

John Hancock  
Investment Grade Bond Fund

Quarterly portfolio holdings 8/31/2024

 Investment Management

# Fund's investments

## As of 8-31-24 (unaudited)

|   | Rate (%) | Maturity date | Par value^  | Value                  |
|---|----------|---------------|-------------|------------------------|
| <b>U.S. Government and Agency obligations 58.0%</b> |          |               |             | <b>\$2,008,142,513</b> |
| (Cost \$2,018,498,344)                              |          |               |             |                        |
| <b>U.S. Government 20.0%</b>                        |          |               |             | <b>692,013,502</b>     |
| U.S. Treasury                                       |          |               |             |                        |
| Bond  | 2.250    | 02-15-52      | 10,795,000  | 7,262,589              |
| Bond  | 3.000    | 08-15-52      | 5,978,000   | 4,742,002              |
| Bond  | 3.375    | 08-15-42      | 31,708,000  | 28,056,626             |
| Bond  | 3.375    | 11-15-48      | 11,535,000  | 9,829,532              |
| Bond  | 4.000    | 11-15-42      | 56,420,000  | 54,436,484             |
| Bond  | 4.625    | 05-15-44      | 47,023,000  | 48,970,046             |
| Bond  | 4.625    | 05-15-54      | 96,666,000  | 103,311,788            |
| Bond  | 4.750    | 11-15-43      | 129,411,000 | 137,195,880            |
| Note  | 3.875    | 08-15-34      | 61,033,000  | 60,813,663             |
| Note  | 4.000    | 07-31-29      | 22,138,000  | 22,399,159             |
| Note  | 4.125    | 03-31-31      | 11,545,000  | 11,757,861             |
| Note  | 4.125    | 07-31-31      | 94,065,000  | 95,828,719             |
| Note  | 4.250    | 06-30-31      | 93,367,000  | 95,817,884             |
| Note  | 4.625    | 05-31-31      | 11,064,000  | 11,591,269             |
| <b>U.S. Government Agency 38.0%</b>                 |          |               |             | <b>1,316,129,011</b>   |
| Federal Home Loan Mortgage Corp.                    |          |               |             |                        |
| 15 Yr Pass Thru                                     | 2.000    | 06-01-36      | 7,549,036   | 6,873,466              |
| 15 Yr Pass Thru                                     | 4.000    | 08-01-37      | 2,993,161   | 2,957,160              |
| 15 Yr Pass Thru                                     | 4.000    | 08-01-37      | 1,783,453   | 1,761,445              |
| 15 Yr Pass Thru                                     | 4.000    | 08-01-37      | 2,642,227   | 2,605,493              |
| 15 Yr Pass Thru                                     | 4.000    | 11-01-37      | 5,396,103   | 5,322,769              |
| 15 Yr Pass Thru                                     | 4.500    | 12-01-37      | 1,142,681   | 1,141,269              |
| 15 Yr Pass Thru                                     | 4.500    | 02-01-38      | 7,225,292   | 7,207,329              |
| 30 Yr Pass Thru                                     | 2.500    | 08-01-51      | 6,130,280   | 5,307,807              |
| 30 Yr Pass Thru                                     | 2.500    | 11-01-51      | 4,743,839   | 4,098,484              |
| 30 Yr Pass Thru                                     | 2.500    | 12-01-51      | 1,549,724   | 1,333,087              |
| 30 Yr Pass Thru                                     | 3.000    | 03-01-43      | 237,277     | 219,914                |
| 30 Yr Pass Thru                                     | 3.000    | 03-01-43      | 1,895,491   | 1,755,715              |
| 30 Yr Pass Thru                                     | 3.000    | 04-01-43      | 320,152     | 296,425                |
| 30 Yr Pass Thru                                     | 3.000    | 12-01-45      | 671,850     | 614,096                |
| 30 Yr Pass Thru                                     | 3.000    | 10-01-46      | 689,769     | 630,043                |
| 30 Yr Pass Thru                                     | 3.000    | 10-01-46      | 547,788     | 498,816                |
| 30 Yr Pass Thru                                     | 3.000    | 12-01-46      | 1,951,515   | 1,767,291              |
| 30 Yr Pass Thru                                     | 3.000    | 12-01-46      | 527,194     | 481,051                |
| 30 Yr Pass Thru                                     | 3.000    | 04-01-47      | 351,995     | 320,307                |
| 30 Yr Pass Thru                                     | 3.000    | 04-01-47      | 4,327,131   | 3,908,670              |
| 30 Yr Pass Thru                                     | 3.000    | 09-01-49      | 4,640,552   | 4,181,630              |
| 30 Yr Pass Thru                                     | 3.000    | 10-01-49      | 3,320,062   | 2,992,766              |
| 30 Yr Pass Thru                                     | 3.000    | 10-01-49      | 1,694,926   | 1,527,309              |
| 30 Yr Pass Thru                                     | 3.000    | 12-01-49      | 6,608,477   | 5,957,005              |
| 30 Yr Pass Thru                                     | 3.000    | 12-01-49      | 5,384,214   | 4,834,923              |
| 30 Yr Pass Thru                                     | 3.000    | 01-01-50      | 10,537,053  | 9,495,003              |
| 30 Yr Pass Thru                                     | 3.000    | 02-01-50      | 5,837,207   | 5,238,054              |
| 30 Yr Pass Thru                                     | 3.000    | 11-01-50      | 2,334,710   | 2,096,525              |
| 30 Yr Pass Thru                                     | 3.000    | 02-01-52      | 6,965,695   | 6,240,370              |
| 30 Yr Pass Thru                                     | 3.000    | 06-01-52      | 8,319,608   | 7,455,902              |
| 30 Yr Pass Thru                                     | 3.500    | 02-01-42      | 531,997     | 507,063                |
| 30 Yr Pass Thru                                     | 3.500    | 04-01-44      | 320,287     | 304,182                |
| 30 Yr Pass Thru                                     | 3.500    | 07-01-46      | 600,468     | 564,457                |
| 30 Yr Pass Thru                                     | 3.500    | 10-01-46      | 858,467     | 800,277                |

| U.S. Government Agency (continued) | Rate (%) | Maturity date | Par value^ | Value      |
|------------------------------------|----------|---------------|------------|------------|
| 30 Yr Pass Thru                    | 3.500    | 11-01-46      | 732,037    | \$685,162  |
| 30 Yr Pass Thru                    | 3.500    | 12-01-46      | 373,452    | 350,239    |
| 30 Yr Pass Thru                    | 3.500    | 01-01-47      | 2,743,367  | 2,577,128  |
| 30 Yr Pass Thru                    | 3.500    | 02-01-47      | 619,501    | 583,704    |
| 30 Yr Pass Thru                    | 3.500    | 04-01-47      | 475,619    | 446,798    |
| 30 Yr Pass Thru                    | 3.500    | 08-01-47      | 6,281,284  | 5,831,093  |
| 30 Yr Pass Thru                    | 3.500    | 11-01-48      | 2,213,968  | 2,075,657  |
| 30 Yr Pass Thru                    | 3.500    | 06-01-49      | 13,067     | 12,183     |
| 30 Yr Pass Thru                    | 3.500    | 12-01-49      | 3,962,751  | 3,675,018  |
| 30 Yr Pass Thru                    | 3.500    | 03-01-52      | 2,641,267  | 2,450,312  |
| 30 Yr Pass Thru                    | 3.500    | 03-01-52      | 12,218,579 | 11,274,122 |
| 30 Yr Pass Thru                    | 3.500    | 04-01-52      | 28,864,250 | 26,768,437 |
| 30 Yr Pass Thru                    | 3.500    | 06-01-52      | 7,369,488  | 6,862,030  |
| 30 Yr Pass Thru                    | 3.500    | 07-01-52      | 3,243,981  | 2,993,231  |
| 30 Yr Pass Thru                    | 3.500    | 07-01-52      | 6,321,485  | 5,836,805  |
| 30 Yr Pass Thru                    | 3.500    | 07-01-52      | 4,734,478  | 4,365,559  |
| 30 Yr Pass Thru                    | 4.000    | 11-01-43      | 115,716    | 113,054    |
| 30 Yr Pass Thru                    | 4.000    | 02-01-44      | 40,637     | 39,664     |
| 30 Yr Pass Thru                    | 4.000    | 07-01-45      | 1,502,418  | 1,460,721  |
| 30 Yr Pass Thru                    | 4.000    | 03-01-48      | 355,354    | 343,382    |
| 30 Yr Pass Thru                    | 4.000    | 08-01-48      | 325,583    | 314,106    |
| 30 Yr Pass Thru                    | 4.000    | 08-01-49      | 10,256,717 | 9,803,742  |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 229,922    | 220,774    |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 17,012,640 | 16,186,869 |
| 30 Yr Pass Thru                    | 4.000    | 06-01-52      | 10,174,537 | 9,680,678  |
| 30 Yr Pass Thru                    | 4.000    | 08-01-52      | 18,019,767 | 17,223,948 |
| 30 Yr Pass Thru                    | 4.000    | 08-01-52      | 11,084,221 | 10,594,701 |
| 30 Yr Pass Thru                    | 4.000    | 08-01-52      | 5,481,113  | 5,201,364  |
| 30 Yr Pass Thru                    | 4.000    | 08-01-52      | 26,086,174 | 24,909,656 |
| 30 Yr Pass Thru                    | 4.000    | 08-01-52      | 2,782,207  | 2,647,163  |
| 30 Yr Pass Thru                    | 4.000    | 04-01-53      | 3,112,373  | 2,973,704  |
| 30 Yr Pass Thru                    | 4.000    | 04-01-53      | 3,512,044  | 3,351,177  |
| 30 Yr Pass Thru                    | 4.500    | 02-01-41      | 184,900    | 184,887    |
| 30 Yr Pass Thru                    | 4.500    | 03-01-47      | 629,141    | 623,765    |
| 30 Yr Pass Thru                    | 4.500    | 06-01-52      | 4,736,054  | 4,647,361  |
| 30 Yr Pass Thru                    | 4.500    | 07-01-52      | 2,127,728  | 2,087,217  |
| 30 Yr Pass Thru                    | 4.500    | 07-01-52      | 3,274,712  | 3,212,362  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-52      | 1,262,934  | 1,240,072  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-52      | 6,131,937  | 6,013,270  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-52      | 5,079,019  | 4,980,728  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-52      | 4,449,057  | 4,333,761  |
| 30 Yr Pass Thru                    | 4.500    | 09-01-52      | 3,269,565  | 3,206,291  |
| 30 Yr Pass Thru                    | 4.500    | 09-01-52      | 3,594,612  | 3,529,541  |
| 30 Yr Pass Thru                    | 4.500    | 09-01-52      | 13,009,933 | 12,766,292 |
| 30 Yr Pass Thru                    | 4.500    | 10-01-52      | 13,189,897 | 12,934,642 |
| 30 Yr Pass Thru                    | 4.500    | 10-01-52      | 4,830,618  | 4,720,529  |
| 30 Yr Pass Thru                    | 4.500    | 12-01-52      | 2,981,101  | 2,921,547  |
| 30 Yr Pass Thru                    | 4.500    | 12-01-52      | 12,080,747 | 11,888,484 |
| 30 Yr Pass Thru                    | 4.500    | 02-01-53      | 11,832,362 | 11,555,309 |
| 30 Yr Pass Thru                    | 4.500    | 03-01-53      | 7,988,434  | 7,781,415  |
| 30 Yr Pass Thru                    | 4.500    | 04-01-53      | 2,870,794  | 2,818,826  |
| 30 Yr Pass Thru                    | 4.500    | 04-01-53      | 9,961,437  | 9,756,987  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-53      | 9,012,692  | 8,849,542  |
| 30 Yr Pass Thru                    | 4.500    | 08-01-53      | 3,676,385  | 3,604,090  |

|   | Rate (%) | Maturity date | Par value^ | Value       |
|---|----------|---------------|------------|-------------|
| <b>U.S. Government Agency (continued)</b> |          |               |            |             |
| 30 Yr Pass Thru                           | 5.000    | 07-01-52      | 9,145,057  | \$9,165,374 |
| 30 Yr Pass Thru                           | 5.000    | 08-01-52      | 4,651,252  | 4,639,129   |
| 30 Yr Pass Thru                           | 5.000    | 08-01-52      | 15,117,896 | 15,121,010  |
| 30 Yr Pass Thru                           | 5.000    | 09-01-52      | 16,867,184 | 16,786,322  |
| 30 Yr Pass Thru                           | 5.000    | 10-01-52      | 6,443,857  | 6,427,061   |
| 30 Yr Pass Thru                           | 5.000    | 11-01-52      | 3,802,325  | 3,780,532   |
| 30 Yr Pass Thru                           | 5.000    | 12-01-52      | 3,221,499  | 3,222,163   |
| 30 Yr Pass Thru                           | 5.000    | 12-01-52      | 6,372,263  | 6,395,480   |
| 30 Yr Pass Thru                           | 5.000    | 12-01-52      | 10,290,054 | 10,266,448  |
| 30 Yr Pass Thru                           | 5.000    | 02-01-53      | 7,577,120  | 7,533,692   |
| 30 Yr Pass Thru                           | 5.000    | 03-01-53      | 11,499,501 | 11,501,869  |
| 30 Yr Pass Thru                           | 5.000    | 07-01-53      | 16,620,501 | 16,618,731  |
| 30 Yr Pass Thru                           | 5.000    | 07-01-53      | 10,832,639 | 10,862,798  |
| 30 Yr Pass Thru                           | 5.000    | 07-01-53      | 6,258,557  | 6,259,846   |
| 30 Yr Pass Thru                           | 5.000    | 08-01-53      | 7,740,785  | 7,754,475   |
| 30 Yr Pass Thru                           | 5.000    | 08-01-53      | 4,338,857  | 4,349,242   |
| 30 Yr Pass Thru                           | 5.500    | 06-01-53      | 4,684,770  | 4,762,581   |
| 30 Yr Pass Thru                           | 5.500    | 07-01-53      | 5,195,626  | 5,281,922   |
| 30 Yr Pass Thru                           | 5.500    | 08-01-53      | 2,918,128  | 2,952,006   |
| 30 Yr Pass Thru                           | 5.500    | 09-01-53      | 9,384,290  | 9,540,156   |
| Federal National Mortgage Association     |          |               |            |             |
| 15 Yr Pass Thru                           | 2.000    | 06-01-36      | 11,143,329 | 10,100,832  |
| 15 Yr Pass Thru                           | 2.000    | 06-01-36      | 7,674,513  | 6,970,925   |
| 15 Yr Pass Thru                           | 2.000    | 04-01-37      | 7,690,081  | 7,011,500   |
| 15 Yr Pass Thru                           | 2.500    | 01-01-35      | 4,505,862  | 4,217,462   |
| 15 Yr Pass Thru                           | 2.500    | 08-01-35      | 6,378,570  | 5,938,413   |
| 15 Yr Pass Thru                           | 2.500    | 05-01-36      | 10,144,834 | 9,485,997   |
| 15 Yr Pass Thru                           | 3.000    | 07-01-27      | 35,277     | 34,512      |
| 15 Yr Pass Thru                           | 3.000    | 03-01-33      | 6,192,859  | 5,975,972   |
| 15 Yr Pass Thru                           | 3.500    | 06-01-34      | 197,868    | 192,923     |
| 15 Yr Pass Thru                           | 4.000    | 12-01-24      | 2,981      | 2,967       |
| 15 Yr Pass Thru                           | 4.000    | 09-01-37      | 5,042,400  | 4,981,751   |
| 15 Yr Pass Thru                           | 4.000    | 10-01-37      | 4,228,576  | 4,173,751   |
| 15 Yr Pass Thru                           | 4.000    | 01-01-38      | 2,272,338  | 2,240,747   |
| 15 Yr Pass Thru                           | 4.500    | 11-01-37      | 5,775,856  | 5,768,717   |
| 15 Yr Pass Thru                           | 4.500    | 12-01-37      | 1,877,753  | 1,875,432   |
| 30 Yr Pass Thru                           | 2.000    | 09-01-50      | 7,984,541  | 6,624,629   |
| 30 Yr Pass Thru                           | 2.000    | 12-01-50      | 3,501,880  | 2,882,466   |
| 30 Yr Pass Thru                           | 2.000    | 12-01-50      | 20,585,888 | 17,047,573  |
| 30 Yr Pass Thru                           | 2.000    | 03-01-51      | 6,890,510  | 5,755,690   |
| 30 Yr Pass Thru                           | 2.000    | 07-01-51      | 2,677,852  | 2,209,213   |
| 30 Yr Pass Thru                           | 2.000    | 02-01-52      | 22,369,131 | 18,391,494  |
| 30 Yr Pass Thru                           | 2.500    | 12-01-50      | 45,255     | 39,070      |
| 30 Yr Pass Thru                           | 2.500    | 08-01-51      | 2,930,616  | 2,529,185   |
| 30 Yr Pass Thru                           | 2.500    | 08-01-51      | 4,288,826  | 3,701,350   |
| 30 Yr Pass Thru                           | 2.500    | 10-01-51      | 2,162,963  | 1,865,332   |
| 30 Yr Pass Thru                           | 2.500    | 11-01-51      | 13,413,071 | 11,617,689  |
| 30 Yr Pass Thru                           | 2.500    | 01-01-52      | 5,230,853  | 4,509,437   |
| 30 Yr Pass Thru                           | 2.500    | 03-01-52      | 36,274,983 | 31,232,419  |
| 30 Yr Pass Thru                           | 3.000    | 12-01-42      | 527,615    | 488,316     |
| 30 Yr Pass Thru                           | 3.000    | 04-01-43      | 1,617,312  | 1,493,795   |
| 30 Yr Pass Thru                           | 3.000    | 12-01-45      | 1,189,626  | 1,079,786   |
| 30 Yr Pass Thru                           | 3.000    | 08-01-46      | 759,057    | 690,395     |
| 30 Yr Pass Thru                           | 3.000    | 10-01-46      | 874,585    | 797,933     |

