



Asset
Management

Schwab Taxable Bond Funds

Schwab Treasury Inflation
Protected Securities Index Fund

Schwab U.S. Aggregate
Bond Index Fund

Schwab Short-Term
Bond Index Fund

Current performance may be substantially different from what is contained in this report. [Please click here for more current fund performance and other information.](#)

This report is not authorized for distribution to prospective investors unless preceded or accompanied by a current prospectus.

This page is intentionally left blank.

Three ways for investors to include bond funds in an asset allocation strategy.

In This Report

Performance at a Glance	2
The Investment Environment	3
Fund Management	5
Performance and Fund Facts	
Schwab Treasury Inflation Protected Securities Index Fund	6
Schwab U.S. Aggregate Bond Index Fund	8
Schwab Short-Term Bond Index Fund	10
Fund Expenses	12
Financial Statements and Portfolio Holdings	
Schwab Treasury Inflation Protected Securities Index Fund	13
Schwab U.S. Aggregate Bond Index Fund	19
Schwab Short-Term Bond Index Fund	92
Financial Notes	123
Report of Independent Registered Public Accounting Firm	133
Other Federal Tax Information	134
Investment Advisory Agreement Approval	135
Trustees and Officers	138
Glossary	142

Performance at a Glance

The performance data quoted represents past performance. Past performance does not guarantee future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares may be worth more or less than their original cost. Current performance may be lower or higher than performance data quoted. To obtain performance information current to the most recent month end, please visit

www.schwabassetmanagement.com/schwabfunds_prospectus.

TOTAL RETURNS FOR THE 12 MONTHS ENDED AUGUST 31, 2023	
Schwab Treasury Inflation Protected Securities Index Fund (Ticker Symbol: SWRSX)	-3.67%
Bloomberg US Treasury Inflation-Linked Bond Index (Series-L) SM	-3.68%
Fund Category: Morningstar Inflation Protected Bond ¹	-2.71%
<i>Performance Details</i>	<i>pages 6-7</i>
Schwab U.S. Aggregate Bond Index Fund (Ticker Symbol: SWAGX)	-1.34%
Bloomberg US Aggregate Bond Index	-1.19%
Fund Category: Morningstar Intermediate Core Bond ¹	-1.07%
<i>Performance Details</i>	<i>pages 8-9</i>
Schwab Short-Term Bond Index Fund (Ticker Symbol: SWSBX)	1.08%
Bloomberg US Government/Credit 1-5 Year Index	1.19%
Fund Category: Morningstar Short-Term Bond ¹	2.09%
<i>Performance Details</i>	<i>pages 10-11</i>

All total return figures on this page assume dividends and distributions were reinvested. Index figures do not include trading and management costs, which would lower performance. Indices are unmanaged and cannot be invested in directly. Performance results less than one year are not annualized.

For index definitions, please see the Glossary.

Performance does not reflect the deduction of taxes that a shareholder would pay on fund distributions or on the redemption of fund shares.

Fixed-income securities are subject to increased loss of principal during periods of rising interest rates. An investment in the fund(s) is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency.

U.S. Treasury Inflation-Protected Securities (TIPS) generally have lower yields than conventional fixed rate bonds and will likely decline in price during periods of deflation, which could result in losses.

Index ownership – Bloomberg Index Services Limited. BLOOMBERG® is a trademark and service mark of Bloomberg Finance L.P. and its affiliates (collectively "Bloomberg"). Bloomberg or Bloomberg's licensors own all proprietary rights in the Bloomberg Indices. Neither Bloomberg nor Bloomberg's licensors approves or endorses this material, or guarantees the accuracy or completeness of any information herein, or makes any warranty, express or implied, as to the results to be obtained therefrom and, to the maximum extent allowed by law, neither shall have any liability or responsibility for injury or damages arising in connection therewith.

¹ Source for category information: Morningstar, Inc. The Morningstar Category return represents all active and index mutual funds and ETFs within the category as of the report date.

