Class A3, 5.614% 8/15/2057 ³	4,717	4,846
Bank Commercial Mortgage Trust, Series 2024-5YR8, Class A3, 5.884% 8/15/2057 ³	1,300	1,349
Bank Commercial Mortgage Trust, Series 2024-5YR11, Class A3, 5.893% 11/15/2057 ³	13,693	14,246
Bank Commercial Mortgage Trust, Series 2024-5YR11, Class AS, 6.139% 11/15/2057 ³	1,881	1,956
Bank Commercial Mortgage Trust, Series 2024-5YR12, Class A3, 5.902% 12/15/2057 ^{3,5}	3,820	3,979

Mortgage-backed obligations (continued) Commercial mortgage-backed securities (continued)	Principal amount (000)	Value (000)
Bank Commercial Mortgage Trust, Series 2024-5YR12, Class AS, 6.122% 12/15/2057 ^{3,5}	USD1,798	\$ 1,874
Bank Commercial Mortgage Trust, Series 2019-BN19, Class A3, 3.183% 8/15/2061 ³	1,185	1,071
Bank Commercial Mortgage Trust, Series 2019-BN18, Class A4, 3.584% 5/15/2062 ³	1,613	1,483
Bank Commercial Mortgage Trust, Series 2019-BN24, Class A3, 2.96% 11/15/2062 ³	1,649	1,501
Bank of America Merrill Lynch Large Loan, Inc., Series 2015-200P, Class A, 3.218% 4/14/2033 ^{3,4}	17,000	16,817
Barclays Commercial Mortgage Securities, LLC, Series 2018-TALL, Class A,		
((1-month USD CME Term SOFR + 0.047%) + 0.872%) 5.528% 3/15/2037 ^{3,4,5}	6,045	5,693
Barclays Commercial Mortgage Securities, LLC, Series 23-5C23, Class AS, 7.455% 12/15/2056 ^{3,5}	388	419
Benchmark Mortgage Trust, Series 2018-B7, Class A4, 4.51% 5/15/2053 ^{3,5}	1,570	1,537
Benchmark Mortgage Trust, Series 2020-B19, Class A5, 1.85% 9/15/2053 ³	6,824	5,718
Benchmark Mortgage Trust, Series 2024-V7, Class A3, 6.228% 5/15/2056 ^{3,5}	4,348	4,558
Benchmark Mortgage Trust, Series 2024-V5, Class AM, 6.417% 1/10/2057 ³	672	701
Benchmark Mortgage Trust, Series 2024-V8, Class A3, 6.189% 7/15/2057 ³	1,987	2,083
Benchmark Mortgage Trust, Series 2024-V9, Class A3, 5.602% 8/15/2057 ³	14,584	14,966
Benchmark Mortgage Trust, Series 2024-V9, Class AS, 6.064% 8/15/2057 ^{3,5}	550	568
Benchmark Mortgage Trust, Series 2024-V10, Class A3, 5.277% 9/15/2057 ³	581	589
Benchmark Mortgage Trust, Series 2024-V11, Class A3, 5.909% 11/15/2057 ³	4,440	4,619
Benchmark Mortgage Trust, Series 2024-V11, Class AM, 6.201% 11/15/2057 ³	1,930	2,010
BLP Commercial Mortgage Trust, Series 2024-IND2, Class A,		
(1-month USD CME Term SOFR + 1.342%) 5.951% 3/15/2041 ^{3,4,5}	11,506	11,528
BMO Mortgage Trust, Series 2023-5C1, Class A3, 6.534% 8/15/2056 ^{3,5}	971	1,017
BMO Mortgage Trust, Series 2023-5C1, Class AS, 7.355% 8/15/2056 ^{3,5}	1,996	2,119
BMO Mortgage Trust, Series 2023-C6, Class A5, 5.956% 9/15/2056 ^{3,5}	680	728
BMO Mortgage Trust, Series 2024-5C3, Class AS, 6.286% 2/15/2057 ^{3,5}	2,244	2,330
BMO Mortgage Trust, Series 2024-5C5, Class AS, 6.364% 2/15/2057 ^{3,5}	3,940	4,111
BMO Mortgage Trust, Series 2024-5C6, Class A3, 5.316% 9/15/2057 ³	707	716
Boca Commercial Mortgage Trust, Series 2024-BOCA, Class A,		
(1-month USD CME Term SOFR + 1.921%) 6.53% 8/15/2041 ^{3,4,5}	10,000	10,059
BPR Trust, Series 2022-OANA, Class A, (1-month USD CME Term SOFR + 1.898%) 6.507% 4/15/2037 ^{3,4,5}	10,157	10,221
BX Trust, Series 2024-FNX, Class A, (1-month USD CME Term SOFR + 1.442%) 6.228% 11/15/2026 ^{3,4,5}	16,134	16,164
BX Trust, Series 2022-CSMO, Class A, (1-month USD CME Term SOFR + 2.115%) 6.724% 6/15/2027 ^{3,4,5}	4,773	4,800
BX Trust, Series 2024-CNYN, Class A, (1-month USD CME Term SOFR + 1.442%) 6.051% 4/15/2029 ^{3,4,5}	6,978	6,996
BX Trust, Series 21-MFM1, Class A, (1-month USD CME Term SOFR + 0.81%) 5.424% 1/15/2034 ^{3,4,5}	589	588
BX Trust, Series 2024-KING, Class A, (1-month USD CME Term SOFR + 1.541%) 6.15% 5/15/2034 ^{3,4,5}	12,829	12,864
BX Trust, Series 2021-SDMF, Class A, (1-month USD CME Term SOFR + 0.703%) 5.313% 9/15/2034 ^{3,4,5}	21,431	21,319
BX Trust, Series 2021-VOLT, Class A, (1-month USD CME Term SOFR + 0.814%) 5.424% 9/15/2036 ^{3,4,5}	18,852	18,830
BX Trust, Series 2021-ARIA, Class A, (1-month USD CME Term SOFR + 1.014%) 5.623% 10/15/2036 ^{3,4,5}	7,298	7,266
BX Trust, Series 2021-SOAR, Class A, (1-month USD CME Term SOFR + 0.784%) 5.394% 6/15/2038 ^{3,4,5}	2,681	2,677
BX Trust, Series 2021-SOAR, Class B, (1-month USD CME Term SOFR + 0.984%) 5.594% 6/15/2038 ^{3,4,5}	955	953
BX Trust, Series 2021-ACNT, Class A, (1-month USD CME Term SOFR + 0.964%) 5.574% 11/15/2038 ^{3,4,5}	16,463	16,440
BX Trust, Series 2022-AHP, Class A, (1-month USD CME Term SOFR + 0.99%) 5.599% 2/15/2039 ^{3,4,5}	10,634	10,561
BX Trust, Series 2024-AIRC, Class A, (1-month USD CME Term SOFR + 1.691%) 6.301% 8/15/2039 ^{3,4,5}	24,249	24,358
BX Trust, Series 2024-BIO2, Class A, 5.594% 8/13/2041 ^{3,4,5}	25,672	25,655
BXP Trust, Series 2017-GM, Class A, 3.379% 6/13/2039 ^{3,4}	3,158	3,013
CALI Mortgage Trust, Series 24-SUN, Class A, (1-month USD CME Term SOFR + 1.89%) 6.50% 7/15/2041 ^{3,4,5}	3,180	3,193
CALI Mortgage Trust, Series 24-SUN, Class B, (1-month USD CME Term SOFR + 2.34%) 6.95% 7/15/2041 ^{3,4,5}	421	423
CART, Series 2024-DFW1, Class A, (1-month USD CME Term SOFR + 1.642%) 6.942% 8/15/2041 ^{3,4,5}	10,569	10,600
CD Commercial Mortgage Trust, Series 2017-CD3, Class A4, 3.631% 2/10/2050 ³	2,000	1,888
Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.36% 7/10/2028 ^{3,4,5}	17,000	17,689
Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 10/12/2040 ^{3,4,5}	6,311	6,453
Citigroup Commercial Mortgage Trust, Series 2016-GC36, Class A5, 3.616% 2/10/2049 ³	1,000	975
Citigroup Commercial Mortgage Trust, Series 2015-GC33, Class A3, 3.515% 9/10/2058 ³	5,019	4,978
Commercial Mortgage Trust, Series 2016-COR1, Class A4, 3.091% 10/10/2049 ³	4,000	3,847
Commercial Mortgage Trust, Series 2015-PC1, Class A4, 3.62% 7/10/2050 ³	147	147