| U.S. Government Agency (continued) | Rate (%) | Maturity date | Par value^ | Value      |
|------------------------------------|----------|---------------|------------|------------|
| 30 Yr Pass Thru                    | 3.000    | 01-01-47      | 1,044,171  | \$950,046  |
| 30 Yr Pass Thru                    | 3.000    | 02-01-47      | 569,602    | 519,146    |
| 30 Yr Pass Thru                    | 3.000    | 10-01-47      | 1,257,675  | 1,143,124  |
| 30 Yr Pass Thru                    | 3.000    | 12-01-47      | 4,554,606  | 4,114,147  |
| 30 Yr Pass Thru                    | 3.000    | 11-01-48      | 901,877    | 817,760    |
| 30 Yr Pass Thru                    | 3.000    | 11-01-48      | 3,687,110  | 3,327,087  |
| 30 Yr Pass Thru                    | 3.000    | 12-01-48      | 566,973    | 512,143    |
| 30 Yr Pass Thru                    | 3.000    | 09-01-49      | 3,008,080  | 2,701,200  |
| 30 Yr Pass Thru                    | 3.000    | 09-01-49      | 1,713,777  | 1,525,550  |
| 30 Yr Pass Thru                    | 3.000    | 10-01-49      | 656,770    | 589,767    |
| 30 Yr Pass Thru                    | 3.000    | 10-01-49      | 2,262,374  | 2,045,002  |
| 30 Yr Pass Thru                    | 3.000    | 11-01-49      | 9,432,115  | 8,499,338  |
| 30 Yr Pass Thru                    | 3.000    | 11-01-49      | 1,629,418  | 1,450,457  |
| 30 Yr Pass Thru                    | 3.000    | 11-01-49      | 1,179,748  | 1,063,079  |
| 30 Yr Pass Thru                    | 3.000    | 02-01-50      | 6,348,616  | 5,651,339  |
| 30 Yr Pass Thru                    | 3.000    | 12-01-51      | 5,494,087  | 4,906,116  |
| 30 Yr Pass Thru                    | 3.000    | 01-01-52      | 12,481,666 | 11,189,774 |
| 30 Yr Pass Thru                    | 3.000    | 02-01-52      | 4,494,176  | 4,026,205  |
| 30 Yr Pass Thru                    | 3.000    | 02-01-52      | 6,901,242  | 6,139,495  |
| 30 Yr Pass Thru                    | 3.000    | 03-01-52      | 21,675,078 | 19,436,719 |
| 30 Yr Pass Thru                    | 3.000    | 05-01-52      | 1,796,091  | 1,613,558  |
| 30 Yr Pass Thru                    | 3.500    | 01-01-42      | 400,443    | 381,176    |
| 30 Yr Pass Thru                    | 3.500    | 06-01-42      | 746,817    | 710,145    |
| 30 Yr Pass Thru                    | 3.500    | 07-01-42      | 1,262,949  | 1,200,757  |
| 30 Yr Pass Thru                    | 3.500    | 01-01-43      | 229,775    | 218,621    |
| 30 Yr Pass Thru                    | 3.500    | 04-01-43      | 175,443    | 166,541    |
| 30 Yr Pass Thru                    | 3.500    | 06-01-43      | 839,475    | 796,520    |
| 30 Yr Pass Thru                    | 3.500    | 07-01-43      | 141,909    | 134,581    |
| 30 Yr Pass Thru                    | 3.500    | 03-01-44      | 1,226,262  | 1,165,575  |
| 30 Yr Pass Thru                    | 3.500    | 10-01-44      | 1,466,771  | 1,371,270  |
| 30 Yr Pass Thru                    | 3.500    | 04-01-45      | 294,602    | 277,078    |
| 30 Yr Pass Thru                    | 3.500    | 04-01-45      | 697,185    | 655,714    |
| 30 Yr Pass Thru                    | 3.500    | 07-01-46      | 667,955    | 625,300    |
| 30 Yr Pass Thru                    | 3.500    | 07-01-46      | 444,101    | 415,741    |
| 30 Yr Pass Thru                    | 3.500    | 07-01-47      | 1,710,920  | 1,605,404  |
| 30 Yr Pass Thru                    | 3.500    | 11-01-47      | 1,408,307  | 1,316,173  |
| 30 Yr Pass Thru                    | 3.500    | 12-01-47      | 842,690    | 787,296    |
| 30 Yr Pass Thru                    | 3.500    | 01-01-48      | 1,644,060  | 1,535,989  |
| 30 Yr Pass Thru                    | 3.500    | 03-01-48      | 829,140    | 778,783    |
| 30 Yr Pass Thru                    | 3.500    | 06-01-49      | 5,073,680  | 4,740,165  |
| 30 Yr Pass Thru                    | 3.500    | 09-01-49      | 2,555,034  | 2,378,298  |
| 30 Yr Pass Thru                    | 3.500    | 10-01-49      | 1,645,807  | 1,531,964  |
| 30 Yr Pass Thru                    | 3.500    | 01-01-50      | 4,652,453  | 4,326,273  |
| 30 Yr Pass Thru                    | 3.500    | 03-01-50      | 4,720,756  | 4,357,332  |
| 30 Yr Pass Thru                    | 3.500    | 04-01-50      | 6,982,982  | 6,502,139  |
| 30 Yr Pass Thru                    | 3.500    | 06-01-50      | 4,369,429  | 4,067,188  |
| 30 Yr Pass Thru                    | 3.500    | 09-01-50      | 9,845,795  | 9,164,744  |
| 30 Yr Pass Thru                    | 3.500    | 03-01-51      | 7,408,660  | 6,886,929  |
| 30 Yr Pass Thru                    | 3.500    | 02-01-52      | 2,355,478  | 2,194,754  |
| 30 Yr Pass Thru                    | 3.500    | 04-01-52      | 3,187,643  | 2,955,195  |
| 30 Yr Pass Thru                    | 3.500    | 04-01-52      | 2,765,951  | 2,565,981  |
| 30 Yr Pass Thru                    | 3.500    | 05-01-52      | 3,912,536  | 3,612,555  |
| 30 Yr Pass Thru                    | 3.500    | 05-01-52      | 8,900,955  | 8,193,469  |
| 30 Yr Pass Thru                    | 3.500    | 08-01-52      | 9,245,701  | 8,536,816  |

| U.S. Government Agency (continued) | Rate (%) | Maturity date | Par value^ | Value       |
|------------------------------------|----------|---------------|------------|-------------|
| 30 Yr Pass Thru                    | 3.500    | 09-01-52      | 5,445,072  | \$5,020,782 |
| 30 Yr Pass Thru                    | 4.000    | 09-01-40      | 202,070    | 197,842     |
| 30 Yr Pass Thru                    | 4.000    | 01-01-41      | 177,498    | 173,732     |
| 30 Yr Pass Thru                    | 4.000    | 09-01-41      | 269,684    | 263,736     |
| 30 Yr Pass Thru                    | 4.000    | 09-01-41      | 786,809    | 769,748     |
| 30 Yr Pass Thru                    | 4.000    | 10-01-41      | 13,065     | 12,778      |
| 30 Yr Pass Thru                    | 4.000    | 11-01-41      | 457,171    | 447,154     |
| 30 Yr Pass Thru                    | 4.000    | 01-01-42      | 136,602    | 133,594     |
| 30 Yr Pass Thru                    | 4.000    | 01-01-42      | 143,478    | 140,319     |
| 30 Yr Pass Thru                    | 4.000    | 03-01-42      | 789,990    | 772,098     |
| 30 Yr Pass Thru                    | 4.000    | 05-01-43      | 998,395    | 974,774     |
| 30 Yr Pass Thru                    | 4.000    | 09-01-43      | 779,823    | 760,871     |
| 30 Yr Pass Thru                    | 4.000    | 10-01-43      | 561,114    | 547,202     |
| 30 Yr Pass Thru                    | 4.000    | 12-01-43      | 673,574    | 657,056     |
| 30 Yr Pass Thru                    | 4.000    | 01-01-44      | 161,752    | 157,773     |
| 30 Yr Pass Thru                    | 4.000    | 02-01-46      | 415,167    | 400,853     |
| 30 Yr Pass Thru                    | 4.000    | 06-01-46      | 325,569    | 314,141     |
| 30 Yr Pass Thru                    | 4.000    | 07-01-46      | 582,369    | 561,928     |
| 30 Yr Pass Thru                    | 4.000    | 03-01-47      | 1,079,212  | 1,042,005   |
| 30 Yr Pass Thru                    | 4.000    | 05-01-47      | 899,469    | 868,459     |
| 30 Yr Pass Thru                    | 4.000    | 12-01-47      | 372,296    | 359,693     |
| 30 Yr Pass Thru                    | 4.000    | 04-01-48      | 1,182,614  | 1,141,472   |
| 30 Yr Pass Thru                    | 4.000    | 06-01-48      | 687,504    | 660,794     |
| 30 Yr Pass Thru                    | 4.000    | 10-01-48      | 577,994    | 556,802     |
| 30 Yr Pass Thru                    | 4.000    | 01-01-49      | 425,743    | 407,340     |
| 30 Yr Pass Thru                    | 4.000    | 07-01-49      | 832,364    | 800,806     |
| 30 Yr Pass Thru                    | 4.000    | 07-01-49      | 1,393,051  | 1,338,929   |
| 30 Yr Pass Thru                    | 4.000    | 08-01-49      | 2,699,572  | 2,598,909   |
| 30 Yr Pass Thru                    | 4.000    | 09-01-49      | 1,956,200  | 1,875,920   |
| 30 Yr Pass Thru                    | 4.000    | 02-01-50      | 2,294,160  | 2,197,143   |
| 30 Yr Pass Thru                    | 4.000    | 03-01-51      | 8,648,977  | 8,302,142   |
| 30 Yr Pass Thru                    | 4.000    | 08-01-51      | 4,760,808  | 4,575,845   |
| 30 Yr Pass Thru                    | 4.000    | 04-01-52      | 942,385    | 901,649     |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 8,683,946  | 8,297,717   |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 6,318,993  | 5,998,455   |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 5,953,378  | 5,664,409   |
| 30 Yr Pass Thru                    | 4.000    | 05-01-52      | 7,412,458  | 7,064,249   |
| 30 Yr Pass Thru                    | 4.000    | 06-01-52      | 265,916    | 255,086     |
| 30 Yr Pass Thru                    | 4.000    | 06-01-52      | 1,912,320  | 1,835,036   |
| 30 Yr Pass Thru                    | 4.000    | 06-01-52      | 6,660,203  | 6,391,039   |
| 30 Yr Pass Thru                    | 4.000    | 06-01-52      | 4,461,274  | 4,234,971   |
| 30 Yr Pass Thru                    | 4.000    | 07-01-52      | 14,827,271 | 14,190,978  |
| 30 Yr Pass Thru                    | 4.000    | 07-01-52      | 5,187,163  | 4,953,216   |
| 30 Yr Pass Thru                    | 4.000    | 07-01-52      | 4,117,983  | 3,932,257   |
| 30 Yr Pass Thru                    | 4.000    | 07-01-52      | 7,440,643  | 7,079,484   |
| 30 Yr Pass Thru                    | 4.500    | 08-01-40      | 355,040    | 354,659     |
| 30 Yr Pass Thru                    | 4.500    | 08-01-40      | 187,570    | 187,349     |
| 30 Yr Pass Thru                    | 4.500    | 12-01-40      | 136,169    | 135,950     |
| 30 Yr Pass Thru                    | 4.500    | 05-01-41      | 141,181    | 141,006     |
| 30 Yr Pass Thru                    | 4.500    | 05-01-41      | 236,023    | 235,586     |
| 30 Yr Pass Thru                    | 4.500    | 06-01-41      | 254,395    | 254,033     |
| 30 Yr Pass Thru                    | 4.500    | 07-01-41      | 147,355    | 147,166     |
| 30 Yr Pass Thru                    | 4.500    | 11-01-41      | 38,330     | 38,273      |
| 30 Yr Pass Thru                    | 4.500    | 12-01-41      | 646,657    | 645,619     |