The Investment Environment

For the 12-month reporting period ended August 31, 2023, the ongoing war between Russia and Ukraine weighed on the global economy, but the U.S. economy continued to show unexpected resiliency. Inflation remained elevated—although down significantly from recent highs—and the U.S. Federal Reserve (Fed) continued to raise interest rates, driving yields on taxable bonds up and resulting in negative returns for most U.S. fixed-income markets. (Bond yields and bond prices typically move in opposite directions.) For the reporting period, the Bloomberg US Aggregate Bond Index, representing the broad U.S. bond market, returned -1.19%, while the Bloomberg US Government/Credit 1-5 Year Index returned 1.19%. The Bloomberg US Treasury Inflation-Linked Bond Index (Series-L)SM returned -3.68%.

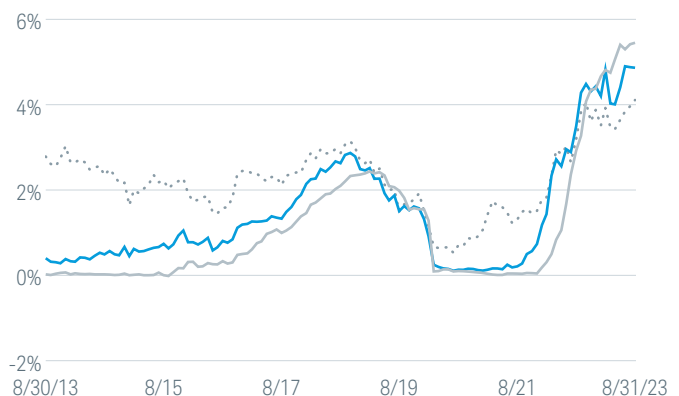
Despite some volatility over the reporting period, yields on U.S. Treasuries climbed, particularly during the second half of the period. There were a few short-lived yet market-moving events over the reporting period. The failure of three U.S. regional banks in early March raised concerns about the stability of the banking sector. In addition, debt ceiling negotiations during the second quarter of 2023 created fear that the federal government could default on its obligations and on August 1, 2023, Fitch Ratings downgraded long-term U.S. debt from AAA to AA+ after indicating earlier in the year that a country refusing to pay its debts in a timely way was not entitled to a AAA rating. The yield on the 10-year U.S. Treasury began the reporting period at 3.15%, hit a 15-year high of 4.34% in late August, and ended the period at 4.09%. Following the course of the Fed's interest-rate hikes, the yield on the three-month U.S. Treasury climbed from 2.96% to 5.56%, resulting in the yield curve inverting for a large portion of the reporting period.

The U.S. economy continued to show unexpected resilience. U.S. gross domestic product (GDP) growth was positive for the third and fourth quarters of 2022 and the first and second quarters of 2023. Inflation generally declined throughout the reporting period, though it remained above the Fed's historical 2% target and rose slightly in July and August. Consumer spending remained strong as consumers continued to spend down the significant savings they accumulated during the COVID-19 pandemic. The unemployment rate remained low throughout the period despite inflationary pressures. However, unemployment unexpectedly jumped in August largely as a result of an increase in the labor force participation rate (the proportion of working-age Americans who have a job or are looking for one) which rose to its highest level since February 2020, just prior to the COVID-19 pandemic declaration.

YIELDS OF U.S. TREASURY SECURITIES: EFFECTIVE YIELDS OF THREE-MONTH, TWO-YEAR AND TEN-YEAR TREASURIES

Yields, or interest rates, represent the cost of borrowing money. Rapid economic growth, waning investor interest in bonds, an increase in the issuance of bonds, or the expectation of higher inflation can drive rates up, while the opposite conditions can push rates down.

— **3-Month**
 — **2-Year**
 **10-Year**



Index figures assume dividends and distributions were reinvested. Index figures do not include trading and management costs, which would lower performance. Indices are unmanaged and cannot be invested in directly. Performance results less than one year are not annualized. Past performance is not a guarantee of future results.

For index definitions, please see the Glossary.

Data source: Bloomberg L.P.

Nothing in this report represents a recommendation of a security by the investment adviser.