Mortgage-backed obligations (continued)	Principal amount	Value
Commercial mortgage-backed securities (continued)	(000)	(000)
CSAIL Commercial Mortgage Trust, Series 2017-CX9, Class A4, 3.176% 9/15/2050 ³	USD318	\$ 308
CSAIL Commercial Mortgage Trust, Series 2017-CX10, Class A5, 3.458% 11/15/2050 ^{3,5}	882	832
CSAIL Commercial Mortgage Trust, Series 2015-C2, Class A3, 3.231% 6/15/2057 ³	554	553
DC Commercial Mortgage Trust, Series 2023-DC, Class A, 6.314% 9/10/2040 ^{3,4}	5,393	5,570
ELM Trust 2024, Series 2024-ELM, Class A15, 5.801% 6/10/2039 ^{3,4,5}	10,785	10,909
ELM Trust 2024, Series 2024-ELM, Class A10, 5.994% 6/10/2039 ^{3,4,5}	10,256	10,374
ELM Trust 2024, Series 2024-ELM, Class B10, 5.995% 6/10/2039 ^{3,4,5}	5,283	5,342
ELM Trust 2024, Series 2024-ELM, Class B15, 5.995% 6/10/2039 ^{3,4,5}	4,744	4,797
Extended Stay America Trust, Series 2021-ESH, Class A,		
(1-month USD CME Term SOFR + 1.194%) 5.804% 7/15/2038 ^{3,4,5}	10,016	10,030
FIVE Mortgage Trust, Series 2023-V1, Class A3, 5.668% 2/10/2056 ³	7,079	7,210
Fontainebleau Miami Beach Trust, CMO, Series 2019-FBLU, Class A, 3.144% 12/10/2036 ^{3,4}	10,065	10,049
FS Commercial Trust, Series 2023-4SZN, Class A, 7.066% 11/10/2039 ^{3,4}	8,886	9,233
FS Trust, Series 2024-HULA, Class A, (1-month USD CME Term SOFR + 1.811%) 6.42% 8/15/2039 ^{3,4,5}	10,000	10,043
Great Wolf Trust, Series 2024-WLF2, Class A, (1-month USD CME Term SOFR + 1.691%) 6.301% 5/15/2041 ^{3,4,5}	18,077	18,151
GS Mortgage Securities Trust, Series 2024-70P, Class A, 5.31% 3/10/2041 ^{3,4,5}	19,636	19,673
GS Mortgage Securities Trust, Series 2014-GC24, Class A5, 3.931% 9/10/2047 ³	519	519
GS Mortgage Securities Trust, Series 2020-GS1, Class A2, 3.47% 11/10/2048 ³	1,460	1,438
GS Mortgage Securities Trust, Series 2015-GC30, Class A4, 3.382% 5/10/2050 ³	6,846	6,789
GS Mortgage Securities Trust, Series 2017-GS7, Class A4, 3.43% 8/10/2050 ³	1,000	953
GS Mortgage Securities Trust, Series 2020-GSA2, Class A5, 2.012% 12/12/2053 ³	2,975	2,481
Hawaii Hotel Trust, Series 2019-MAUI, Class A, (1-month USD CME Term SOFR + 1.264%) 6.056% 5/17/2038 ^{3,4,5}	4,500	4,501
Hilton USA Trust, Series 2024-ORL, Class A, (1-month USD CME Term SOFR + 1.541%) 6.209% 5/15/2037 ^{3,4,5}	18,250	18,293
HTL Commercial Mortgage Trust, Series 2024-T53, Class A, 6.072% 5/10/2039 ^{3,4,5}	7,830	7,900
JPMBB Commercial Mortgage Securities Trust, Series 2014-C26, Class B, 3.951% 1/15/2048 ³	2,333	2,235
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 ^{3,4}	7,510	6,901
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4, Class A4, 3.648% 12/15/2049 ^{3,5}	2,738	2,658
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class AS, 3.723% 3/15/2050 ³	2,145	2,079
JW Commercial Mortgage Trust 2024-MRCO, Series 2024-BERY, Class A,		
(1-month USD CME Term SOFR + 1.593%) 6.343% 11/15/2039 ^{3,4,5}	4,950	4,955
KSL Commercial Mortgage Trust, Series 2024-HT2, Class A,		
(3-month USD CME Term SOFR + 1.542%) 6.115% 12/15/2039 ^{3,4,5}	7,965	7,945
LV Trust, Series 2024-SHOW, Class A, 5.274% 10/10/2041 ^{3,4,5}	10,198	10,095
Manhattan West Mortgage Trust, Series 2020-1MW, Class A, 2.13% 9/10/2039 ^{3,4}	6,622	6,095
MHC Commercial Mortgage Trust, CMO, Series 2021-MHC, Class A,		
(1-month USD CME Term SOFR + 0.915%) 5.525% 4/15/2038 ^{3,4,5}	3,272	3,269
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20, Class A4, 3.249% 2/15/2048 ³	84	84
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C21, Class A4, 3.338% 3/15/2048 ³	4,000	3,983
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C24, Class AS, 4.036% 5/15/2048 ^{3,5}	1,000	961
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class ASB, 3.383% 10/15/2048 ³	116	115
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34, Class ASB, 3.354% 11/15/2052 ³	781	766
One Market Plaza Trust, Series 2017-1MKT, Class A, 3.614% 2/10/2032 ^{3,4}	7,505	6,997
One Market Plaza Trust, Series 2017-1MKT, Class C, 4.016% 2/10/2032 ^{3,4}	7,365	6,557
ROCC Trust, Series 2024-CNTR, Class A, 5.388% 11/13/2041 ^{3,4}	5,000	5,022
SDR Commercial Mortgage Trust, Series 2024-DSNY, Class A,	·	·
(1-month USD CME Term SOFR + 1.392%) 6.001% 5/15/2039 ^{3,4,5}	6,371	6,356
SFO Commerical Mortgage Trust, Series 2021-555, Class A,	·	·
(1-month USD CME Term SOFR + 1.264%) 5.874% 5/15/2038		
(1-month USD CME Term SOFR + 1.514% on 5/15/2026) ^{3,4,6}	14,280	13,821
SFO Commerical Mortgage Trust, Series 2021-555, Class B,		
(1-month USD CME Term SOFR + 1.614%) 6.224% 5/15/2038 ^{3,4,5}	500	475
SG Commercial Mortgage Securities Trust, Series 2016-C5, Class A3, 2.779% 10/10/2048 ³	771	744
SREIT Trust, Series 2021-FLWR, Class A, (1-month USD CME Term SOFR + 0.691%) 5.30% 7/15/2036 ^{3,4,5}	6,572	6,562
SREIT Trust, Series 2021-MFP, Class A, (1-month USD CME Term SOFR + 0.845%) 5.455% 11/15/2038 ^{3,4,5}	5,061	5,059
	0,001	0,007