|  | Rate (%) | Maturity date | Par value^ | Value                  |
|--|----------|---------------|------------|------------------------|
| <b>U.S. Government Agency (continued)</b>          |          |               |            |                        |
| 30 Yr Pass Thru                                    | 4.500    | 05-01-42      | 348,372    | \$347,894              |
| 30 Yr Pass Thru                                    | 4.500    | 04-01-48      | 389,468    | 385,460                |
| 30 Yr Pass Thru                                    | 4.500    | 07-01-48      | 751,759    | 742,144                |
| 30 Yr Pass Thru                                    | 4.500    | 06-01-52      | 3,834,902  | 3,763,085              |
| 30 Yr Pass Thru                                    | 4.500    | 06-01-52      | 8,787,002  | 8,619,699              |
| 30 Yr Pass Thru                                    | 4.500    | 06-01-52      | 6,602,172  | 6,484,721              |
| 30 Yr Pass Thru                                    | 4.500    | 07-01-52      | 7,273,844  | 7,135,351              |
| 30 Yr Pass Thru                                    | 4.500    | 07-01-52      | 1,330,529  | 1,306,859              |
| 30 Yr Pass Thru                                    | 4.500    | 07-01-52      | 7,816,211  | 7,667,392              |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 4,393,541  | 4,281,057              |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 997,992    | 979,926                |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 7,246,927  | 7,061,389              |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 6,027,911  | 5,913,141              |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 7,607,662  | 7,422,398              |
| 30 Yr Pass Thru                                    | 4.500    | 08-01-52      | 5,236,250  | 5,113,644              |
| 30 Yr Pass Thru                                    | 4.500    | 09-01-52      | 6,024,013  | 5,928,142              |
| 30 Yr Pass Thru                                    | 4.500    | 09-01-52      | 6,340,585  | 6,217,880              |
| 30 Yr Pass Thru                                    | 4.500    | 09-01-52      | 3,171,938  | 3,110,554              |
| 30 Yr Pass Thru                                    | 4.500    | 10-01-52      | 4,990,710  | 4,911,284              |
| 30 Yr Pass Thru                                    | 4.500    | 10-01-52      | 15,801,267 | 15,495,476             |
| 30 Yr Pass Thru                                    | 4.500    | 10-01-52      | 4,020,647  | 3,942,838              |
| 30 Yr Pass Thru                                    | 4.500    | 10-01-52      | 3,422,984  | 3,361,020              |
| 30 Yr Pass Thru                                    | 4.500    | 11-01-52      | 4,201,173  | 4,119,871              |
| 30 Yr Pass Thru                                    | 4.500    | 11-01-52      | 11,937,042 | 11,720,954             |
| 30 Yr Pass Thru                                    | 4.500    | 04-01-53      | 10,313,428 | 10,110,616             |
| 30 Yr Pass Thru                                    | 4.500    | 05-01-53      | 2,527,682  | 2,481,925              |
| 30 Yr Pass Thru                                    | 5.000    | 07-01-52      | 4,889,380  | 4,908,722              |
| 30 Yr Pass Thru                                    | 5.000    | 08-01-52      | 16,225,459 | 16,299,788             |
| 30 Yr Pass Thru                                    | 5.000    | 10-01-52      | 6,938,050  | 6,939,479              |
| 30 Yr Pass Thru                                    | 5.000    | 10-01-52      | 9,030,565  | 9,047,241              |
| 30 Yr Pass Thru                                    | 5.000    | 11-01-52      | 6,353,752  | 6,376,902              |
| 30 Yr Pass Thru                                    | 5.000    | 12-01-52      | 6,099,024  | 6,100,281              |
| 30 Yr Pass Thru                                    | 5.000    | 01-01-53      | 11,077,249 | 11,124,533             |
| 30 Yr Pass Thru                                    | 5.000    | 04-01-53      | 5,517,213  | 5,518,350              |
| 30 Yr Pass Thru                                    | 5.000    | 04-01-53      | 11,377,819 | 11,412,163             |
| 30 Yr Pass Thru                                    | 5.000    | 07-01-53      | 18,769,930 | 18,814,855             |
| 30 Yr Pass Thru                                    | 5.500    | 12-01-52      | 2,382,543  | 2,422,116              |
| 30 Yr Pass Thru                                    | 5.500    | 12-01-52      | 1,339,994  | 1,363,926              |
| 30 Yr Pass Thru                                    | 5.500    | 12-01-52      | 2,630,385  | 2,690,514              |
| 30 Yr Pass Thru                                    | 5.500    | 05-01-53      | 11,950,097 | 12,133,642             |
| 30 Yr Pass Thru                                    | 5.500    | 07-01-53      | 2,910,033  | 2,950,000              |
| 30 Yr Pass Thru                                    | 5.500    | 08-01-53      | 4,344,090  | 4,406,740              |
| 30 Yr Pass Thru                                    | 5.500    | 02-01-54      | 6,485,138  | 6,588,799              |
| 30 Yr Pass Thru                                    | 5.500    | 03-01-54      | 5,675,250  | 5,757,097              |
| 30 Yr Pass Thru                                    | 5.500    | 05-01-54      | 5,167,765  | 5,229,374              |
| 30 Yr Pass Thru                                    | 5.500    | 05-01-54      | 5,058,981  | 5,117,712              |
| <b>Corporate bonds 29.4%</b>                       |          |               |            | <b>\$1,018,218,488</b> |
| (Cost \$1,014,556,995)                             |          |               |            |                        |
| <b>Communication services 1.3%</b>                 |          |               |            | <b>45,987,571</b>      |
| <b>Diversified telecommunication services 0.2%</b> |          |               |            |                        |
| AT&T, Inc.   | 2.750    | 06-01-31      | 7,185,000  | 6,372,689              |
| <b>Entertainment 0.4%</b>                          |          |               |            |                        |
| Netflix, Inc. (A)                                  | 4.875    | 06-15-30      | 4,756,000  | 4,863,230              |

|   | Rate (%) | Maturity date | Par value^ | Value              |
|---|----------|---------------|------------|--------------------|
| <b>Communication services (continued)</b>       |          |               |            |                    |
| <b>Entertainment (continued)</b>                |          |               |            |                    |
| WarnerMedia Holdings, Inc.                      | 4.279    | 03-15-32      | 12,834,000 | \$11,218,853       |
| <b>Media 0.3%</b>                               |          |               |            |                    |
| Charter Communications Operating LLC            | 2.800    | 04-01-31      | 2,846,000  | 2,413,972          |
| Charter Communications Operating LLC            | 4.200    | 03-15-28      | 3,392,000  | 3,282,677          |
| Charter Communications Operating LLC            | 6.384    | 10-23-35      | 4,715,000  | 4,774,030          |
| <b>Wireless telecommunication services 0.4%</b> |          |               |            |                    |
| T-Mobile USA, Inc.                              | 3.375    | 04-15-29      | 3,360,000  | 3,192,937          |
| T-Mobile USA, Inc.                              | 3.875    | 04-15-30      | 10,258,000 | 9,869,183          |
| <b>Consumer discretionary 1.6%</b>              |          |               |            | <b>54,016,290</b>  |
| <b>Automobiles 1.0%</b>                         |          |               |            |                    |
| Ford Motor Company                              | 3.250    | 02-12-32      | 4,518,000  | 3,848,096          |
| Ford Motor Company                              | 6.100    | 08-19-32      | 3,408,000  | 3,501,803          |
| Ford Motor Credit Company LLC                   | 4.000    | 11-13-30      | 2,783,000  | 2,565,708          |
| Ford Motor Credit Company LLC                   | 6.125    | 03-08-34      | 7,612,000  | 7,702,577          |
| Ford Motor Credit Company LLC                   | 7.122    | 11-07-33      | 7,884,000  | 8,516,890          |
| Hyundai Capital America (A)                     | 5.400    | 01-08-31      | 4,322,000  | 4,438,335          |
| Hyundai Capital America (A)                     | 5.680    | 06-26-28      | 2,640,000  | 2,720,663          |
| <b>Hotels, restaurants and leisure 0.1%</b>     |          |               |            |                    |
| Booking Holdings, Inc.                          | 4.625    | 04-13-30      | 3,215,000  | 3,249,584          |
| <b>Leisure products 0.0%</b>                    |          |               |            |                    |
| Brunswick Corp.                                 | 5.850    | 03-18-29      | 1,378,000  | 1,409,791          |
| <b>Machinery 0.3%</b>                           |          |               |            |                    |
| General Motors Financial Company, Inc.          | 5.600    | 06-18-31      | 8,857,000  | 9,064,411          |
| <b>Specialty retail 0.1%</b>                    |          |               |            |                    |
| AutoNation, Inc.                                | 4.750    | 06-01-30      | 3,422,000  | 3,380,874          |
| <b>Textiles, apparel and luxury goods 0.1%</b>  |          |               |            |                    |
| Tapestry, Inc.                                  | 7.700    | 11-27-30      | 1,883,000  | 2,005,027          |
| Tapestry, Inc.                                  | 7.850    | 11-27-33      | 1,507,000  | 1,612,531          |
| <b>Consumer staples 0.6%</b>                    |          |               |            | <b>21,465,013</b>  |
| <b>Food products 0.6%</b>                       |          |               |            |                    |
| Bimbo Bakeries USA, Inc. (A)                    | 6.050    | 01-15-29      | 2,598,000  | 2,728,835          |
| JBS USA LUX SA                                  | 3.625    | 01-15-32      | 5,365,000  | 4,820,912          |
| JBS USA LUX SA                                  | 5.750    | 04-01-33      | 3,838,000  | 3,928,803          |
| Kraft Heinz Foods Company                       | 4.375    | 06-01-46      | 6,883,000  | 5,880,542          |
| Kraft Heinz Foods Company                       | 5.000    | 06-04-42      | 1,873,000  | 1,767,224          |
| Pilgrim's Pride Corp.                           | 6.250    | 07-01-33      | 2,212,000  | 2,338,697          |
| <b>Energy 3.9%</b>                              |          |               |            | <b>134,215,040</b> |
| <b>Oil, gas and consumable fuels 3.9%</b>       |          |               |            |                    |
| Aker BP ASA (A)                                 | 3.100    | 07-15-31      | 1,392,000  | 1,223,871          |
| Aker BP ASA (A)                                 | 3.750    | 01-15-30      | 880,000    | 832,932            |
| Aker BP ASA (A)                                 | 4.000    | 01-15-31      | 1,805,000  | 1,691,783          |
| Cheniere Energy Partners LP                     | 3.250    | 01-31-32      | 7,787,000  | 6,909,083          |
| Cheniere Energy Partners LP                     | 5.950    | 06-30-33      | 3,455,000  | 3,637,013          |
| Cheniere Energy, Inc. (A)                       | 5.650    | 04-15-34      | 1,545,000  | 1,589,874          |
| Columbia Pipelines Holding Company LLC (A)      | 5.681    | 01-15-34      | 2,473,000  | 2,523,273          |
| Columbia Pipelines Operating Company LLC (A)    | 5.927    | 08-15-30      | 1,161,000  | 1,219,573          |
| Columbia Pipelines Operating Company LLC (A)    | 6.036    | 11-15-33      | 4,067,000  | 4,294,042          |
| Continental Resources, Inc. (A)                 | 2.875    | 04-01-32      | 2,321,000  | 1,951,603          |
| Continental Resources, Inc.                     | 4.900    | 06-01-44      | 2,073,000  | 1,762,614          |



|   | Rate (%) | Maturity date | Par value^ | Value              |
|---|----------|---------------|------------|--------------------|
| <b>Energy (continued)</b>   |          |               |            |                    |
| <b>Oil, gas and consumable fuels (continued)</b>  |          |               |            |                    |
| Continental Resources, Inc. (A)   | 5.750    | 01-15-31      | 4,259,000  | \$4,319,270        |
| Diamondback Energy, Inc.  | 5.750    | 04-18-54      | 3,561,000  | 3,562,448          |
| Enbridge, Inc. (5.750% to 7-15-30, then 5 Year CMT + 5.314% to 7-15-50, then 5 Year CMT + 6.064%)                     | 5.750    | 07-15-80      | 4,203,000  | 4,018,306          |
| Enbridge, Inc. (6.250% to 3-1-28, then 3 month CME Term SOFR + 3.903% to 3-1-48, then 3 month CME Term SOFR + 4.653%) | 6.250    | 03-01-78      | 5,021,000  | 4,915,023          |
| Enbridge, Inc. (8.500% to 1-15-34, then 5 Year CMT + 4.431% to 1-15-54, then 5 Year CMT + 5.181%)                     | 8.500    | 01-15-84      | 1,974,000  | 2,163,524          |
| Energy Transfer LP  | 5.150    | 03-15-45      | 2,171,000  | 1,986,362          |
| Energy Transfer LP  | 5.250    | 04-15-29      | 9,197,000  | 9,402,364          |
| Energy Transfer LP  | 5.250    | 07-01-29      | 2,146,000  | 2,196,483          |
| Energy Transfer LP  | 5.400    | 10-01-47      | 4,657,000  | 4,354,261          |
| Enterprise Products Operating LLC (5.250% to 8-16-27, then 3 month CME Term SOFR + 3.295%)                            | 5.250    | 08-16-77      | 6,002,000  | 5,851,412          |
| Kinder Morgan Energy Partners LP  | 7.750    | 03-15-32      | 1,895,000  | 2,200,936          |
| MPLX LP   | 4.950    | 09-01-32      | 2,234,000  | 2,211,333          |
| MPLX LP   | 5.000    | 03-01-33      | 2,099,000  | 2,077,119          |
| Occidental Petroleum Corp.  | 5.375    | 01-01-32      | 1,399,000  | 1,419,653          |
| Occidental Petroleum Corp.  | 6.450    | 09-15-36      | 5,253,000  | 5,693,031          |
| Occidental Petroleum Corp.  | 6.625    | 09-01-30      | 1,830,000  | 1,971,450          |
| ONEOK, Inc.   | 5.650    | 11-01-28      | 810,000    | 841,357            |
| ONEOK, Inc.   | 6.050    | 09-01-33      | 3,502,000  | 3,696,152          |
| ONEOK, Inc.   | 6.625    | 09-01-53      | 3,510,000  | 3,865,988          |
| Ovintiv, Inc.   | 6.250    | 07-15-33      | 1,961,000  | 2,070,412          |
| Ovintiv, Inc.   | 7.200    | 11-01-31      | 434,000    | 481,917            |
| Sabine Pass Liquefaction LLC  | 4.500    | 05-15-30      | 7,143,000  | 7,068,354          |
| Saudi Arabian Oil Company (A)   | 5.250    | 07-17-34      | 1,857,000  | 1,896,963          |
| Targa Resources Corp.   | 5.500    | 02-15-35      | 3,643,000  | 3,698,745          |
| Targa Resources Corp.   | 6.150    | 03-01-29      | 2,448,000  | 2,585,066          |
| Targa Resources Partners LP   | 4.000    | 01-15-32      | 2,648,000  | 2,456,935          |
| The Williams Companies, Inc.  | 4.650    | 08-15-32      | 1,669,000  | 1,641,819          |
| The Williams Companies, Inc.  | 4.800    | 11-15-29      | 1,859,000  | 1,872,707          |
| Var Energi ASA (A)  | 8.000    | 11-15-32      | 6,954,000  | 8,004,916          |
| Western Midstream Operating LP  | 4.050    | 02-01-30      | 3,253,000  | 3,113,773          |
| Western Midstream Operating LP  | 5.450    | 11-15-34      | 1,760,000  | 1,750,195          |
| Whistler Pipeline LLC (A)   | 5.400    | 09-30-29      | 1,393,000  | 1,411,091          |
| Whistler Pipeline LLC (A)   | 5.700    | 09-30-31      | 1,741,000  | 1,780,014          |
| <b>Financials 10.1%</b>   |          |               |            | <b>348,077,564</b> |
| <b>Banks 5.9%</b>   |          |               |            |                    |
| Banco Santander SA  | 4.379    | 04-12-28      | 2,842,000  | 2,804,705          |
| Bank of America Corp. (2.087% to 6-14-28, then Overnight SOFR + 1.060%)   | 2.087    | 06-14-29      | 6,730,000  | 6,161,036          |
| Bank of America Corp. (2.592% to 4-29-30, then Overnight SOFR + 2.150%)   | 2.592    | 04-29-31      | 5,771,000  | 5,176,896          |
| Bank of America Corp. (2.687% to 4-22-31, then Overnight SOFR + 1.320%)   | 2.687    | 04-22-32      | 9,617,000  | 8,447,211          |
| Bank of America Corp. (3.846% to 3-8-32, then 5 Year CMT + 2.000%)  | 3.846    | 03-08-37      | 4,585,000  | 4,162,028          |
| Bank of America Corp. (4.571% to 4-27-32, then Overnight SOFR + 1.830%)   | 4.571    | 04-27-33      | 9,712,000  | 9,501,377          |
| Bank of America Corp. (5.425% to 8-15-34, then Overnight SOFR + 1.913%)   | 5.425    | 08-15-35      | 3,649,000  | 3,656,910          |
| Bank of Montreal (7.700% to 5-26-29, then 5 Year CMT + 3.452%)  | 7.700    | 05-26-84      | 4,728,000  | 4,949,138          |
| Barclays PLC (5.690% to 3-12-29, then Overnight SOFR + 1.740%)  | 5.690    | 03-12-30      | 9,772,000  | 10,074,375         |
| BNP Paribas SA (5.497% to 5-20-29, then Overnight SOFR + 1.590%) (A)  | 5.497    | 05-20-30      | 2,875,000  | 2,950,326          |
| BNP Paribas SA (5.894% to 12-5-33, then Overnight SOFR + 1.866%) (A)  | 5.894    | 12-05-34      | 4,365,000  | 4,633,432          |
| BNP Paribas SA (9.250% to 11-17-27, then 5 Year CMT + 4.969%) (A)(B)  | 9.250    | 11-17-27      | 1,400,000  | 1,517,331          |
| BPCE SA (5.716% to 1-18-29, then 1 Year CMT + 1.959%) (A)   | 5.716    | 01-18-30      | 2,746,000  | 2,813,153          |
| Citigroup, Inc. (2.561% to 5-1-31, then Overnight SOFR + 1.167%)  | 2.561    | 05-01-32      | 3,383,000  | 2,930,446          |