Management views may have changed since the report date.

The Investment Environment (continued)

In its efforts to lower inflation, the Fed raised interest rates seven times over the reporting period, with the federal funds rate ending in a range of 5.25% to 5.50%. However, the likelihood of further increases began to temper, as evidenced by the Fed's pause on rate hikes at its June meeting before a 0.25% increase in July supported by consumer spending and a tight labor market. The Fed's efforts to reduce the assets held on its balance sheet were effective over the reporting period, though its balance sheet spiked in early March when the Fed supported banks after the failure of three U.S. regional banks. Central banks outside the United States also battled with persistently high inflation. The European Central Bank raised its interest rates seven times during the reporting period, matching its previous high in 2000. The Bank of England raised its rate eight times during the reporting period, bringing borrowing costs to a 15-year high. In contrast, the Bank of Japan continued to uphold its short-term interest rate target of -0.1%, unchanged since 2016, despite inflationary pressures.

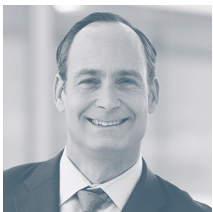
Fund Management



Matthew Hastings, CFA, Managing Director and Head of Taxable Bond Strategies for Schwab Asset Management, leads the portfolio management team for the Schwab Taxable Bond Funds and Schwab Fixed-Income ETFs. He also has overall responsibility for all aspects of the management of the funds. Prior to joining Schwab in 1999, Mr. Hastings was in fixed-income sales and trading at Lehman Brothers. He has worked in the fixed-income securities industry since 1996.



Steven Hung, Senior Portfolio Manager for Schwab Asset Management, is responsible for the day-to-day co-management of each of the funds, except for the Schwab Treasury Inflation Protected Securities Index Fund. He is primarily responsible for the management and oversight of corporate bonds within the taxable bond strategies, with additional responsibility for managing municipal bond index strategies. Mr. Hung has been a portfolio manager with Schwab Asset Management since 2005 and prior to that, served in various roles as an associate portfolio manager and trader since 1999. In 1998, he joined Charles Schwab & Co.'s management training program and worked as a clerk on the options trading floor of the Pacific Coast Stock Exchange.



Mark McKissick, CFA, Senior Portfolio Manager for Schwab Asset Management, is responsible for the day-to-day co-management of the funds. Prior to joining Schwab in 2016, Mr. McKissick worked at Denver Investments for 17 years, most recently as a director of fixed income and portfolio manager. In this role he co-managed multiple bond strategies, as well as oversaw the firm's fixed-income business including the investment process, client service, and other administrative functions. He also served as a credit/security analyst from 1999 to 2005. Prior to that, he worked as a senior research analyst with Hotchkis & Wiley, a portfolio manager at Payden & Rygel, and a vice president in fixed income at Salomon Brothers.



Alfonso Portillo, Jr., Senior Portfolio Manager for Schwab Asset Management, is responsible for the day-to-day co-management of the Schwab U.S. Aggregate Bond Index Fund. His primary focus is securitized products. Prior to joining Schwab in 2007, Mr. Portillo worked for ten years at Pacific Investment Management Company, most recently as a vice president and member of the mortgage- and asset-backed portfolio management team. He has worked in fixed-income asset management since 1996.

Schwab Treasury Inflation Protected Securities Index Fund

The Schwab Treasury Inflation Protected Securities Index Fund's (the fund) goal is to track as closely as possible, before fees and expenses, the total return of an index composed of inflation-protected U.S. Treasury securities. To pursue its goal, the fund generally invests in securities that are included in the Bloomberg US Treasury Inflation-Linked Bond Index (Series-L)SM (the comparative index). Under normal circumstances, the fund will invest at least 90% of its net assets (including, for this purpose, any borrowings for investment purposes) in securities included in the comparative index. For more information about the fund's investment objective and principal investment strategies, please see the fund's prospectus.