Mortgage-backed obligations (continued) Commercial mortgage-backed securities (continued)	Principal amount (000)	Value (000)
StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A,		
(1-month USD CME Term SOFR + 1.00%) 5.609% 1/15/2039 ^{3,4,5}	USD16,312	\$ 16,240
Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class AS, 4.013% 6/15/2048 ^{3,5}	6,749	6,676
Wells Fargo Commercial Mortgage Trust, Series 2016-C34, Class A4, 3.096% 6/15/2049 ³	5,160	4,979
Wells Fargo Commercial Mortgage Trust, Series 2017-C40, Class AS, 3.854% 10/15/2050 ^{3,5}	1,000	943
Wells Fargo Commercial Mortgage Trust, Series 2024-5C1, Class AS, 6.52% 7/15/2057 ³	410	431
Wells Fargo Commercial Mortgage Trust, Series 2024-5C2, Class A3, 5.92% 11/15/2057 ³	2,452	2,555
Wells Fargo Commercial Mortgage Trust, Series 2024-5C2, Class AS, 6.146% 11/15/2057 ^{3,5}	3,899	4,074
Wells Fargo Commercial Mortgage Trust, Series 2015-NXS-2, Class A-5, 3.767% 7/15/2058 ^{3,5}	8,775	8,682
WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A,		
(1-month USD CME Term SOFR + 2.789%) 7.398% 11/15/2027 ^{3,4,5}	17,286	17,402
		733,869
Total mortgage-backed obligations		3,200,449
Cornerate hands notes & loans 6.22%		