|  | Rate (%) | Maturity date | Par value <sup>^</sup> | Value       |
|--|----------|---------------|------------------------|-------------|
| <b>Financials (continued)</b>  |          |               |                        |             |
| <b>Banks (continued)</b>   |          |               |                        |             |
| Citigroup, Inc. (5.174% to 2-13-29, then Overnight SOFR + 1.364%)                        | 5.174    | 02-13-30      | 1,567,000              | \$1,596,872 |
| Citigroup, Inc. (6.174% to 5-25-33, then Overnight SOFR + 2.661%)                        | 6.174    | 05-25-34      | 3,886,000              | 4,102,045   |
| Citizens Financial Group, Inc.   | 3.250    | 04-30-30      | 3,408,000              | 3,121,852   |
| Citizens Financial Group, Inc. (5.718% to 7-23-31, then Overnight SOFR + 1.910%)         | 5.718    | 07-23-32      | 2,900,000              | 2,960,069   |
| Citizens Financial Group, Inc. (6.645% to 4-25-34, then Overnight SOFR + 2.325%) (C)     | 6.645    | 04-25-35      | 2,461,000              | 2,659,599   |
| Comerica, Inc. (5.982% to 1-30-29, then Overnight SOFR + 2.155%)                         | 5.982    | 01-30-30      | 2,152,000              | 2,189,152   |
| Credit Agricole SA (A)   | 3.250    | 01-14-30      | 6,407,000              | 5,883,975   |
| Credit Agricole SA (6.316% to 10-3-28, then Overnight SOFR + 1.860%) (A)                 | 6.316    | 10-03-29      | 3,834,000              | 4,036,845   |
| Fifth Third Bancorp (6.339% to 7-27-28, then Overnight SOFR + 2.340%)                    | 6.339    | 07-27-29      | 3,140,000              | 3,301,283   |
| Huntington Bancshares, Inc. (6.208% to 8-21-28, then Overnight SOFR + 2.020%)            | 6.208    | 08-21-29      | 2,203,000              | 2,314,609   |
| ING Groep NV (5.335% to 3-19-29, then Overnight SOFR + 1.440%)                           | 5.335    | 03-19-30      | 1,844,000              | 1,885,278   |
| ING Groep NV (6.114% to 9-11-33, then Overnight SOFR + 2.090%)                           | 6.114    | 09-11-34      | 1,598,000              | 1,709,699   |
| JPMorgan Chase & Co. (2.522% to 4-22-30, then Overnight SOFR + 2.040%)                   | 2.522    | 04-22-31      | 5,723,000              | 5,135,624   |
| JPMorgan Chase & Co. (2.956% to 5-13-30, then 3 month CME Term SOFR + 2.515%)            | 2.956    | 05-13-31      | 6,410,000              | 5,830,307   |
| JPMorgan Chase & Co. (4.452% to 12-5-28, then 3 month CME Term SOFR + 1.592%)            | 4.452    | 12-05-29      | 1,624,000              | 1,617,615   |
| JPMorgan Chase & Co. (4.995% to 7-22-29, then Overnight SOFR + 1.125%)                   | 4.995    | 07-22-30      | 3,555,000              | 3,620,207   |
| JPMorgan Chase & Co. (5.012% to 1-23-29, then Overnight SOFR + 1.310%)                   | 5.012    | 01-23-30      | 3,729,000              | 3,793,608   |
| JPMorgan Chase & Co. (5.294% to 7-22-34, then Overnight SOFR + 1.460%)                   | 5.294    | 07-22-35      | 3,569,000              | 3,662,600   |
| JPMorgan Chase & Co. (5.581% to 4-22-29, then Overnight SOFR + 1.160%)                   | 5.581    | 04-22-30      | 1,833,000              | 1,908,427   |
| M&T Bank Corp. (5.125% to 11-1-26, then 3 month CME Term SOFR + 3.782%) (B)              | 5.125    | 11-01-26      | 3,307,000              | 3,216,566   |
| NatWest Group PLC (8.125% to 5-10-34, then 5 Year CMT + 3.752%) (B)                      | 8.125    | 11-10-33      | 2,764,000              | 2,928,107   |
| Regions Financial Corp. (5.722% to 6-6-29, then Overnight SOFR + 1.490%)                 | 5.722    | 06-06-30      | 3,743,000              | 3,839,306   |
| Societe Generale SA (5.634% to 1-19-29, then 1 Year CMT + 1.750%) (A)                    | 5.634    | 01-19-30      | 1,493,000              | 1,518,747   |
| Societe Generale SA (6.221% to 6-15-32, then 1 Year CMT + 3.200%) (A)(C)                 | 6.221    | 06-15-33      | 1,998,000              | 2,052,152   |
| Societe Generale SA (6.691% to 1-10-33, then 1 Year CMT + 2.950%) (A)                    | 6.691    | 01-10-34      | 284,000                | 304,391     |
| The PNC Financial Services Group, Inc. (3.400% to 9-15-26, then 5 Year CMT + 2.595%) (B) | 3.400    | 09-15-26      | 4,606,000              | 4,059,910   |
| The PNC Financial Services Group, Inc. (5.582% to 6-12-28, then Overnight SOFR + 1.841%) | 5.582    | 06-12-29      | 6,155,000              | 6,357,191   |
| The PNC Financial Services Group, Inc. (5.939% to 8-18-33, then Overnight SOFR + 1.946%) | 5.939    | 08-18-34      | 3,494,000              | 3,699,063   |
| The PNC Financial Services Group, Inc. (6.250% to 3-15-30, then 7 Year CMT + 2.808%) (B) | 6.250    | 03-15-30      | 2,132,000              | 2,121,938   |
| The PNC Financial Services Group, Inc. (3 month CME Term SOFR + 3.302%) (B)(D)           | 8.648    | 12-01-24      | 2,259,000              | 2,264,428   |
| Truist Financial Corp. (5.153% to 8-5-31, then Overnight SOFR + 1.571%)                  | 5.153    | 08-05-32      | 3,442,000              | 3,476,367   |
| Truist Financial Corp. (5.435% to 1-24-29, then Overnight SOFR + 1.620%)                 | 5.435    | 01-24-30      | 4,213,000              | 4,321,407   |
| Truist Financial Corp. (5.867% to 6-8-33, then Overnight SOFR + 2.361%)                  | 5.867    | 06-08-34      | 3,109,000              | 3,248,572   |
| Truist Financial Corp. (7.161% to 10-30-28, then Overnight SOFR + 2.446%)                | 7.161    | 10-30-29      | 2,252,000              | 2,446,944   |
| U.S. Bancorp (5.384% to 1-23-29, then Overnight SOFR + 1.560%)                           | 5.384    | 01-23-30      | 1,522,000              | 1,564,125   |
| U.S. Bancorp (5.836% to 6-10-33, then Overnight SOFR + 2.260%)                           | 5.836    | 06-12-34      | 3,497,000              | 3,674,083   |
| Wells Fargo & Company (2.879% to 10-30-29, then 3 month CME Term SOFR + 1.432%)          | 2.879    | 10-30-30      | 6,123,000              | 5,612,746   |
| Wells Fargo & Company (3.350% to 3-2-32, then Overnight SOFR + 1.500%)                   | 3.350    | 03-02-33      | 9,200,000              | 8,277,934   |
| Wells Fargo & Company (5.198% to 1-23-29, then Overnight SOFR + 1.500%)                  | 5.198    | 01-23-30      | 5,679,000              | 5,796,333   |
| Wells Fargo & Company (5.875% to 6-15-25, then 9.865% thereafter) (B)                    | 5.875    | 06-15-25      | 2,264,000              | 2,248,128   |
| <b>Capital markets 2.5%</b>  |          |               |                        |             |
| Ares Capital Corp.   | 2.875    | 06-15-28      | 3,739,000              | 3,415,535   |
| Ares Capital Corp.   | 5.875    | 03-01-29      | 2,299,000              | 2,337,333   |

|   | Rate (%) | Maturity date | Par value^ | Value             |
|---|----------|---------------|------------|-------------------|
| <b>Financials (continued)</b>   |          |               |            |                   |
| <b>Capital markets (continued)</b>  |          |               |            |                   |
| Ares Capital Corp.  | 5.950    | 07-15-29      | 1,129,000  | \$1,150,493       |
| Blackstone Private Credit Fund  | 4.000    | 01-15-29      | 3,722,000  | 3,511,869         |
| Blackstone Private Credit Fund (A)  | 7.300    | 11-27-28      | 2,952,000  | 3,129,223         |
| Cantor Fitzgerald LP (A)  | 7.200    | 12-12-28      | 6,112,000  | 6,465,394         |
| Deutsche Bank AG (6.819% to 11-20-28, then Overnight SOFR + 2.510%)                 | 6.819    | 11-20-29      | 2,382,000  | 2,534,639         |
| Jefferies Financial Group, Inc.   | 5.875    | 07-21-28      | 2,651,000  | 2,745,220         |
| Jefferies Financial Group, Inc.   | 6.200    | 04-14-34      | 2,919,000  | 3,071,432         |
| Lazard Group LLC  | 4.375    | 03-11-29      | 2,662,000  | 2,606,606         |
| Lazard Group LLC  | 6.000    | 03-15-31      | 1,826,000  | 1,904,159         |
| Macquarie Bank, Ltd. (A)  | 3.624    | 06-03-30      | 2,779,000  | 2,567,309         |
| Morgan Stanley (2.239% to 7-21-31, then Overnight SOFR + 1.178%)                    | 2.239    | 07-21-32      | 2,187,000  | 1,850,742         |
| Morgan Stanley (2.484% to 9-16-31, then Overnight SOFR + 1.360%)                    | 2.484    | 09-16-36      | 6,256,000  | 5,157,289         |
| Morgan Stanley (5.173% to 1-16-29, then Overnight SOFR + 1.450%)                    | 5.173    | 01-16-30      | 5,781,000  | 5,899,439         |
| Morgan Stanley (5.320% to 7-19-34, then Overnight SOFR + 1.555%)                    | 5.320    | 07-19-35      | 4,334,000  | 4,427,172         |
| The Bank of New York Mellon Corp. (4.975% to 3-14-29, then Overnight SOFR + 1.085%) | 4.975    | 03-14-30      | 2,116,000  | 2,165,274         |
| The Charles Schwab Corp. (5.643% to 5-19-28, then Overnight SOFR + 2.210%)          | 5.643    | 05-19-29      | 1,485,000  | 1,536,430         |
| The Charles Schwab Corp. (5.853% to 5-19-33, then Overnight SOFR + 2.500%)          | 5.853    | 05-19-34      | 2,065,000  | 2,174,755         |
| The Charles Schwab Corp. (6.196% to 11-17-28, then Overnight SOFR + 1.878%)         | 6.196    | 11-17-29      | 3,986,000  | 4,219,336         |
| The Goldman Sachs Group, Inc. (2.615% to 4-22-31, then Overnight SOFR + 1.281%)     | 2.615    | 04-22-32      | 12,005,000 | 10,439,772        |
| The Goldman Sachs Group, Inc. (2.650% to 10-21-31, then Overnight SOFR + 1.264%)    | 2.650    | 10-21-32      | 3,932,000  | 3,394,100         |
| UBS Group AG (5.428% to 2-8-29, then 1 Year CMT + 1.520%) (A)                       | 5.428    | 02-08-30      | 2,991,000  | 3,064,443         |
| UBS Group AG (6.301% to 9-22-33, then 1 Year CMT + 2.000%) (A)                      | 6.301    | 09-22-34      | 2,280,000  | 2,459,965         |
| UBS Group AG (9.250% to 11-13-28, then 5 Year CMT + 4.745%) (A)(B)                  | 9.250    | 11-13-28      | 1,791,000  | 1,974,714         |
| UBS Group AG (9.250% to 11-13-33, then 5 Year CMT + 4.758%) (A)(B)                  | 9.250    | 11-13-33      | 1,335,000  | 1,541,654         |
| <b>Consumer finance 0.4%</b>  |          |               |            |                   |
| Ally Financial, Inc. (6.184% to 7-26-34, then Overnight SOFR + 2.290%)              | 6.184    | 07-26-35      | 2,187,000  | 2,227,319         |
| Ally Financial, Inc.  | 8.000    | 11-01-31      | 2,891,000  | 3,299,508         |
| Discover Financial Services   | 6.700    | 11-29-32      | 4,001,000  | 4,360,475         |
| Trust Fibra Uno (A)   | 7.375    | 02-13-34      | 3,492,000  | 3,577,809         |
| <b>Financial services 0.6%</b>  |          |               |            |                   |
| Apollo Debt Solutions BDC (A)   | 6.900    | 04-13-29      | 1,538,000  | 1,590,488         |
| Corebridge Financial, Inc. (6.875% to 12-15-27, then 5 Year CMT + 3.846%)           | 6.875    | 12-15-52      | 1,432,000  | 1,462,908         |
| Enact Holdings, Inc.  | 6.250    | 05-28-29      | 3,578,000  | 3,689,743         |
| National Rural Utilities Cooperative Finance Corp.                                  | 4.850    | 02-07-29      | 3,622,000  | 3,688,558         |
| NMI Holdings, Inc.  | 6.000    | 08-15-29      | 3,328,000  | 3,406,674         |
| Radian Group, Inc.  | 6.200    | 05-15-29      | 5,021,000  | 5,228,559         |
| <b>Insurance 0.7%</b>   |          |               |            |                   |
| Athene Holding, Ltd.  | 3.500    | 01-15-31      | 7,206,000  | 6,630,787         |
| CNA Financial Corp.   | 2.050    | 08-15-30      | 1,209,000  | 1,047,726         |
| CNO Financial Group, Inc.   | 5.250    | 05-30-29      | 4,438,000  | 4,452,962         |
| CNO Financial Group, Inc.   | 6.450    | 06-15-34      | 1,790,000  | 1,867,178         |
| F&G Annuities & Life, Inc.  | 6.500    | 06-04-29      | 1,715,000  | 1,749,431         |
| MetLife, Inc. (6.400% to 12-15-36, then 3 month CME Term SOFR + 2.467%)             | 6.400    | 12-15-36      | 2,925,000  | 3,076,886         |
| SBL Holdings, Inc. (A)  | 5.000    | 02-18-31      | 2,741,000  | 2,486,415         |
| Teachers Insurance & Annuity Association of America (A)                             | 4.270    | 05-15-47      | 5,137,000  | 4,353,373         |
| <b>Health care 2.2%</b>   |          |               |            | <b>76,862,512</b> |
| <b>Biotechnology 0.5%</b>   |          |               |            |                   |
| Amgen, Inc.   | 5.250    | 03-02-30      | 4,087,000  | 4,233,712         |