Market Highlights. Although the ongoing war between Russia and Ukraine weighed on the global economy, the U.S. economy continued to show unexpected resiliency. Inflation remained elevated—although down significantly from recent highs—and the U.S. Federal Reserve (Fed) continued to raise interest rates, driving yields on taxable bonds up and resulting in negative returns for most U.S. fixed-income markets. (Bond yields and bond prices typically move in opposite directions.) In its efforts to lower inflation, the Fed raised interest rates seven times over the reporting period, with the federal funds rate ending in a range of 5.25% to 5.50%. However, the likelihood of further rate increases began to temper, as evidenced by the Fed's pause on rate hikes at its June meeting before a 0.25% increase in July.

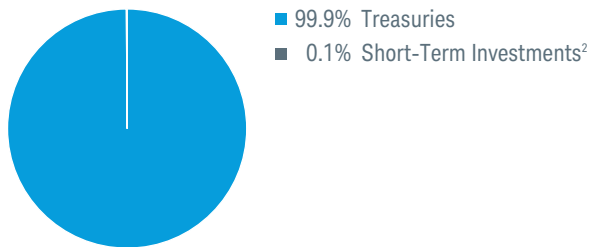
There were a few short-lived yet market-moving events over the reporting period. The failure of three U.S. regional banks in early March raised concerns about the stability of the banking sector. In addition, debt ceiling negotiations during the second quarter of 2023 created fear that the federal government could default on its obligations and on August 1, 2023, Fitch Ratings downgraded long-term U.S. debt from AAA to AA+ after indicating earlier in the year that a country refusing to pay its debts in a timely way was not entitled to a AAA rating. Shorter-term securities generally posted positive returns and longer-term bonds generally posted negative returns for the reporting period. Despite some volatility, yields on U.S. Treasuries climbed, particularly in the second half of the period. The yield on the 10-year U.S. Treasury began the reporting period at 3.15%, hit a 15-year high of 4.34% in late August, and ended the period at 4.09%. Following the course of the Fed's interest-rate hikes, the yield on the three-month U.S. Treasury climbed from 2.96% to 5.56%, resulting in the yield curve inverting for a large portion of the reporting period. Treasury Inflation-Protected Securities were among the weakest fixed-income performers over the reporting period.

Performance. The fund returned -3.67% for the 12-month period ended August 31, 2023, while the comparative index returned -3.68%.

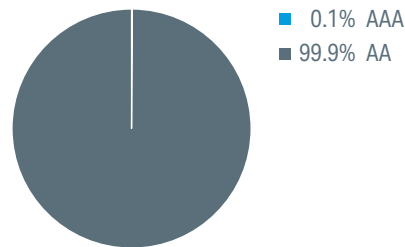
PORTFOLIO COMPOSITION % OF INVESTMENTS

These charts show two different views of the fund's portfolio: by type of security and credit quality of the security.

By Security Type¹



By Credit Quality⁴



Weighted Average Maturity ³	7.3 Yrs
Weighted Average Duration ³	6.7 Yrs

Management views and portfolio holdings may have changed since the report date.

Fixed-income securities are subject to increased loss of principal during periods of rising interest rates. An investment in the fund(s) is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency.

TIPS generally have lower yields than conventional fixed rate bonds and will likely decline in price during periods of deflation, which could result in losses.

¹ The percentage may differ from the Portfolio Holdings because the above calculation is based on a percentage of total investments, whereas the calculation in the Portfolio Holdings is based on a percentage of net assets.

² Includes the fund's position(s) in money market mutual funds registered under the Investment Company Act of 1940, as amended.