Corporate bonds, notes & loans 6.22% Financials 4.00%

AIB Group PLC 7.583% 10/14/2026 (USD-SOFR + 3.456% on 10/14/2025) ^{4,6}	20,000	20,417
American Express Co. 4.90% 2/13/2026	1,250	1,254
American Express Co. 5.645% 4/23/2027 (USD-SOFR + 0.75% on 4/23/2026) ⁶	18,000	18,213
Bank of America Corp. 1.53% 12/6/2025 (USD-SOFR + 0.65% on 12/6/2024) ⁶	10,000	9,995
Bank of America Corp. 5.08% 1/20/2027 (USD-SOFR + 1.29% on 1/20/2026) ⁶	2,500	2,508
Bank of Ireland Group PLC 6.253% 9/16/2026		
(1-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 9/16/2025) ^{4,6}	10,000	10,088
Bank of Montreal 4.567% 9/10/2027 (USD-SOFR + 0.88% on 9/10/2026) ⁶	10,000	9,985
Bank of New York Mellon (The) (USD-SOFR + 0.45%) 5.815% 3/13/2026 ⁵	10,000	10,005
BPCE SA 1.625% 1/14/2025 ⁴	6,000	5,978
BPCE SA 5.975% 1/18/2027 (USD-SOFR + 2.10% on 1/18/2026) ^{4,6}	10,000	10,086
Chubb INA Holdings, LLC 3.35% 5/3/2026	1,275	1,256
Citibank, NA 4.929% 8/6/2026	3,000	3,017
Citigroup, Inc. 2.014% 1/25/2026 (USD-SOFR + 0.694% on 1/25/2025) ⁶	2,000	1,991
Cooperatieve Rabobank UA 4.85% 1/9/2026	20,000	20,085
Guardian Life Global Funding 0.875% 12/10/2025 ⁴	8,000	7,707
HSBC Holdings PLC 4.292% 9/12/2026 (3-month USD CME Term SOFR + 1.609% on 9/12/2025) ⁶	20,000	19,906
JPMorgan Chase & Co. 5.571% 4/22/2028 (USD-SOFR + 0.93% on 4/22/2027) ⁶	23,895	24,347
JPMorgan Chase & Co. 4.851% 7/25/2028 (USD-SOFR + 1.99% on 7/25/2027) ⁶	5,000	5,010
JPMorgan Chase & Co. 4.505% 10/22/2028 (USD-SOFR + 0.86% on 10/22/2027) ⁶	11,295	11,231
JPMorgan Chase & Co. 5.299% 7/24/2029 (USD-SOFR + 1.45% on 7/24/2028) ⁶	23,000	23,402
JPMorgan Chase & Co. 5.012% 1/23/2030 (USD-SOFR + 1.31% on 1/23/2029) ⁶	10,000	10,074
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) ⁶	15,000	15,253
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) 6	1,325	1,340
Mastercard, Inc. 4.10% 1/15/2028	18,365	18,254
Met Tower Global Funding 1.25% 9/14/2026 ⁴	20,000	18,889
Metropolitan Life Global Funding I 5.00% 1/6/2026 ⁴	10,000	10,049
Metropolitan Life Global Funding I 1.875% 1/11/2027 ⁴	16,000	15,141
Metropolitan Life Global Funding I 4.40% 6/30/2027 ⁴	5,600	5,590
Morgan Stanley 5.652% 4/13/2028 (USD-SOFR + 1.01% on 4/13/2027) ⁶	10,000	10,194
Morgan Stanley 4.968% 7/14/2028 (USD-SOFR + 0.93% on 7/14/2027) ⁶	10,000	10,056
Morgan Stanley 5.164% 4/20/2029 (USD-SOFR + 1.59% on 4/20/2028) ⁶	6,645	6,718
National Australia Bank, Ltd. 5.087% 6/11/2027	2,000	2,034
National Australia Bank, Ltd. 4.50% 10/26/2027	20,000	19,981
New York Life Global Funding 0.95% 6/24/2025 ⁴	17,280	16,922