|  | Rate (%) | Maturity date | Par value^ | Value              |
|--|----------|---------------|------------|--------------------|
| <b>Health care (continued)</b>                       |          |               |            |                    |
| <b>Biotechnology (continued)</b>                     |          |               |            |                    |
| Amgen, Inc.  | 5.250    | 03-02-33      | 7,952,000  | \$8,172,089        |
| Regeneron Pharmaceuticals, Inc.                      | 1.750    | 09-15-30      | 6,088,000  | 5,204,633          |
| <b>Health care equipment and supplies 0.2%</b>       |          |               |            |                    |
| Solventum Corp. (A)                                  | 5.400    | 03-01-29      | 2,925,000  | 2,984,919          |
| Solventum Corp. (A)                                  | 5.450    | 03-13-31      | 5,616,000  | 5,718,257          |
| <b>Health care providers and services 0.8%</b>       |          |               |            |                    |
| Cencora, Inc.  | 2.800    | 05-15-30      | 2,663,000  | 2,420,904          |
| Centene Corp.  | 4.625    | 12-15-29      | 7,915,000  | 7,700,442          |
| Fresenius Medical Care US Finance III, Inc. (A)      | 2.375    | 02-16-31      | 6,381,000  | 5,262,953          |
| Fresenius Medical Care US Finance III, Inc. (A)      | 3.750    | 06-15-29      | 6,479,000  | 6,078,282          |
| HCA, Inc.  | 5.450    | 04-01-31      | 2,861,000  | 2,935,337          |
| Universal Health Services, Inc.                      | 2.650    | 10-15-30      | 3,450,000  | 3,048,951          |
| <b>Life sciences tools and services 0.1%</b>         |          |               |            |                    |
| Icon Investments Six DAC                             | 5.849    | 05-08-29      | 1,902,000  | 1,987,293          |
| Thermo Fisher Scientific, Inc.                       | 4.977    | 08-10-30      | 1,865,000  | 1,928,438          |
| <b>Pharmaceuticals 0.6%</b>                          |          |               |            |                    |
| IQVIA, Inc.  | 6.250    | 02-01-29      | 1,903,000  | 2,010,544          |
| Pfizer Investment Enterprises Pte, Ltd.              | 4.750    | 05-19-33      | 3,483,000  | 3,501,729          |
| Viatis, Inc.   | 2.700    | 06-22-30      | 5,413,000  | 4,765,145          |
| Viatis, Inc.   | 4.000    | 06-22-50      | 12,569,000 | 8,908,884          |
| <b>Industrials 3.2%</b>                              |          |               |            | <b>110,808,598</b> |
| <b>Aerospace and defense 0.3%</b>                    |          |               |            |                    |
| BAE Systems PLC (A)                                  | 5.250    | 03-26-31      | 1,246,000  | 1,283,073          |
| DAE Funding LLC (A)                                  | 3.375    | 03-20-28      | 4,053,000  | 3,836,926          |
| Huntington Ingalls Industries, Inc.                  | 4.200    | 05-01-30      | 1,780,000  | 1,724,453          |
| Lockheed Martin Corp.                                | 5.250    | 01-15-33      | 2,640,000  | 2,769,484          |
| The Boeing Company (A)                               | 6.298    | 05-01-29      | 1,331,000  | 1,390,036          |
| <b>Building products 0.1%</b>                        |          |               |            |                    |
| Owens Corning  | 3.500    | 02-15-30      | 894,000    | 840,583            |
| Owens Corning  | 3.875    | 06-01-30      | 371,000    | 355,492            |
| Owens Corning  | 3.950    | 08-15-29      | 2,635,000  | 2,549,692          |
| Owens Corning  | 5.700    | 06-15-34      | 1,182,000  | 1,233,640          |
| <b>Commercial services and supplies 0.1%</b>         |          |               |            |                    |
| Waste Management, Inc.                               | 1.500    | 03-15-31      | 3,500,000  | 2,916,162          |
| <b>Construction and engineering 0.1%</b>             |          |               |            |                    |
| CIMIC Finance USA Pty, Ltd. (A)                      | 7.000    | 03-25-34      | 1,956,000  | 2,077,606          |
| Quanta Services, Inc.                                | 5.250    | 08-09-34      | 1,800,000  | 1,813,427          |
| <b>Electrical equipment 0.1%</b>                     |          |               |            |                    |
| Regal Rexnord Corp.                                  | 6.400    | 04-15-33      | 2,025,000  | 2,148,967          |
| <b>Ground transportation 0.1%</b>                    |          |               |            |                    |
| Uber Technologies, Inc. (A)                          | 4.500    | 08-15-29      | 2,447,000  | 2,399,858          |
| <b>Passenger airlines 1.6%</b>                       |          |               |            |                    |
| Air Canada 2015-2 Class AA Pass Through Trust (A)    | 3.750    | 12-15-27      | 2,173,757  | 2,086,395          |
| American Airlines 2014-1 Class A Pass Through Trust  | 3.700    | 10-01-26      | 1,405,761  | 1,352,290          |
| American Airlines 2016-1 Class A Pass Through Trust  | 4.100    | 01-15-28      | 3,753,821  | 3,559,905          |
| American Airlines 2016-1 Class AA Pass Through Trust | 3.575    | 01-15-28      | 3,416,666  | 3,267,355          |
| American Airlines 2017-1 Class A Pass Through Trust  | 4.000    | 02-15-29      | 2,188,996  | 2,047,186          |
| American Airlines 2017-1 Class AA Pass Through Trust | 3.650    | 02-15-29      | 2,563,943  | 2,429,310          |
| American Airlines 2017-2 Class A Pass Through Trust  | 3.600    | 10-15-29      | 2,108,176  | 1,922,462          |
| American Airlines 2019-1 Class A Pass Through Trust  | 3.500    | 02-15-32      | 3,824,625  | 3,395,520          |

|  | Rate (%) | Maturity date | Par value^ | Value             |
|--|----------|---------------|------------|-------------------|
| <b>Industrials (continued)</b>                               |          |               |            |                   |
| <b>Passenger airlines (continued)</b>                        |          |               |            |                   |
| American Airlines 2019-1 Class AA Pass Through Trust         | 3.150    | 02-15-32      | 3,019,640  | \$2,756,484       |
| American Airlines 2021-1 Class A Pass Through Trust          | 2.875    | 07-11-34      | 2,699,687  | 2,335,144         |
| American Airlines 2021-1 Class B Pass Through Trust          | 3.950    | 07-11-30      | 582,200    | 535,125           |
| British Airways 2018-1 Class A Pass Through Trust (A)        | 4.125    | 09-20-31      | 1,212,671  | 1,139,368         |
| British Airways 2020-1 Class A Pass Through Trust (A)        | 4.250    | 11-15-32      | 1,305,448  | 1,246,141         |
| British Airways 2020-1 Class B Pass Through Trust (A)        | 8.375    | 11-15-28      | 814,889    | 851,858           |
| Delta Air Lines, Inc. (A)                                    | 4.750    | 10-20-28      | 4,081,119  | 4,041,671         |
| JetBlue 2019-1 Class AA Pass Through Trust                   | 2.750    | 05-15-32      | 3,053,563  | 2,669,951         |
| United Airlines 2016-1 Class A Pass Through Trust            | 3.450    | 07-07-28      | 3,863,308  | 3,569,203         |
| United Airlines 2018-1 Class B Pass Through Trust            | 4.600    | 03-01-26      | 961,341    | 947,768           |
| United Airlines 2019-1 Class A Pass Through Trust            | 4.550    | 08-25-31      | 1,308,432  | 1,204,577         |
| United Airlines 2020-1 Class A Pass Through Trust            | 5.875    | 10-15-27      | 5,430,306  | 5,531,547         |
| United Airlines 2023-1 Class A Pass Through Trust            | 5.800    | 01-15-36      | 3,825,572  | 3,953,426         |
| United Airlines 2024-1 Class A Pass Through Trust            | 5.875    | 02-15-37      | 2,796,000  | 2,847,986         |
| United Airlines 2024-1 Class AA Pass Through Trust           | 5.450    | 02-15-37      | 3,041,000  | 3,129,589         |
| <b>Professional services 0.1%</b>                            |          |               |            |                   |
| Concentrix Corp.   | 6.600    | 08-02-28      | 3,893,000  | 4,081,148         |
| <b>Trading companies and distributors 0.7%</b>               |          |               |            |                   |
| AerCap Ireland Capital DAC                                   | 3.000    | 10-29-28      | 4,183,000  | 3,912,145         |
| AerCap Ireland Capital DAC                                   | 3.300    | 01-30-32      | 6,080,000  | 5,404,371         |
| Ashtead Capital, Inc. (A)                                    | 4.250    | 11-01-29      | 668,000    | 642,884           |
| Ashtead Capital, Inc. (A)                                    | 5.500    | 08-11-32      | 3,530,000  | 3,565,733         |
| Ashtead Capital, Inc. (A)                                    | 5.550    | 05-30-33      | 3,457,000  | 3,495,714         |
| Ashtead Capital, Inc. (A)                                    | 5.950    | 10-15-33      | 3,555,000  | 3,688,001         |
| SMBC Aviation Capital Finance DAC (A)                        | 2.300    | 06-15-28      | 2,033,000  | 1,858,942         |
| <b>Information technology 2.5%</b>                           |          |               |            | <b>88,268,347</b> |
| <b>Communications equipment 0.2%</b>                         |          |               |            |                   |
| Motorola Solutions, Inc.                                     | 2.300    | 11-15-30      | 4,836,000  | 4,216,274         |
| Motorola Solutions, Inc.                                     | 2.750    | 05-24-31      | 4,718,000  | 4,171,695         |
| <b>Electronic equipment, instruments and components 0.2%</b> |          |               |            |                   |
| CDW LLC  | 5.100    | 03-01-30      | 1,115,000  | 1,120,151         |
| CDW LLC  | 5.550    | 08-22-34      | 1,486,000  | 1,498,482         |
| Flex, Ltd.   | 5.250    | 01-15-32      | 1,020,000  | 1,020,278         |
| TD SYNnex Corp.  | 2.650    | 08-09-31      | 1,965,000  | 1,659,741         |
| TD SYNnex Corp.  | 6.100    | 04-12-34      | 1,567,000  | 1,629,106         |
| <b>IT services 0.1%</b>                                      |          |               |            |                   |
| Gartner, Inc. (A)  | 4.500    | 07-01-28      | 3,286,000  | 3,227,170         |
| <b>Semiconductors and semiconductor equipment 1.4%</b>       |          |               |            |                   |
| Broadcom, Inc. (A)   | 3.419    | 04-15-33      | 6,106,000  | 5,440,558         |
| Broadcom, Inc.   | 4.750    | 04-15-29      | 11,210,000 | 11,295,090        |
| Foundry JV Holdco LLC (A)                                    | 5.875    | 01-25-34      | 2,761,000  | 2,772,037         |
| Foundry JV Holdco LLC (A)                                    | 6.150    | 01-25-32      | 6,375,000  | 6,564,065         |
| Marvell Technology, Inc.                                     | 5.950    | 09-15-33      | 4,707,000  | 4,999,536         |
| Micron Technology, Inc.                                      | 2.703    | 04-15-32      | 2,400,000  | 2,056,125         |
| Micron Technology, Inc.                                      | 5.300    | 01-15-31      | 1,552,000  | 1,591,179         |
| Micron Technology, Inc.                                      | 5.327    | 02-06-29      | 3,667,000  | 3,755,463         |
| Micron Technology, Inc.                                      | 6.750    | 11-01-29      | 6,362,000  | 6,923,048         |
| Qorvo, Inc. (A)  | 3.375    | 04-01-31      | 2,531,000  | 2,246,958         |
| Qorvo, Inc.  | 4.375    | 10-15-29      | 1,585,000  | 1,526,353         |
| <b>Software 0.3%</b>   |          |               |            |                   |
| Atlassian Corp.  | 5.250    | 05-15-29      | 2,071,000  | 2,117,436         |