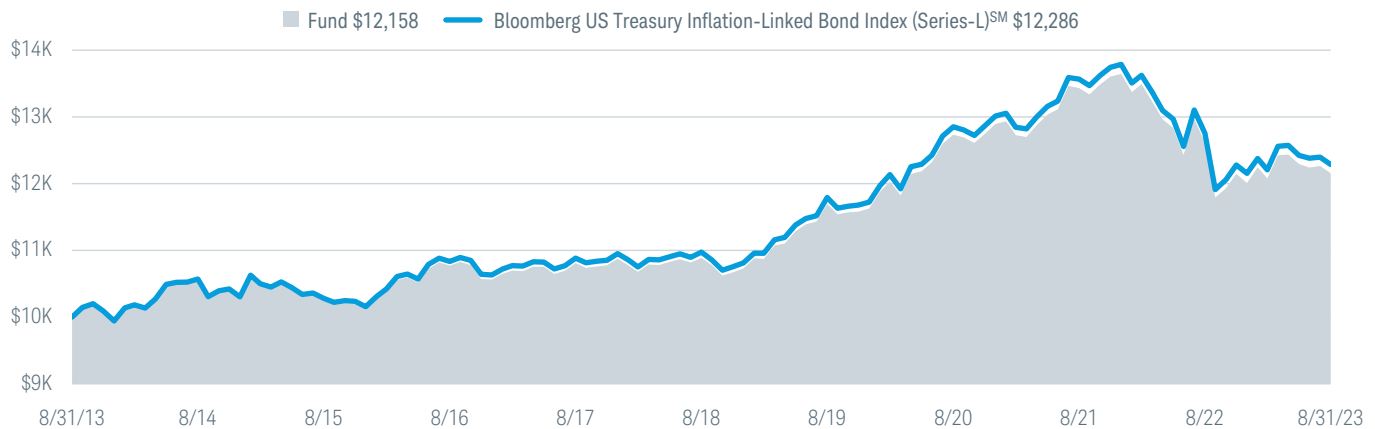
³ See Glossary for definitions of maturity and duration.

⁴ Bloomberg Index Rating: Based on the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality. Source: Bloomberg Index Service Ltd.

Performance and Fund Facts as of August 31, 2023

The performance data quoted represents past performance. Past performance does not guarantee future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares may be worth more or less than their original cost. Current performance may be lower or higher than performance data quoted. To obtain performance information current to the most recent month end, please visit www.schwabassetmanagement.com/schwabfunds_prospectus.

PERFORMANCE OF HYPOTHETICAL \$10,000 INVESTMENT (AUGUST 31, 2013 – AUGUST 31, 2023)¹



AVERAGE ANNUAL RETURNS¹

FUND AND INCEPTION DATE	1 YEAR	5 YEARS	10 YEARS
Fund: Schwab Treasury Inflation Protected Securities Index Fund (3/31/06)	-3.67%	2.23%	1.97%
Bloomberg US Treasury Inflation-Linked Bond Index (Series-L) SM	-3.68%	2.29%	2.08%
Fund Category: Morningstar Inflation Protected Bond ²	-2.71%	2.01%	1.65%

Fund Expense Ratio³: 0.05%

YIELDS¹

30-Day SEC Yield	6.33% ⁴
12-Month Distribution Yield	5.83%

All total returns on this page assume dividends and distributions were reinvested. Index figures do not include trading and management costs, which would lower performance. Indices are unmanaged and cannot be invested in directly. Performance results less than one year are not annualized.

For index definitions, please see the Glossary.

Index ownership – Bloomberg[®] and Bloomberg US Treasury Inflation-Linked Bond Index (Series-L)SM are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the indices (collectively, "Bloomberg"). Bloomberg is not affiliated with Charles Schwab Investment Management, Inc., dba Schwab Asset Management, and Bloomberg does not approve, endorse, review, or recommend Schwab Treasury Inflation Protected Securities Index Fund. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to Schwab Treasury Inflation Protected Securities Index Fund.

¹ Performance does not reflect the deduction of taxes that a shareholder would pay on fund distributions or on the redemption of fund shares.

² Source for category information: Morningstar, Inc. The Morningstar Category return represents all active and index mutual funds and ETFs within the category as of the report date.

³ As stated in the prospectus.

⁴ The fund's yields, including the SEC Yield, are adjusted monthly based on changes in the rate of inflation and these changes can cause the yield to vary substantially from month to month. Exceptionally high yield is attributable to the rise in inflation rate and might not be repeated. Exceptionally low or negative yield is attributable to the fall in inflation rate and might not be repeated.