Bonds, notes & other debt instruments (continued) Corporate bonds, notes & loans (continued) Einancials (continued)

Corporate bonds, notes & loans (continued) Financials (continued)	Principal amount (000)	Value (000)
New York Life Global Funding 0.85% 1/15/2026 ⁴	USD8,000	\$ 7,680
Nordea Bank ABP 3.60% 6/6/2025 ⁴	3,000	2,985
Northwestern Mutual Global Funding 0.80% 1/14/2026 ⁴	16,215	15,555
Northwestern Mutual Global Funding 4.11% 9/12/2027 ⁴	2,500	2,479
PNC Financial Services Group, Inc. 5.102% 7/23/2027 (USD-SOFR + 0.796% on 7/23/2026) ⁶	12,500	12,576
PNC Financial Services Group, Inc. 5.582% 6/12/2029 (USD-SOFR + 1.841% on 6/12/2028) ⁶	2,500	2,563
State Street Corp. 4.857% 1/26/2026 (USD-SOFR + 0.604% on 1/26/2025) ⁶	7,295	7,293
Swedbank AB 6.136% 9/12/2026 ⁴	20,000	20,455
Toronto-Dominion Bank (The) 1.15% 6/12/2025	7,208	7,074
Truist Financial Corp. 5.435% 1/24/2030 (USD-SOFR + 1.62% on 1/24/2029) ⁶	2,931	2,983
Wells Fargo & Co. 3.908% 4/25/2026 (USD-SOFR + 1.32% on 4/25/2025) ⁶	8,788	8,755
Wells Fargo & Co. 5.707% 4/22/2028 (USD-SOFR + 1.07% on 4/22/2027) ⁶	13,000	13,263
		480,637
Health care 0.46% AbbVie, Inc. 4.80% 3/15/2027	13,000	13,099
AbbVie, Inc. 4.80% 3/15/2027 AbbVie, Inc. 4.80% 3/15/2029	10,000	10,090
Bristol-Myers Squibb Co. 4.90% 2/22/2029	12,000	12,175
Eli Lilly and Co. 5.00% 2/27/2026	1,250	1,250
Novartis Capital Corp. 2.00% 2/14/2027	3,656	3,482
Roche Holdings, Inc. 4.203% 9/9/2029 ⁴	5,562	5,501
UnitedHealth Group, Inc. 4.80% 1/15/2030	10,000	10,104
	10,000	55,701
Consumer discretionary 0.46%		
Daimler Trucks Finance North America, LLC 5.20% 1/17/2025 ⁴	4,569	4,571
Daimler Trucks Finance North America, LLC 5.15% 1/16/2026 ⁴	3,343	3,356
Daimler Trucks Finance North America, LLC 2.00% 12/14/2026 ⁴	6,525	6,178
Daimler Trucks Finance North America, LLC 5.00% 1/15/2027 ⁴	3,502	3,520
Daimler Trucks Finance North America, LLC 5.40% 9/20/2028 ⁴	6,068	6,207
Hyundai Capital America 5.45% 6/24/2026 ⁴	6,226	6,281
Hyundai Capital America 5.275% 6/24/2027 ⁴	10,000	10,118
Mercedes-Benz Finance North America, LLC 5.375% 11/26/2025 ⁴	3,725	3,751
Toyota Motor Credit Corp. 0.80% 1/9/2026	8,695	8,351
Toyota Motor Credit Corp. 4.45% 5/18/2026	2,500	2,501
		54,834
Information technology 0.41%		
Accenture Capital, Inc. 3.90% 10/4/2027	11,500	11,372
Apple, Inc. 4.00% 5/10/2028	7,500	7,457
Cisco Systems, Inc. 4.80% 2/26/2027	22,535	22,752
Microsoft Corp. 3.40% 6/15/2027	7,500	7,359
Energy 0.26%		48,940
Qatar Energy 1.375% 9/12/2026 ⁴	15,000	14,173
Saudi Arabian Oil Co. 1.625% 11/24/2025 ⁴	17,690	14,173
	17,070	31,342
		31,342

Bonds, notes & other debt instruments (continued) Corporate bonds, notes & loans (continued)