|  | Rate (%) | Maturity date | Par value^ | Value             |
|--|----------|---------------|------------|-------------------|
| <b>Information technology (continued)</b>  |          |               |            |                   |
| <b>Software (continued)</b>  |          |               |            |                   |
| Autodesk, Inc.   | 2.850    | 01-15-30      | 1,690,000  | \$1,556,960       |
| Oracle Corp.   | 2.950    | 04-01-30      | 3,390,000  | 3,113,352         |
| VMware LLC   | 4.700    | 05-15-30      | 5,006,000  | 5,000,112         |
| <b>Technology hardware, storage and peripherals 0.3%</b>                           |          |               |            |                   |
| Dell International LLC   | 5.300    | 10-01-29      | 1,383,000  | 1,428,039         |
| Dell International LLC   | 5.400    | 04-15-34      | 7,153,000  | 7,339,139         |
| <b>Materials 0.3%</b>  |          |               |            | <b>11,049,623</b> |
| <b>Construction materials 0.1%</b>   |          |               |            |                   |
| Cemex SAB de CV (A)  | 3.875    | 07-11-31      | 3,320,000  | 3,021,019         |
| <b>Metals and mining 0.2%</b>  |          |               |            |                   |
| Freeport-McMoRan, Inc.   | 5.400    | 11-14-34      | 3,054,000  | 3,113,358         |
| Freeport-McMoRan, Inc.   | 5.450    | 03-15-43      | 3,991,000  | 3,908,810         |
| Newmont Corp.  | 2.800    | 10-01-29      | 1,084,000  | 1,006,436         |
| <b>Real estate 0.9%</b>  |          |               |            | <b>30,340,730</b> |
| <b>Industrial REITs 0.2%</b>   |          |               |            |                   |
| Prologis Targeted U.S. Logistics Fund LP (A)                                       | 5.250    | 04-01-29      | 3,876,000  | 3,958,915         |
| Prologis Targeted U.S. Logistics Fund LP (A)                                       | 5.250    | 01-15-35      | 4,150,000  | 4,189,000         |
| <b>Real estate management and development 0.1%</b>                                 |          |               |            |                   |
| CoStar Group, Inc. (A)   | 2.800    | 07-15-30      | 4,414,000  | 3,881,267         |
| <b>Residential REITs 0.1%</b>  |          |               |            |                   |
| American Homes 4 Rent LP   | 4.250    | 02-15-28      | 1,533,000  | 1,506,649         |
| <b>Specialized REITs 0.5%</b>  |          |               |            |                   |
| American Tower Corp.   | 3.800    | 08-15-29      | 5,777,000  | 5,545,134         |
| American Tower Corp.   | 5.200    | 02-15-29      | 3,060,000  | 3,128,424         |
| GLP Capital LP   | 3.250    | 01-15-32      | 1,239,000  | 1,081,465         |
| GLP Capital LP   | 4.000    | 01-15-30      | 1,163,000  | 1,099,093         |
| VICI Properties LP   | 5.125    | 05-15-32      | 6,020,000  | 5,950,783         |
| <b>Utilities 2.8%</b>  |          |               |            | <b>97,127,200</b> |
| <b>Electric utilities 1.5%</b>   |          |               |            |                   |
| American Electric Power Company, Inc.  | 5.625    | 03-01-33      | 1,253,000  | 1,309,215         |
| Atlantica Transmission Sur SA (A)  | 6.875    | 04-30-43      | 1,690,726  | 1,788,436         |
| Constellation Energy Generation LLC  | 6.125    | 01-15-34      | 1,103,000  | 1,185,480         |
| Constellation Energy Generation LLC  | 6.500    | 10-01-53      | 1,881,000  | 2,083,912         |
| Duke Energy Carolinas LLC  | 4.950    | 01-15-33      | 3,218,000  | 3,268,462         |
| Duke Energy Corp.  | 2.450    | 06-01-30      | 978,000    | 874,201           |
| Duke Energy Corp.  | 5.750    | 09-15-33      | 3,799,000  | 4,014,143         |
| Electricite de France SA (A)   | 5.650    | 04-22-29      | 4,699,000  | 4,889,812         |
| Eversource Energy  | 5.125    | 05-15-33      | 3,035,000  | 3,037,384         |
| Exelon Corp.   | 4.050    | 04-15-30      | 3,740,000  | 3,645,728         |
| Georgia Power Company  | 4.950    | 05-17-33      | 1,998,000  | 2,019,711         |
| NextEra Energy Capital Holdings, Inc.  | 2.250    | 06-01-30      | 7,445,000  | 6,573,429         |
| NextEra Energy Capital Holdings, Inc. (6.700% to 9-1-29, then 5 Year CMT + 2.364%) | 6.700    | 09-01-54      | 3,395,000  | 3,453,764         |
| NRG Energy, Inc. (A)   | 4.450    | 06-15-29      | 2,668,000  | 2,586,619         |
| NRG Energy, Inc. (A)   | 7.000    | 03-15-33      | 3,702,000  | 4,072,067         |
| The Southern Company   | 5.700    | 03-15-34      | 2,999,000  | 3,164,147         |
| Xcel Energy, Inc.  | 4.600    | 06-01-32      | 4,370,000  | 4,259,012         |
| <b>Independent power and renewable electricity producers 0.5%</b>                  |          |               |            |                   |
| Indianapolis Power & Light Company (A)   | 5.650    | 12-01-32      | 5,135,000  | 5,338,639         |
| Vistra Operations Company LLC (A)  | 4.300    | 07-15-29      | 5,821,000  | 5,650,322         |

|  | Rate (%) | Maturity date | Par value^ | Value                |
|--|----------|---------------|------------|----------------------|
| <b>Utilities (continued)</b>   |          |               |            |                      |
| <b>Independent power and renewable electricity producers (continued)</b> |          |               |            |                      |
| Vistra Operations Company LLC (A)  | 6.000    | 04-15-34      | 3,940,000  | \$4,117,521          |
| Vistra Operations Company LLC (A)  | 6.950    | 10-15-33      | 2,965,000  | 3,293,768            |
| <b>Multi-utilities 0.8%</b>  |          |               |            |                      |
| Dominion Energy, Inc.  | 3.375    | 04-01-30      | 2,900,000  | 2,714,975            |
| Dominion Energy, Inc. (6.875% to 2-1-30, then 5 Year CMT + 2.386%)       | 6.875    | 02-01-55      | 2,536,000  | 2,641,197            |
| Dominion Energy, Inc. (7.000% to 6-1-34, then 5 Year CMT + 2.511%)       | 7.000    | 06-01-54      | 1,157,000  | 1,230,740            |
| National Grid PLC  | 5.809    | 06-12-33      | 4,537,000  | 4,752,670            |
| NiSource, Inc.   | 1.700    | 02-15-31      | 978,000    | 812,551              |
| NiSource, Inc.   | 3.600    | 05-01-30      | 2,654,000  | 2,516,703            |
| San Diego Gas & Electric Company   | 4.950    | 08-15-28      | 5,782,000  | 5,898,383            |
| Sempra   | 5.500    | 08-01-33      | 3,309,000  | 3,416,109            |
| Sempra (6.875% to 10-1-29, then 5 Year CMT + 2.789%)                     | 6.875    | 10-01-54      | 2,493,000  | 2,518,100            |
| <b>Municipal bonds 0.3%</b>  |          |               |            | <b>\$12,373,162</b>  |
| (Cost \$16,501,637)  |          |               |            |                      |
| Foothill-Eastern Transportation Corridor Agency (California)             | 4.094    | 01-15-49      | 2,909,000  | 2,509,050            |
| Golden State Tobacco Securitization Corp. (California)                   | 4.214    | 06-01-50      | 1,834,000  | 1,441,191            |
| Maryland Health & Higher Educational Facilities Authority                | 3.197    | 07-01-50      | 5,081,000  | 3,723,721            |
| Ohio Turnpike & Infrastructure Commission                                | 3.216    | 02-15-48      | 1,420,000  | 1,129,380            |
| Regents of the University of California Medical Center                   | 3.006    | 05-15-50      | 5,045,000  | 3,569,820            |
| <b>Collateralized mortgage obligations 4.1%</b>                          |          |               |            | <b>\$139,908,377</b> |
| (Cost \$167,649,875)   |          |               |            |                      |
| <b>Commercial and residential 3.2%</b>                                   |          |               |            | <b>108,461,929</b>   |
| Angel Oak Mortgage Trust LLC   |          |               |            |                      |
| Series 2020-R1, Class A1 (A)(E)  | 0.990    | 04-25-53      | 580,101    | 544,896              |
| Series 2021-4, Class A1 (A)(E)   | 1.035    | 01-20-65      | 2,414,170  | 2,011,609            |
| Series 2021-5, Class A1 (A)(E)   | 0.951    | 07-25-66      | 1,992,563  | 1,711,343            |
| Series 2024-3, Class A1 (4.800% to 2-1-28, then 5.800% thereafter) (A)   | 4.800    | 11-26-68      | 2,388,945  | 2,359,781            |
| Series 2024-5, Class A1 (4.950% to 4-1-28, then 5.950% thereafter) (A)   | 4.950    | 07-25-68      | 4,093,228  | 4,058,429            |
| Arroyo Mortgage Trust  |          |               |            |                      |
| Series 2021-1R, Class A1 (A)(E)  | 1.175    | 10-25-48      | 1,125,644  | 996,139              |
| BAMLL Commercial Mortgage Securities Trust                               |          |               |            |                      |
| Series 2015-200P, Class A (A)  | 3.218    | 04-14-33      | 1,204,000  | 1,176,976            |
| BBCMS Mortgage Trust   |          |               |            |                      |
| Series 2020-C6, Class A2   | 2.690    | 02-15-53      | 1,235,000  | 1,206,884            |
| BRAVO Residential Funding Trust  |          |               |            |                      |
| Series 2021-NQM1, Class A1 (A)(E)  | 0.941    | 02-25-49      | 778,128    | 707,309              |
| BX Trust   |          |               |            |                      |
| Series 2021-MFM1, Class D (1 month CME Term SOFR + 1.614%) (A)(D)        | 6.951    | 01-15-34      | 851,200    | 837,900              |
| Series 2022-CLS, Class A (A)   | 5.760    | 10-13-27      | 2,199,000  | 2,206,741            |
| BXHPP Trust  |          |               |            |                      |
| Series 2021-FILM, Class C (1 month CME Term SOFR + 1.214%) (A)(D)        | 6.551    | 08-15-36      | 6,514,000  | 6,136,516            |
| Cantor Commercial Real Estate Lending                                    |          |               |            |                      |
| Series 2019-CF1, Class A2  | 3.623    | 05-15-52      | 3,171,115  | 3,080,591            |
| Citigroup Commercial Mortgage Trust                                      |          |               |            |                      |
| Series 2020-GC46, Class A2   | 2.708    | 02-15-53      | 3,606,000  | 3,446,271            |
| Series 2023-SMRT, Class A (A)(E)   | 6.015    | 10-12-40      | 2,512,000  | 2,576,851            |
| COLT Mortgage Loan Trust   |          |               |            |                      |
| Series 2021-2, Class A1 (A)(E)   | 0.924    | 08-25-66      | 1,465,646  | 1,211,567            |
| Series 2021-3, Class A1 (A)(E)   | 0.956    | 09-27-66      | 2,069,720  | 1,704,196            |
| Series 2021-HX1, Class A1 (A)(E)   | 1.110    | 10-25-66      | 1,561,837  | 1,320,554            |
| COLT Trust   |          |               |            |                      |
| Series 2020-RPL1, Class A1 (A)(E)  | 1.390    | 01-25-65      | 4,359,527  | 3,749,604            |
| Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG)           |          |               |            |                      |
| Series 2020-CX, Class D (A)(E)   | 2.773    | 11-10-46      | 1,509,000  | 1,179,662            |
| Commercial Mortgage Trust (Citigroup/Deutsche Bank AG)                   |          |               |            |                      |



|   | Rate (%) | Maturity date | Par value^ | Value     |
|---|----------|---------------|------------|-----------|
| <b>Commercial and residential (continued)</b> |          |               |            |           |
| Series 2018-COR3, Class XA IO                 | 0.577    | 05-10-51      | 25,493,792 | \$353,461 |
| Commercial Mortgage Trust (Deutsche Bank AG)  |          |               |            |           |
| Series 2013-300P, Class D (A)(E)              | 4.540    | 08-10-30      | 1,135,000  | 922,473   |
| Series 2017-PANW, Class A (A)                 | 3.244    | 10-10-29      | 399,000    | 373,863   |
| Series 2020-CBM, Class A2 (A)                 | 2.896    | 02-10-37      | 1,742,000  | 1,701,541 |
| Credit Suisse Mortgage Capital Certificates   |          |               |            |           |
| Series 2020-NET, Class A (A)                  | 2.257    | 08-15-37      | 412,784    | 393,410   |
| Series 2021-AFC1, Class A1 (A)(E)             | 0.830    | 03-25-56      | 3,320,769  | 2,739,192 |
| Series 2021-NQM2, Class A1 (A)(E)             | 1.179    | 02-25-66      | 1,215,375  | 1,071,611 |
| Series 2021-NQM3, Class A1 (A)(E)             | 1.015    | 04-25-66      | 1,092,265  | 939,900   |
| Series 2021-NQM5, Class A1 (A)(E)             | 0.938    | 05-25-66      | 817,373    | 673,480   |
| Series 2021-NQM6, Class A1 (A)(E)             | 1.174    | 07-25-66      | 2,968,494  | 2,500,500 |
| Series 2021-RPL2, Class A1A (A)(E)            | 1.115    | 01-25-60      | 3,966,248  | 3,357,141 |
| DBJPM Mortgage Trust                          |          |               |            |           |
| Series 2020-C9, Class A2                      | 1.900    | 08-15-53      | 2,637,525  | 2,480,505 |
| Deephaven Residential Mortgage Trust          |          |               |            |           |
| Series 2021-2, Class A1 (A)(E)                | 0.899    | 04-25-66      | 1,608,988  | 1,411,983 |
| Ellington Financial Mortgage Trust            |          |               |            |           |
| Series 2021-1, Class A1 (A)(E)                | 0.797    | 02-25-66      | 318,801    | 271,902   |
| Series 2021-2, Class A1 (A)(E)                | 0.931    | 06-25-66      | 1,371,522  | 1,142,732 |
| Flagstar Mortgage Trust                       |          |               |            |           |
| Series 2021-1, Class A2 (A)(E)                | 2.500    | 02-01-51      | 3,413,852  | 2,829,591 |
| GCAT Trust                                    |          |               |            |           |
| Series 2021-NQM1, Class A1 (A)(E)             | 0.874    | 01-25-66      | 882,701    | 759,932   |
| Series 2021-NQM2, Class A1 (A)(E)             | 1.036    | 05-25-66      | 947,922    | 805,793   |
| Series 2021-NQM3, Class A1 (A)(E)             | 1.091    | 05-25-66      | 1,526,564  | 1,297,440 |
| GS Mortgage Securities Trust                  |          |               |            |           |
| Series 2020-UPTN, Class A (A)                 | 2.751    | 02-10-37      | 1,159,000  | 1,127,354 |
| GS Mortgage-Backed Securities Trust           |          |               |            |           |
| Series 2020-NQM1, Class A1 (A)(E)             | 1.382    | 09-27-60      | 246,305    | 230,369   |
| Series 2021-NQM1, Class A1 (A)(E)             | 1.017    | 07-25-61      | 658,520    | 583,527   |
| Imperial Fund Mortgage Trust                  |          |               |            |           |
| Series 2021-NQM1, Class A1 (A)(E)             | 1.071    | 06-25-56      | 1,098,429  | 948,282   |
| MFA Trust                                     |          |               |            |           |
| Series 2021-NQM1, Class A1 (A)(E)             | 1.153    | 04-25-65      | 625,163    | 580,437   |
| Natixis Commercial Mortgage Securities Trust  |          |               |            |           |
| Series 2018-ALXA, Class C (A)(E)              | 4.460    | 01-15-43      | 520,000    | 456,074   |
| New Residential Mortgage Loan Trust           |          |               |            |           |
| Series 2020-1A, Class A1B (A)(E)              | 3.500    | 10-25-59      | 791,317    | 743,560   |
| NMLT Trust                                    |          |               |            |           |
| Series 2021-INV1, Class A1 (A)(E)             | 1.185    | 05-25-56      | 2,786,993  | 2,378,108 |
| NYMT Loan Trust                               |          |               |            |           |
| Series 2022-CP1, Class A1 (A)                 | 2.042    | 07-25-61      | 919,399    | 852,569   |
| OBX Trust                                     |          |               |            |           |
| Series 2020-EXP2, Class A3 (A)(E)             | 2.500    | 05-25-60      | 722,277    | 599,791   |
| Series 2021-NQM2, Class A1 (A)(E)             | 1.101    | 05-25-61      | 1,537,995  | 1,251,464 |
| Series 2021-NQM3, Class A1 (A)(E)             | 1.054    | 07-25-61      | 2,228,015  | 1,810,575 |
| Provident Funding Mortgage Trust              |          |               |            |           |
| Series 2020-F1, Class A2 (A)(E)               | 2.000    | 01-25-36      | 2,430,233  | 2,130,795 |
| SLG Office Trust                              |          |               |            |           |
| Series 2021-OVA, Class C (A)                  | 2.851    | 07-15-41      | 4,837,000  | 4,015,345 |
| Starwood Mortgage Residential Trust           |          |               |            |           |
| Series 2021-2, Class A1 (A)(E)                | 0.943    | 05-25-65      | 828,767    | 766,464   |
| Series 2022-1, Class A1 (A)(E)                | 2.447    | 12-25-66      | 2,870,744  | 2,546,180 |
| Towd Point Mortgage Trust                     |          |               |            |           |
| Series 2015-6, Class M2 (A)(E)                | 3.750    | 04-25-55      | 1,775,000  | 1,732,847 |
| Series 2018-4, Class A1 (A)(E)                | 3.000    | 06-25-58      | 1,214,972  | 1,143,594 |
| Series 2019-1, Class A1 (A)(E)                | 3.750    | 03-25-58      | 1,033,927  | 999,880   |
| Series 2019-4, Class A1 (A)(E)                | 2.900    | 10-25-59      | 1,106,000  | 1,052,317 |