Schwab U.S. Aggregate Bond Index Fund

The Schwab U.S. Aggregate Bond Index Fund's (the fund) goal is to track as closely as possible, before fees and expenses, the total return of an index that measures the performance of the broad U.S. investment-grade bond market. To pursue its goal, the fund generally invests in securities that are included in the Bloomberg US Aggregate Bond Index (the comparative index). For more information about the fund's investment objective, strategy, and risks, please see the fund's prospectus.

Market Highlights. Although the ongoing war between Russia and Ukraine weighed on the global economy, the U.S. economy continued to show unexpected resiliency. Inflation remained elevated—although down significantly from recent highs—and the U.S. Federal Reserve (Fed) continued to raise interest rates, driving yields on taxable bonds up and resulting in negative returns for most U.S. fixed-income markets. (Bond yields and bond prices typically move in opposite directions.) In its efforts to lower inflation, the Fed raised interest rates seven times over the reporting period, with the federal funds rate ending in a range of 5.25% to 5.50%. However, the likelihood of further rate increases began to temper, as evidenced by the Fed's pause on rate hikes at its June meeting before a 0.25% increase in July.

There were a few short-lived yet market-moving events over the reporting period. The failure of three U.S. regional banks in early March raised concerns about the stability of the banking sector. In addition, debt ceiling negotiations during the second quarter of 2023 created fear that the federal government could default on its obligations and on August 1, 2023, Fitch Ratings downgraded long-term U.S. debt from AAA to AA+ after indicating earlier in the year that a country refusing to pay its debts in a timely way was not entitled to a AAA rating. Shorter-term securities generally posted positive returns and longer-term bonds generally posted negative returns for the reporting period. Despite some volatility, yields on U.S. Treasuries climbed, particularly in the second half of the period. The yield on the 10-year U.S. Treasury began the reporting period at 3.15%, hit a 15-year high of 4.34% in late August, and ended the period at 4.09%. Following the course of the Fed's interest-rate hikes, the yield on the three-month U.S. Treasury climbed from 2.96% to 5.56%, resulting in the yield curve inverting for a large portion of the reporting period. Corporate bonds generally outperformed U.S. Treasuries and mortgage-backed securities. Credit spreads on corporate bonds generally tightened while credit spreads on mortgage-backed securities generally widened.

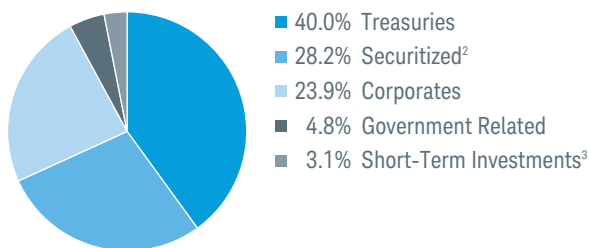
Performance. The fund returned -1.34% for the 12-month period ended August 31, 2023, while the index returned -1.19%. Differences between the return of the fund and the return of the index may be attributable to, among other things, the operational and transactional costs incurred by the fund and not the index.

The fund held positions in TBAs, or "to-be-announced" securities, which are mortgage-backed bonds that settle on a forward date. The fund's average month-end position in these securities was 2.4%, with a minimum exposure of 1.8% and maximum exposure of 3.6% over the period.

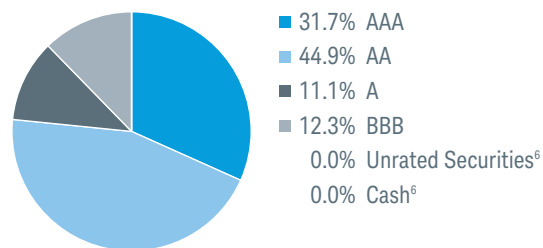
PORTFOLIO COMPOSITION % OF INVESTMENTS

These charts show two different views of the fund's portfolio: by type of security and credit quality of the security.

By Security Type¹



By Credit Quality⁵



Weighted Average Maturity⁴ 8.5 Yrs

Weighted Average Duration⁴ 6.2 Yrs

Management views and portfolio holdings may have changed since the report date.