Materials 0.19%	Principal amount (000)	Value (000)
Air Products and Chemicals, Inc. 1.50% 10/15/2025	USD3,405	\$ 3,319
BHP Billiton Finance (USA), Ltd. 4.875% 2/27/2026	8,000	8,032
BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2026	6,000	6,071
EIDP, Inc. 4.50% 5/15/2026	5,417	5,419
		22,84
Communication services 0.14%		
Comcast Corp. 5.10% 6/1/2029	10,000	10,216
SBA Tower Trust 1.631% 11/15/2026 ⁴	6,741	6,302
		16,518
Real estate 0.13%		
Public Storage Operating Co. (USD-SOFR Index + 0.70%) 5.954% 4/16/2027 ⁵	15,000	15,074
Utilities 0.09%		
Florida Power & Light Co. 5.15% 6/15/2029	1,000	1,025
Southern California Edison Co. 4.875% 2/1/2027	9,150	9,212
		10,237
Consumer staples 0.08%		
Philip Morris International, Inc. 4.875% 2/15/2028	2,500	2,523
Procter & Gamble Co. 4.10% 1/26/2026	5,254	5,245
Procter & Gamble Co. 1.00% 4/23/2026	2,389	2,289
		10,057
Total corporate bonds, notes & loans		746,181
Bonds & notes of governments & government agencies outside the U.S. 1.42%		
	15.000	14,452
Abu Dhabi (Emirate of) 3.125% 10/11/2027 ⁴	15,000	17,732
Asian Development Bank 2.875% 5/6/2025	10,981	10,903
Asian Development Bank 2.875% 5/6/2025		-
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032	10,981	10,903
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴	10,981 19,197	10,903 18,361
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029	10,981 19,197 1,163 9,184 1,855	10,903 18,361 1,136 9,134 1,860
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029	10,981 19,197 1,163 9,184 1,855 7,017	10,903 18,361 1,136 9,134 1,860 7,126
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴	10,981 19,197 1,163 9,184 1,855 7,017 10,154	10,903 18,361 1,136 9,134 1,860 7,126 9,554
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750	10,903 18,361 1,136 9,132 1,860 7,126 9,554 1,702 2,385 14,202 4,662
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 nter-American Development Bank 0.625% 7/15/2025	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 Inter-American Development Bank 0.625% 7/15/2026	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528	10,903 18,36 1,134 9,134 1,860 7,124 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,537
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 Inter-American Development Bank 0.625% 7/15/2025 Inter-American Development Bank 4.50% 5/15/2026 International Bank for Reconstruction and Development 1.625% 1/15/2025	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,537
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 Inter-American Development Bank 0.625% 7/15/2025 Inter-American Development Bank 4.50% 5/15/2026 International Bank for Reconstruction and Development 1.625% 1/15/2025 International Bank for Reconstruction and Development 0.75% 3/11/2025	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2 3,526	10,903 18,36 1,134 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,537 2 3,485
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 nter-American Development Bank 0.625% 7/15/2025 nter-American Development Bank 4.50% 5/15/2026 nternational Bank for Reconstruction and Development 1.625% 1/15/2025 nternational Bank for Reconstruction and Development 0.75% 3/11/2025 Japan Bank for International Cooperation 2.875% 4/14/2025	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2 3,526 7,888	10,903 18,36 1,134 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,535 3,485 7,83
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 nter-American Development Bank 0.625% 7/15/2025 nter-American Development Bank 4.50% 5/15/2026 nternational Bank for Reconstruction and Development 1.625% 1/15/2025 International Bank for Reconstruction and Development 0.75% 3/11/2025 Japan Bank for International Cooperation 2.875% 4/14/2025 Japan Bank for International Cooperation 4.25% 1/26/2026	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2 3,526 7,888 9,626	10,903 18,36 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,535 3,486 7,833 9,592
Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.35% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 Inter-American Development Bank 0.625% 7/15/2025 Inter-American Development Bank 4.50% 5/15/2026 International Bank for Reconstruction and Development 1.625% 1/15/2025 International Bank for Reconstruction and Development 0.75% 3/11/2025 Japan Bank for International Cooperation 2.875% 4/14/2025 Japan Bank for International Cooperation 4.25% 1/26/2026	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2 3,526 7,888 9,626 6,173	10,903 18,361 1,136 9,134 1,860 7,126 9,554 1,704 2,385 14,204 4,662 14,634 5,362 3,537 2 3,489 7,837 9,592 5,802
Abu Dhabi (Emirate of) 3.125% 10/11/20274 Asian Development Bank 2.875% 5/6/2025 Asian Development Bank 1.00% 4/14/2026 Asian Development Bank 3.875% 9/28/2032 Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 ⁴ Chile (Republic of) 4.85% 1/22/2029 Corporacion Andina de Fomento 5.00% 1/24/2029 CPPIB Capital, Inc. 0.875% 9/9/2026 ⁴ CPPIB Capital, Inc. 4.375% 1/30/2027 ⁴ CPPIB Capital, Inc. 4.25% 7/20/2028 ⁴ Development Bank of Japan, Inc. 1.75% 2/18/2025 ⁴ European Bank for Reconstruction & Development 0.50% 5/19/2025 European Investment Bank 4.00% 2/15/2029 Inter-American Development Bank 0.625% 7/15/2025 Inter-American Development Bank 4.50% 5/15/2026 International Bank for Reconstruction and Development 1.625% 1/15/2025 International Bank for Reconstruction and Development 0.75% 3/11/2025 Japan Bank for International Cooperation 2.875% 4/14/2025 Japan Bank for International Cooperation 4.25% 1/26/2026 Ontario Teachers' Finance Trust 0.875% 9/21/2026 ⁴ Ontario Teachers' Finance Trust 0.875% 9/21/2027 ⁴	10,981 19,197 1,163 9,184 1,855 7,017 10,154 1,702 2,393 14,294 4,750 14,700 5,500 3,528 2 3,526 7,888 9,626	10,903 18,361 1,136 9,134 1,860 7,126 9,554