|   | Rate (%) | Maturity date | Par value^ | Value             |
|---|----------|---------------|------------|-------------------|
| <b>Commercial and residential (continued)</b>                           |          |               |            |                   |
| Series 2020-4, Class A1 (A)   | 1.750    | 10-25-60      | 1,763,476  | \$1,586,668       |
| Series 2024-1, Class A1 (A)(E)  | 4.478    | 03-25-64      | 3,929,965  | 4,042,529         |
| Series 2024-3, Class A1A (A)(E)   | 5.108    | 07-25-65      | 2,186,932  | 2,183,111         |
| Verus Securitization Trust  |          |               |            |                   |
| Series 2020-5, Class A1 (1.218% to 10-1-24, then 2.218% thereafter) (A) | 1.218    | 05-25-65      | 382,612    | 364,295           |
| Series 2021-1, Class A1 (A)(E)  | 0.815    | 01-25-66      | 1,123,856  | 1,004,166         |
| Series 2021-3, Class A1 (A)(E)  | 1.046    | 06-25-66      | 1,597,349  | 1,364,074         |
| Series 2021-4, Class A1 (A)(E)  | 0.938    | 07-25-66      | 940,434    | 798,673           |
| Series 2021-5, Class A1 (A)(E)  | 1.013    | 09-25-66      | 1,472,961  | 1,249,885         |
| Series 2021-R2, Class A1 (A)(E)   | 0.918    | 02-25-64      | 770,365    | 700,780           |
| Visio Trust   |          |               |            |                   |
| Series 2020-1R, Class A1 (A)  | 1.312    | 11-25-55      | 1,024,151  | 967,947           |
| <b>U.S. Government Agency 0.9%</b>                                      |          |               |            | <b>31,446,448</b> |
| Federal Home Loan Mortgage Corp.  |          |               |            |                   |
| Series K048, Class X1 IO  | 0.321    | 06-25-25      | 82,245,707 | 58,008            |
| Government National Mortgage Association                                |          |               |            |                   |
| Series 2012-114, Class IO   | 0.626    | 01-16-53      | 340,579    | 5,327             |
| Series 2016-174, Class IO   | 0.895    | 11-16-56      | 2,946,980  | 126,450           |
| Series 2017-109, Class IO   | 0.229    | 04-16-57      | 3,925,111  | 57,073            |
| Series 2017-124, Class IO   | 0.627    | 01-16-59      | 2,705,951  | 94,428            |
| Series 2017-140, Class IO   | 0.486    | 02-16-59      | 1,971,850  | 57,963            |
| Series 2017-169, Class IO   | 0.578    | 01-16-60      | 5,453,465  | 174,198           |
| Series 2017-20, Class IO  | 0.523    | 12-16-58      | 6,656,758  | 158,642           |
| Series 2017-22, Class IO  | 0.750    | 12-16-57      | 908,786    | 33,535            |
| Series 2017-41, Class IO  | 0.569    | 07-16-58      | 2,647,732  | 71,113            |
| Series 2017-46, Class IO  | 0.651    | 11-16-57      | 3,926,024  | 148,739           |
| Series 2017-61, Class IO  | 0.701    | 05-16-59      | 1,459,469  | 53,578            |
| Series 2018-114, Class IO   | 0.591    | 04-16-60      | 1,879,328  | 74,746            |
| Series 2018-158, Class IO   | 0.790    | 05-16-61      | 12,515,057 | 718,560           |
| Series 2018-69, Class IO  | 0.606    | 04-16-60      | 1,939,245  | 87,226            |
| Series 2018-9, Class IO   | 0.443    | 01-16-60      | 3,719,395  | 114,858           |
| Series 2019-131, Class IO   | 0.802    | 07-16-61      | 6,096,553  | 348,647           |
| Series 2020-100, Class IO   | 0.785    | 05-16-62      | 8,574,262  | 514,187           |
| Series 2020-108, Class IO   | 0.847    | 06-16-62      | 23,853,050 | 1,388,460         |
| Series 2020-114, Class IO   | 0.801    | 09-16-62      | 29,567,498 | 1,702,937         |
| Series 2020-118, Class IO   | 0.883    | 06-16-62      | 19,722,374 | 1,181,067         |
| Series 2020-119, Class IO   | 0.606    | 08-16-62      | 8,699,563  | 410,147           |
| Series 2020-120, Class IO   | 0.768    | 05-16-62      | 22,894,114 | 1,355,435         |
| Series 2020-137, Class IO   | 0.796    | 09-16-62      | 29,387,802 | 1,704,745         |
| Series 2020-150, Class IO   | 0.964    | 12-16-62      | 14,970,676 | 994,532           |
| Series 2020-170, Class IO   | 0.834    | 11-16-62      | 20,147,501 | 1,298,488         |
| Series 2020-92, Class IO  | 0.879    | 02-16-62      | 19,505,825 | 1,196,955         |
| Series 2021-10, Class IO  | 0.986    | 05-16-63      | 14,330,584 | 1,040,892         |
| Series 2021-11, Class IO  | 1.021    | 12-16-62      | 22,209,937 | 1,601,703         |
| Series 2021-3, Class IO   | 0.869    | 09-16-62      | 35,484,766 | 2,271,664         |
| Series 2021-40, Class IO  | 0.821    | 02-16-63      | 6,701,901  | 415,049           |
| Series 2022-181, Class IO   | 0.717    | 07-16-64      | 7,040,524  | 458,238           |
| Series 2022-21, Class IO  | 0.784    | 10-16-63      | 6,680,514  | 397,458           |
| Series 2022-221, Class IO   | 0.844    | 06-16-64      | 24,429,730 | 1,556,435         |
| Series 2023-105, Class IO   | 0.744    | 07-16-65      | 15,715,805 | 1,013,064         |
| Series 2023-177, Class IO   | 0.859    | 06-16-65      | 24,148,964 | 1,593,778         |
| Series 2023-197, Class IO   | 1.317    | 09-16-65      | 7,285,227  | 647,155           |
| Series 2023-30, Class IO  | 1.146    | 11-16-64      | 12,481,722 | 899,573           |
| Series 2023-33, Class IO  | 0.935    | 05-16-63      | 20,000,555 | 1,413,963         |
| Series 2023-36, Class IO  | 0.935    | 10-16-64      | 21,885,077 | 1,460,266         |

|   | Rate (%) | Maturity date | Par value^ | Value                |
|---|----------|---------------|------------|----------------------|
| <b>U.S. Government Agency (continued)</b>   |          |               |            |                      |
| Series 2023-62, Class IO  | 0.937    | 02-16-65      | 15,785,586 | \$1,078,162          |
| Series 2023-91, Class IO  | 0.875    | 04-16-65      | 19,652,147 | 1,469,004            |
| <b>Asset backed securities 7.0%</b>   |          |               |            | <b>\$243,410,696</b> |
| (Cost \$250,618,110)  |          |               |            |                      |
| <b>Asset backed securities 7.0%</b>   |          |               |            | <b>243,410,696</b>   |
| ABPCI Direct Lending Fund I, Ltd.<br>Series 2020-1A, Class A (A)                                  | 3.199    | 12-29-30      | 2,780,978  | 2,775,864            |
| AGL Core CLO, Ltd.<br>Series 2024-31A, Class A (3 month CME Term SOFR + 1.400%) (A)(D)            | 6.600    | 07-20-37      | 3,113,000  | 3,112,885            |
| Aligned Data Centers Issuer LLC<br>Series 2021-1A, Class A2 (A)                                   | 1.937    | 08-15-46      | 747,000    | 701,726              |
| Series 2023-2A, Class A2 (A)  | 6.500    | 11-16-48      | 2,294,000  | 2,366,254            |
| AMSR Trust<br>Series 2021-SFR1, Class B (A)   | 2.153    | 06-17-38      | 2,695,000  | 2,452,301            |
| APIDOS CLO XLVIII, Ltd.<br>Series 2024-48A, Class A1 (3 month CME Term SOFR + 1.440%) (A)(D)      | 6.755    | 07-25-37      | 2,111,000  | 2,118,093            |
| Applebee's Funding LLC<br>Series 2023-1A, Class A2 (A)  | 7.824    | 03-05-53      | 772,000    | 808,478              |
| Aqua Finance Trust<br>Series 2021-A, Class A (A)  | 1.540    | 07-17-46      | 705,505    | 644,836              |
| Arby's Funding LLC<br>Series 2020-1A, Class A2 (A)  | 3.237    | 07-30-50      | 4,569,600  | 4,326,908            |
| Avis Budget Rental Car Funding AESOP LLC<br>Series 2024-1A, Class A (A)                           | 5.360    | 06-20-30      | 3,061,000  | 3,120,981            |
| Bain Capital Credit CLO, Ltd.<br>Series 2024-2A, Class A1 (3 month CME Term SOFR + 1.520%) (A)(D) | 6.846    | 07-15-37      | 1,951,000  | 1,965,679            |
| Ballyrock CLO, Ltd.<br>Series 2024-26A, Class A1A (3 month CME Term SOFR + 1.510%) (A)(D)         | 6.844    | 07-25-37      | 1,561,000  | 1,565,552            |
| Battalion CLO XXV, Ltd.<br>Series 2024-25A, Class A (3 month CME Term SOFR + 1.630%) (A)(D)       | 6.902    | 03-13-37      | 1,350,000  | 1,353,004            |
| Beacon Container Finance II LLC<br>Series 2021-1A, Class A (A)                                    | 2.250    | 10-22-46      | 3,228,583  | 2,948,212            |
| Capital Automotive REIT<br>Series 2024-2A, Class A2 (A)   | 5.250    | 05-15-54      | 1,110,519  | 1,100,746            |
| CARS-DB7 LP<br>Series 2023-1A, Class A1 (A)   | 5.750    | 09-15-53      | 4,013,247  | 4,063,493            |
| CF Hippolyta Issuer LLC<br>Series 2020-1, Class A1 (A)  | 1.690    | 07-15-60      | 3,714,737  | 3,571,498            |
| Series 2021-1A, Class A1 (A)  | 1.530    | 03-15-61      | 3,388,099  | 3,155,130            |
| CLI Funding VI LLC<br>Series 2020-1A, Class A (A)   | 2.080    | 09-18-45      | 4,173,594  | 3,836,546            |
| CLI Funding VIII LLC<br>Series 2021-1A, Class A (A)   | 1.640    | 02-18-46      | 2,598,837  | 2,355,191            |
| Series 2022-1A, Class A (A)   | 2.720    | 01-18-47      | 1,946,304  | 1,770,428            |
| Compass Datacenters Issuer II LLC<br>Series 2024-1A, Class A1 (A)                                 | 5.250    | 02-25-49      | 2,321,000  | 2,335,898            |
| CyrusOne Data Centers Issuer I LLC<br>Series 2023-1A, Class A2 (A)                                | 4.300    | 04-20-48      | 3,796,000  | 3,633,929            |
| Series 2024-2A, Class A2 (A)  | 4.500    | 05-20-49      | 3,561,000  | 3,422,200            |
| DataBank Issuer<br>Series 2021-1A, Class A2 (A)   | 2.060    | 02-27-51      | 5,539,000  | 5,223,147            |
| Series 2021-2A, Class A2 (A)  | 2.400    | 10-25-51      | 4,037,000  | 3,745,815            |
| DB Master Finance LLC<br>Series 2017-1A, Class A2II (A)   | 4.030    | 11-20-47      | 1,654,950  | 1,606,590            |
| Series 2021-1A, Class A2I (A)   | 2.045    | 11-20-51      | 5,573,398  | 5,222,683            |
| Diamond Infrastructure Funding LLC<br>Series 2021-1A, Class A (A)                                 | 1.760    | 04-15-49      | 3,870,000  | 3,571,064            |