Fixed-income securities are subject to increased loss of principal during periods of rising interest rates. An investment in the fund(s) is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency.

¹ The percentage may differ from the Portfolio Holdings because the above calculation is based on a percentage of total investments, whereas the calculation in the Portfolio Holdings is based on a percentage of net assets.

² The fund may seek to obtain exposure to U.S. agency mortgage pass-through securities, in part or in full, through the use of "to-be-announced" or "TBA" transactions, which are standardized contracts for future delivery of mortgage pass-through securities in which the exact mortgage pools to be delivered are not specified until a few days prior to settlement. These transactions represented approximately 2.5% of net assets on August 31, 2023.

³ Includes the fund's position(s) in money market mutual funds registered under the Investment Company Act of 1940, as amended.

⁴ See Glossary for definitions of maturity and duration.

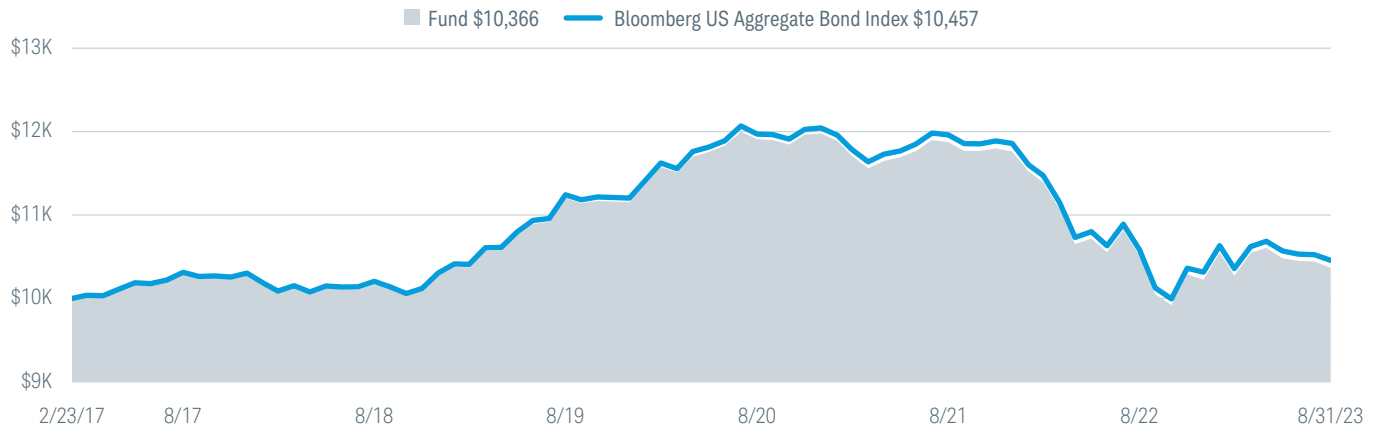
⁵ Bloomberg Index Rating: Based on the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality. Source: Bloomberg Index Service Ltd.

⁶ Less than 0.05%.

Performance and Fund Facts as of August 31, 2023

The performance data quoted represents past performance. Past performance does not guarantee future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares may be worth more or less than their original cost. Current performance may be lower or higher than performance data quoted. To obtain performance information current to the most recent month end, please visit www.schwabassetmanagement.com/schwabfunds_prospectus.

PERFORMANCE OF HYPOTHETICAL \$10,000 INVESTMENT (FEBRUARY 23, 2017 – AUGUST 31, 2023)¹



AVERAGE ANNUAL RETURNS¹

FUND AND INCEPTION DATE	1 YEAR	5 YEARS	SINCE INCEPTION
Fund: Schwab U.S. Aggregate Bond Index Fund (2/23/17)	-1.34%	0.38%	0.55%
Bloomberg US Aggregate Bond Index	-1.19%	0.49%	0.69%
Fund Category: Morningstar Intermediate Core Bond ²	-1.07%	0.39%	N/A

Fund Expense Ratio³: 0.04%

YIELDS¹

30-Day SEC Yield	4.45%
12-Month Distribution Yield	3.05%

All total returns on this page assume dividends and distributions were reinvested. Index figures do not include trading and management costs, which would lower performance. Indices are unmanaged and cannot be invested in directly. Performance results less than one year are not annualized.