unaudited

Bonds, notes & other debt instruments (continued) Bonds & notes of governments & government agencies outside the U.S. (continued)	Principal amount (000)	Value (000)
	USD8,840	\$ 8,829
Swedish Export Credit Corp. 4.375% 2/13/2026	2,660	2,657
		170,184
Municipals 0.17% California 0.06%		
0.883% 5/15/2025	7,500	7,381
Florida 0.11%		
Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 1.258% 7/1/2025	13,725	13,460
Total municipals		20,841
Federal agency bonds & notes 0.04%		
	4,033	3,918
Federal Farm Credit Banks 1.125% 1/6/2025	1,363	1,358
		5,276
Total bonds, notes & other debt instruments (cost: \$11,047,956,000)		11,049,526
Short-term securities 11.06%		
Money market investments 11.06%	Shares	
Capital Group Central Cash Fund 4.65% ^{9,10}	13,276,207	1,327,753
Total short-term securities (cost: \$1,327,677,000)		1,327,753
Options purchased (equity style) 0.03%		
Options purchased (equity style)*		3,189
Total options purchased (equity style) (cost: \$4,638,000)		3,189
Total investment securities 103.13% (cost: \$12,380,271,000)		12,380,468
$T_{1} = \frac{1}{2} \left(\frac{1}{2} - \frac{1}{2} \right) \left(\frac{1}{2} -$		(2,622
Total options written [†] (0.02)% (premium received: \$2,941,000)		(373,160
Other assets less liabilities (3.11)%		(0.07.00

*Options purchased (equity style)

Options on futures

	Number of	Expiration	Exercise	Notional amount	Value at 11/30/2024
Description	contracts	date	price	(000)	(000)
Call					
3 Month SOFR Futures Option	775	12/13/2024	USD96.00	USD193,750	\$ 465
3 Month SOFR Futures Option	538	12/13/2024	97.50	134,500	3
3 Month SOFR Futures Option	775	12/13/2024	97.50	193,750	5
3 Month SOFR Futures Option	1,500	3/14/2025	97.00	375,000	66
3 Month SOFR Futures Option	172	6/13/2025	97.00	43,000	27
3 Month SOFR Futures Option	193	6/13/2025	98.00	48,250	11
3 Month SOFR Futures Option	53	9/12/2025	97.00	13,250	17

*Options purchased (equity style) (continued)

Options on futures (continued)

Description	Number of contracts	Expiration date	Exercise price	Notional amount (000)	Value at 11/30/2024 (000)
3 Month SOFR Futures Option	550	9/12/2025	USD98.00	USD137,500	\$58 \$652
Put					
U.S Treasury Contracts Option	1,083	12/6/2024	USD110.00	USD108,300	\$ 51
3 Month SOFR Futures Option	5,038	12/13/2024	94.38	1,259,500	31
3 Month SOFR Futures Option	3,415	12/13/2024	95.56	853,750	384
3 Month SOFR Futures Option	3,416	12/13/2024	95.81	854,000	2,071 \$2,537 \$3,189

[†]Options written (equity style)

Options on futures

Description	Number of contracts	Expiration date	Exercise price	Notional amount (000)	Value at 11/30/2024 (000)
Call					
3 Month SOFR Futures Option	1,550	12/13/2024	USD97.00	USD(387,500)	\$ (19)
3 Month SOFR Futures Option	1,500	3/14/2025	98.00	(375,000)	(19) \$ (38)
Put					
U.S Treasury Contracts Option	1,083	12/6/2024	USD109.00	USD(108,300)	\$ (1)
3 Month SOFR Futures Option	3,415	12/13/2024	95.69	(853,750)	(1,046)
3 Month SOFR Futures Option	3,416	12/13/2024	95.75	(854,000)	(1,537) \$(2,584)
					\$(2,622)

Futures contracts

Contracts	Туре	Number of contracts	Expiration date	Notional amount (000)	Value and unrealized appreciation (depreciation) at 11/30/2024 (000)
U.S Treasury Contracts	Short	142	3/31/2025	USD(16,969)	\$ (357)
U.S Treasury Contracts	Short	957	3/31/2025	(106,407)	(558)
U.S Treasury Contracts	Long	29,367	4/3/2025	6,052,814	11,082
U.S Treasury Contracts	Short	918	4/3/2025	(98,778)	(428)
30 Day Federal Funds Futures	Long	65	2/3/2025	25,891	8
3 Month SOFR Futures	Short	70	3/19/2025	(16,725)	7
3 Month SOFR Futures	Short	30	9/17/2025	(7,198)	46
10 Year Ultra U.S. Treasury Note Futures	Short	5,421	3/31/2025	(622,314)	(9,928)
30 Year Ultra U.S. Treasury Bond Futures	Short	785	3/31/2025	(99,842)	(2,734)
					\$ (2,862)

Swap contracts

Interest rate swaps

Centrally cleared interest rate swaps

Receive		Pay			Notional	Value at	Upfront premium paid	Unrealized appreciation (depreciation)	
Rate	Payment frequency	Rate	Payment frequency	Expiration date		amount (000)	11/30/2024 (000)	(received) (000)	at 11/30/2024 (000)
SOFR	Annual	4.63358%	Annual	10/31/2025	USD4,898	\$ (16)	\$-	\$ (16)	
3.948%	Annual	SOFR	Annual	11/6/2026	19,000	(22)	-	(22)	
3.8825%	Annual	SOFR	Annual	12/7/2028	16,590	55	_	55	
SOFR	Annual	3.878%	Annual	12/6/2033	12,070	(168)	_	(168)	
						\$(151)	\$-	\$(151)	

Investments in affiliates¹⁰

	Value at 9/1/2024 (000)	Additions (000)	Reductions (000)	Net realized gain (loss) (000)	Net unrealized appreciation (depreciation) (000)	Value at 11/30/2024 (000)	Dividend or interest income (000)
Short-term securities 11.06% Money market investments 11.06%							
Capital Group Central Cash Fund 4.65% ⁹	\$1,563,407	\$1,081,320	\$1,316,715	\$96	\$(355)	\$1,327,753	\$16,443

¹All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$32,884,000, which represented .27% of the net assets of the fund.