|   | Rate (%) | Maturity date | Par value^ | Value       |
|---|----------|---------------|------------|-------------|
| <b>Asset backed securities (continued)</b>  |          |               |            |             |
| Domino's Pizza Master Issuer LLC<br>Series 2017-1A, Class A23 (A)   | 4.118    | 07-25-47      | 3,988,420  | \$3,885,822 |
| Series 2019-1A, Class A2 (A)  | 3.668    | 10-25-49      | 1,273,920  | 1,194,686   |
| Series 2021-1A, Class A21 (A)   | 2.662    | 04-25-51      | 3,132,423  | 2,860,803   |
| Driven Brands Funding LLC<br>Series 2020-2A, Class A2 (A)   | 3.237    | 01-20-51      | 3,371,710  | 3,148,674   |
| Series 2021-1A, Class A2 (A)  | 2.791    | 10-20-51      | 3,617,700  | 3,243,329   |
| Series 2024-1A, Class A2 (A)  | 6.372    | 10-20-54      | 4,050,000  | 4,181,872   |
| Elmwood CLO IV, Ltd.<br>Series 2020-1A, Class AR (3 month CME Term SOFR + 1.460%) (A)(D)                    | 6.783    | 04-18-37      | 2,330,000  | 2,339,176   |
| ExteNet Issuer LLC<br>Series 2024-1A, Class A2 (A)  | 5.335    | 07-25-54      | 3,539,000  | 3,583,785   |
| FirstKey Homes Trust<br>Series 2021-SFR1, Class C (A)   | 1.888    | 08-17-38      | 4,249,000  | 3,976,809   |
| Five Guys Holdings, Inc.<br>Series 2023-1A, Class A2 (A)  | 7.549    | 01-26-54      | 1,917,000  | 2,019,487   |
| Ford Credit Auto Owner Trust<br>Series 2023-2, Class A (A)  | 5.280    | 02-15-36      | 4,003,000  | 4,121,256   |
| GM Financial Revolving Receivables Trust<br>Series 2024-1, Class A (A)                                      | 4.980    | 12-11-36      | 1,831,000  | 1,863,806   |
| GMF Floorplan Owner Revolving Trust<br>Series 2024-2A, Class A (A)  | 5.060    | 03-15-31      | 4,196,000  | 4,297,608   |
| GoldenTree Loan Management US CLO, Ltd.<br>Series 2024-20A, Class A (3 month CME Term SOFR + 1.450%) (A)(D) | 6.783    | 07-20-37      | 1,377,000  | 1,383,816   |
| Golub Capital Partners Funding, Ltd.<br>Series 2020-1A, Class A2 (A)  | 3.208    | 01-22-29      | 1,157,289  | 1,159,104   |
| Series 2021-1A, Class A2 (A)  | 2.773    | 04-20-29      | 2,051,241  | 1,989,333   |
| HI-FI Music IP Issuer LP<br>Series 2022-1A, Class A2 (A)  | 3.939    | 02-01-62      | 3,306,000  | 3,177,040   |
| Hotwire Funding LLC<br>Series 2021-1, Class A2 (A)  | 2.311    | 11-20-51      | 2,700,000  | 2,540,895   |
| Series 2023-1A, Class A2 (A)  | 5.687    | 05-20-53      | 3,005,000  | 3,058,975   |
| Invitation Homes Trust<br>Series 2024-SFR1, Class A (A)   | 4.000    | 09-17-29      | 3,663,000  | 3,530,703   |
| Magnetite XL, Ltd.<br>Series 2024-40A, Class A1 (3 month CME Term SOFR + 1.450%) (A)(D)                     | 6.782    | 07-15-37      | 2,212,000  | 2,215,066   |
| MetroNet Infrastructure Issuer LLC<br>Series 2023-1A, Class A2 (A)  | 6.560    | 04-20-53      | 2,245,000  | 2,323,094   |
| Series 2024-1A, Class A2 (A)  | 6.230    | 04-20-54      | 3,070,000  | 3,171,741   |
| Monroe Capital Funding, Ltd.<br>Series 2021-1A, Class A2 (A)  | 2.815    | 04-22-31      | 3,547,614  | 3,372,463   |
| Navient Student Loan Trust<br>Series 2020-2A, Class A1A (A)   | 1.320    | 08-26-69      | 1,173,109  | 1,036,752   |
| Neighborly Issuer LLC<br>Series 2021-1A, Class A2 (A)   | 3.584    | 04-30-51      | 4,634,325  | 4,251,336   |
| Series 2022-1A, Class A2 (A)  | 3.695    | 01-30-52      | 1,937,325  | 1,750,418   |
| New Economy Assets Phase 1 Sponsor LLC<br>Series 2021-1, Class A1 (A)                                       | 1.910    | 10-20-61      | 4,682,000  | 4,278,465   |
| Series 2021-1, Class B1 (A)   | 2.410    | 10-20-61      | 2,405,000  | 2,139,507   |
| NRZ Excess Spread-Collateralized Notes<br>Series 2020-PLS1, Class A (A)                                     | 3.844    | 12-25-25      | 392,962    | 383,037     |
| Series 2021-FHT1, Class A (A)   | 3.104    | 07-25-26      | 320,649    | 306,350     |
| OHA Credit Partners XI, Ltd.<br>Series 2015-11A, Class A1R2 (3 month CME Term SOFR + 1.460%) (A)(D)         | 6.742    | 04-20-37      | 1,624,000  | 1,627,526   |
| Palmer Square CLO, Ltd.<br>Series 2024-2A, Class A1 (3 month CME Term SOFR + 1.400%) (A)(D)                 | 6.694    | 07-20-37      | 1,695,000  | 1,697,995   |
| Progress Residential Trust<br>Series 2024-SFR1, Class A (A)   | 3.350    | 02-17-41      | 2,774,000  | 2,604,689   |
| Retained Vantage Data Centers Issuer LLC<br>Series 2023-1A, Class A2A (A)                                   | 5.000    | 09-15-48      | 3,774,000  | 3,712,800   |

|   | Rate (%) | Maturity date | Par value^    | Value            |
|---|----------|---------------|---------------|------------------|
| <b>Asset backed securities (continued)</b>                        |          |               |               |                  |
| SCF Equipment Leasing LLC<br>Series 2021-1A, Class B (A)          | 1.370    | 08-20-29      | 1,733,996     | \$1,709,799      |
| SEB Funding LLC<br>Series 2024-1A, Class A2 (A)                   | 7.386    | 04-30-54      | 3,176,000     | 3,247,847        |
| SERVPRO Master Issuer LLC<br>Series 2021-1A, Class A2 (A)         | 2.394    | 04-25-51      | 2,436,165     | 2,203,321        |
| Series 2024-1A, Class A2 (A)                                      | 6.174    | 01-25-54      | 1,478,570     | 1,526,033        |
| Sesac Finance LLC<br>Series 2019-1, Class A2 (A)                  | 5.216    | 07-25-49      | 3,440,900     | 3,405,978        |
| SMB Private Education Loan Trust<br>Series 2021-A, Class APT2 (A) | 1.070    | 01-15-53      | 744,662       | 670,789          |
| Series 2024-A, Class A1A (A)                                      | 5.240    | 03-15-56      | 2,888,107     | 2,927,294        |
| Series 2024-E, Class A1A (A)                                      | 5.090    | 10-16-56      | 2,614,000     | 2,622,769        |
| Sonic Capital LLC<br>Series 2020-1A, Class A2I (A)                | 3.845    | 01-20-50      | 2,962,560     | 2,860,026        |
| Series 2020-1A, Class A2II (A)                                    | 4.336    | 01-20-50      | 2,446,080     | 2,315,333        |
| Series 2021-1A, Class A2I (A)                                     | 2.190    | 08-20-51      | 2,553,292     | 2,274,231        |
| Subway Funding LLC<br>Series 2024-1A, Class A2I (A)               | 6.028    | 07-30-54      | 1,657,000     | 1,700,096        |
| Series 2024-1A, Class A2II (A)                                    | 6.268    | 07-30-54      | 1,484,000     | 1,537,986        |
| Sunbird Engine Finance LLC<br>Series 2020-1A, Class A (A)         | 3.671    | 02-15-45      | 637,927       | 611,645          |
| Switch ABS Issuer LLC<br>Series 2024-2A, Class A2 (A)             | 5.436    | 06-25-54      | 1,059,000     | 1,056,340        |
| Taco Bell Funding LLC<br>Series 2021-1A, Class A2I (A)            | 1.946    | 08-25-51      | 4,801,478     | 4,458,904        |
| TIF Funding II LLC<br>Series 2020-1A, Class A (A)                 | 2.090    | 08-20-45      | 4,142,195     | 3,838,309        |
| Series 2021-1A, Class A (A)                                       | 1.650    | 02-20-46      | 1,735,931     | 1,541,159        |
| Tricon American Homes Trust<br>Series 2020-SFR2, Class A (A)      | 1.482    | 11-17-39      | 2,840,986     | 2,579,937        |
| Triton Container Finance VIII LLC<br>Series 2020-1A, Class A (A)  | 2.110    | 09-20-45      | 4,021,178     | 3,688,737        |
| Series 2021-1A, Class A (A)                                       | 1.860    | 03-20-46      | 2,371,428     | 2,129,353        |
| Vantage Data Centers LLC<br>Series 2020-2A, Class A2 (A)          | 1.992    | 09-15-45      | 2,374,000     | 2,155,163        |
| VCP RRL ABS I, Ltd.<br>Series 2021-1A, Class A (A)                | 2.152    | 10-20-31      | 822,283       | 789,684          |
| Verizon Master Trust<br>Series 2024-5, Class A (A)                | 5.000    | 06-21-32      | 6,079,000     | 6,244,844        |
| VR Funding LLC<br>Series 2020-1A, Class A (A)                     | 2.790    | 11-15-50      | 2,749,176     | 2,499,551        |
| Wendy's Funding LLC<br>Series 2021-1A, Class A2I (A)              | 2.370    | 06-15-51      | 3,621,928     | 3,239,148        |
| Willis Engine Structured Trust V<br>Series 2020-A, Class A (A)    | 3.228    | 03-15-45      | 605,862       | 561,343          |
| Wingstop Funding LLC<br>Series 2020-1A, Class A2 (A)              | 2.841    | 12-05-50      | 6,215,350     | 5,794,937        |
| Zaxby's Funding LLC<br>Series 2021-1A, Class A2 (A)               | 3.238    | 07-30-51      | 2,101,990     | 1,916,791        |
|   |          |               | <b>Shares</b> | <b>Value</b>     |
| <b>Preferred securities 0.0%</b>                                  |          |               |               | <b>\$290,836</b> |
| (Cost \$309,384)  |          |               |               |                  |
| <b>Financials 0.0%</b>  |          |               |               | <b>290,836</b>   |
| <b>Banks 0.0%</b>   |          |               |               |                  |
| Wells Fargo & Company, 7.500%                                     |          |               | 238           | 290,836          |

|   | Yield (%) | Shares    | Value                  |
|---|-----------|-----------|------------------------|
| <b>Short-term investments 0.4%</b>                    |           |           | <b>\$13,385,522</b>    |
| (Cost \$13,386,056)                                   |           |           |                        |
| <b>Short-term funds 0.4%</b>                          |           |           | <b>13,385,522</b>      |
| John Hancock Collateral Trust (F)                     | 5.2747(G) | 1,338,605 | 13,385,522             |
| <b>Total investments (Cost \$3,481,520,401) 99.2%</b> |           |           | <b>\$3,435,729,594</b> |
| <b>Other assets and liabilities, net 0.8%</b>         |           |           | <b>27,708,025</b>      |
| <b>Total net assets 100.0%</b>                        |           |           | <b>\$3,463,437,619</b> |

The percentage shown for each investment category is the total value of the category as a percentage of the net assets of the fund.

^All par values are denominated in U.S. dollars unless otherwise indicated.

#### **Security Abbreviations and Legend**

CME CME Group Published Rates

CMT Constant Maturity Treasury

IO Interest-Only Security - (Interest Tranche of Stripped Mortgage Pool). Rate shown is the annualized yield at the end of the period.

SOFR Secured Overnight Financing Rate

(A) This security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$568,403,110 or 16.4% of the fund's net assets as of 8-31-24.

(B) Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.

(C) All or a portion of this security is on loan as of 8-31-24. The value of securities on loan amounted to \$1,177,804.

(D) Variable rate obligation. The coupon rate shown represents the rate at period end.

(E) Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.

(F) Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending. Market value of this investment amounted to \$1,202,616.

(G) The rate shown is the annualized seven-day yield as of 8-31-24.

## DERIVATIVES

### FUTURES

| Open contracts                     | Number of contracts | Position | Expiration date | Notional basis <sup>^</sup> | Notional value <sup>^</sup> | Unrealized appreciation (depreciation) |
|------------------------------------|---------------------|----------|-----------------|-----------------------------|-----------------------------|--|
| 10-Year U.S. Treasury Note Futures | 451                 | Long     | Dec 2024        | \$51,525,953                | \$51,216,688                | \$(309,265)                            |
|                                    |                     |          |                 |                             |                             | <b>\$(309,265)</b>                     |

<sup>^</sup> Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

## Notes to Fund's investments (unaudited)

**Security valuation.** Investments are stated at value as of the scheduled close of regular trading on the New York Stock Exchange (NYSE), normally at 4:00 P.M., Eastern Time. In case of emergency or other disruption resulting in the NYSE not opening for trading or the NYSE closing at a time other than the regularly scheduled close, the net asset value (NAV) may be determined as of the regularly scheduled close of the NYSE pursuant to the Valuation Policies and Procedures of the Advisor, John Hancock Investment Management LLC.

In order to value the securities, the fund uses the following valuation techniques: Debt obligations are typically valued based on evaluated prices provided by an independent pricing vendor. Independent pricing vendors utilize matrix pricing, which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Equity securities, including exchange-traded or closed-end funds, are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Investments by the fund in open-end mutual funds, including John Hancock Collateral Trust (JHCT), are valued at their respective NAVs each business day. Futures contracts whose settlement prices are determined as of the close of the NYSE are typically valued based on the settlement price while other futures contracts are typically valued at the last traded price on the exchange on which they trade.

In certain instances, the Pricing Committee of the Advisor may determine to value equity securities using prices obtained from another exchange or market if trading on the exchange or market on which prices are typically obtained did not open for trading as scheduled, or if trading closed earlier than scheduled, and trading occurred as normal on another exchange or market.

Other portfolio securities and assets, for which reliable market quotations are not readily available, are valued at fair value as determined in good faith by the Pricing Committee following procedures established by the Advisor and adopted by the Board of Trustees. The frequency with which these fair valuation procedures are used cannot be predicted and fair value of securities may differ significantly from the value that would have been used had a ready market for such securities existed.

The fund uses a three tier hierarchy to prioritize the pricing assumptions, referred to as inputs, used in valuation techniques to measure fair value. Level 1 includes securities valued using quoted prices in active markets for identical securities, including registered investment companies. Level 2 includes securities valued using other significant observable inputs. Observable inputs may include quoted prices for similar securities, interest rates, prepayment speeds and credit risk. Prices for securities valued using these inputs are received from independent pricing vendors and brokers and are based on an evaluation of the inputs described. Level 3 includes securities valued using significant unobservable inputs when market prices are not readily available or reliable, including the Advisor's assumptions in determining the fair value of investments. Factors used in determining value may include market or issuer specific events or trends, changes in interest rates and credit quality. The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Changes in valuation techniques and related inputs may result in transfers into or out of an assigned level within the disclosure hierarchy.

The following is a summary of the values by input classification of the fund's investments as of August 31, 2024, by major security category or type:

|  | Total<br>value at<br>8-31-24 | Level 1<br>quoted<br>price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|--|------------------------------|----------------------------|--|--|
| <b>Investments in securities:</b>      |                              |                            |  |  |
| <b>Assets</b>                          |                              |                            |  |  |
| U.S. Government and Agency obligations | \$2,008,142,513              | —                          | \$2,008,142,513                                | —  |
| Corporate bonds                        | 1,018,218,488                | —                          | 1,018,218,488                                  | —  |
| Municipal bonds                        | 12,373,162                   | —                          | 12,373,162                                     | —  |
| Collateralized mortgage obligations    | 139,908,377                  | —                          | 139,908,377                                    | —  |
| Asset backed securities                | 243,410,696                  | —                          | 243,410,696                                    | —  |
| Preferred securities                   | 290,836                      | \$290,836                  | —  | —  |
| Short-term investments                 | 13,385,522                   | 13,385,522                 | —  | —  |
| <b>Total investments in securities</b> | <b>\$3,435,729,594</b>       | <b>\$13,676,358</b>        | <b>\$3,422,053,236</b>                         | <b>—</b>   |
| <b>Derivatives:</b>                    |                              |                            |  |  |
| <b>Liabilities</b>                     |                              |                            |  |  |
| Futures                                | \$(309,265)                  | \$(309,265)                | —  | —  |

**Investment in affiliated underlying funds.** The fund may invest in affiliated underlying funds that are managed by the Advisor and its affiliates. Information regarding the fund's fiscal year to date purchases and sales of the affiliated underlying funds as well as income and capital gains earned by the fund, if any, is as follows:

| Affiliate                     | Ending share amount | Beginning value | Cost of purchases | Proceeds from shares sold | Realized gain (loss) | Change in unrealized appreciation (depreciation) | Dividends and distributions   |                                     | Ending value |
|-------------------------------|---------------------|-----------------|-------------------|---------------------------|----------------------|--|-------------------------------|-------------------------------------|--------------|
|                               |                     |                 |                   |                           |                      |  | Income distributions received | Capital gain distributions received |              |
| John Hancock Collateral Trust | 1,338,605           | \$12,299,144    | \$320,283,759     | \$(319,200,336)           | \$4,073              | \$(1,118)  | \$265,006                     | —                                   | \$13,385,522 |

For additional information on the fund's significant accounting policies and risks, please refer to the fund's most recent semiannual or annual shareholder report and prospectus.