²Index-linked bond whose principal amount moves with a government price index.

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

⁴Acquired 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 \$4,277,929,000, which represented 35.64% of the net assets of the fund.

⁵Coupon 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.

⁶Step bond; coupon rate may change at a later date.

⁷Amount less than one thousand.

⁸Purchased on a TBA basis.

⁹Rate represents the seven-day yield at 11/30/2024.

¹⁰Part of the same "group of investment companies" as the fund as defined under the Investment Company Act of 1940, as amended.

Valuation disclosures

Capital Research and Management Company ("CRMC"), the fund's investment adviser, values the fund's investments at fair value as defined by accounting principles generally accepted in the United States of America. The net asset value per share is calculated once daily as of the close of regular trading on the New York Stock Exchange, normally 4 p.m. New York time, each day the New York Stock Exchange is open. Security transactions are recorded by the fund as of the date the trades are executed with brokers.

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

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

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

The Capital Group Central Cash Fund ("CCF"), a fund within the Capital Group Central Fund Series ("Central Funds"), is valued based upon a floating net asset value, which fluctuates with changes in the value of CCF's portfolio securities. The underlying securities are valued based on the policies and procedures in CCF's statement of additional information. Exchange-traded options and futures are generally valued at the official closing price for options and official settlement price for futures of the exchange or market on which such instruments are traded, as of the close of business on the day such instruments are being valued. The average month-end notional amount of options on futures while held was \$3,449,929,000. The average month-end notional amount of options while held was \$8,768,630,000. Swaps are generally valued using evaluated prices obtained from third-party pricing vendors who calculate these values based on market inputs that may include the yields of the indices referenced in the instrument and the relevant curve, dealer quotes, default probabilities and recovery rates, and terms of the contract. The average month-end notional amounts of interest rate swaps while held were \$1,396,375,000.

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

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

Classifications – The fund's investment adviser classifies the fund's assets and liabilities into three levels based on the inputs used to value the assets or liabilities. Level 1 values are based on quoted prices in active markets for identical securities. Level 2 values are based on significant observable market inputs, such as quoted prices for similar securities and quoted prices in inactive markets. Certain securities trading outside the U.S. may transfer between Level 1 and Level 2 due to valuation adjustments resulting from significant market movements following the close of local trading. Level 3 values are based on significant unobservable inputs that reflect the investment adviser's determination of assumptions that market participants might reasonably use in valuing the securities. The valuation levels are not necessarily an indication of the risk or liquidity associated with the underlying investment. For example, U.S. government securities are reflected as Level 2 because the inputs used to determine fair value may not always be quoted prices in an active market. The following tables present the fund's valuation levels as of November 30, 2024 (dollars in thousands):

Investment securities			
Level 1	Level 2	Level 3	Total
\$ –	\$ 3,588,588	\$-	\$ 3,588,588
_	3,318,007	_	3,318,007
_	3,200,449	_	3,200,449
_	746,181	_	746,181
_	170,184	_	170,184
_	20,841	_	20,841
_	5,276	_	5,276
1,327,753	_	_	1,327,753
3,189	_	_	3,189
\$1,330,942	\$11,049,526	\$-	\$12,380,468
	\$ 1,327,753 3,189	Level 1 Level 2 \$ - \$ 3,588,588 - 3,318,007 - 3,200,449 - 746,181 - 170,184 - 20,841 - 5,276 1,327,753 - 3,189 -	Level 1 Level 2 Level 3 \$ - \$ 3,588,588 \$- - 3,318,007 - - 3,200,449 - - 746,181 - - 170,184 - - 20,841 - - 5,276 - 1,327,753 - - 3,189 - -

	Other investments*				
	Level 1	Level 2	Level 3	Total	
Assets:					
Unrealized appreciation on futures contracts	\$ 11,143	\$ -	\$-	\$ 11,143	
Unrealized appreciation on centrally cleared interest rate swaps	_	55	_	55	
Liabilities:					
Value of options written	(2,622)	_	_	(2,622)	
Unrealized depreciation on futures contracts	(14,005)	_	_	(14,005)	
Unrealized depreciation on centrally cleared interest rate swaps	-	(206)	-	(206)	
Total	\$ (5,484)	\$(151)	\$-	\$ (5,635)	

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

Key to abbreviation(s) Assn. = Association CLO = Collateralized Loan Obligations CME = CME Group CMO = Collateralized Mortgage Obligations DAC = Designated Activity Company Fin. = Finance Rev. = Revenue SOFR = Secured Overnight Financing Rate USD = U.S. dollars

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

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

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