For index definitions, please see the Glossary.

Index ownership – Bloomberg® and Bloomberg US Aggregate Bond Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the indices (collectively, "Bloomberg"). Bloomberg is not affiliated with Charles Schwab Investment Management, Inc., dba Schwab Asset Management, and Bloomberg does not approve, endorse, review, or recommend Schwab U.S. Aggregate Bond Index Fund. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to Schwab U.S. Aggregate Bond Index Fund.

¹ Performance does not reflect the deduction of taxes that a shareholder would pay on fund distributions or on the redemption of fund shares.

² Source for category information: Morningstar, Inc. The Morningstar Category return represents all active and index mutual funds and ETFs within the category as of the report date.

³ As stated in the prospectus.

Schwab Short-Term Bond Index Fund

The Schwab Short-Term Bond Index Fund's (the fund) goal is to track as closely as possible, before fees and expenses, the total return of an index composed of U.S. investment-grade government related and corporate bonds with maturities between 1-5 years. To pursue its goal, the fund generally invests in securities that are included in the Bloomberg US Government/Credit 1-5 Year Index (the comparative index). For more information about the fund's investment objective, strategy, and risks, please see the fund's prospectus.

Market Highlights. Although the ongoing war between Russia and Ukraine weighed on the global economy, the U.S. economy continued to show unexpected resiliency. Inflation remained elevated—although down significantly from recent highs—and the U.S. Federal Reserve (Fed) continued to raise interest rates, driving yields on taxable bonds up and resulting in negative returns for most U.S. fixed-income markets. (Bond yields and bond prices typically move in opposite directions.) In its efforts to lower inflation, the Fed raised interest rates seven times over the reporting period, with the federal funds rate ending in a range of 5.25% to 5.50%. However, the likelihood of further rate increases began to temper, as evidenced by the Fed's pause on rate hikes at its June meeting before a 0.25% increase in July.

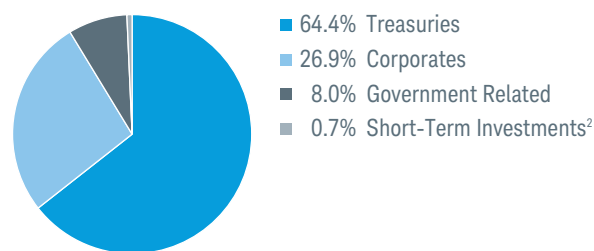
There were a few short-lived yet market-moving events over the reporting period. The failure of three U.S. regional banks in early March raised concerns about the stability of the banking sector. In addition, debt ceiling negotiations during the second quarter of 2023 created fear that the federal government could default on its obligations and on August 1, 2023, Fitch Ratings downgraded long-term U.S. debt from AAA to AA+ after indicating earlier in the year that a country refusing to pay its debts in a timely way was not entitled to a AAA rating. Shorter-term securities generally posted positive returns and longer-term bonds generally posted negative returns for the reporting period. Despite some volatility, yields on U.S. Treasuries climbed, particularly in the second half of the period. The yield on the 10-year U.S. Treasury began the reporting period at 3.15%, hit a 15-year high of 4.34% in late August, and ended the period at 4.09%. Following the course of the Fed's interest-rate hikes, the yield on the three-month U.S. Treasury climbed from 2.96% to 5.56%, resulting in the yield curve inverting for a large portion of the reporting period. Corporate bonds generally outperformed U.S. Treasuries and mortgage-backed securities. Credit spreads on corporate bonds generally tightened while credit spreads on mortgage-backed securities generally widened.

Performance. The fund returned 1.08% for the 12-month period ended August 31, 2023, while the index returned 1.19%. Differences between the return of the fund and the return of the index may be attributable to, among other things, the operational and transactional costs incurred by the fund and not the index.

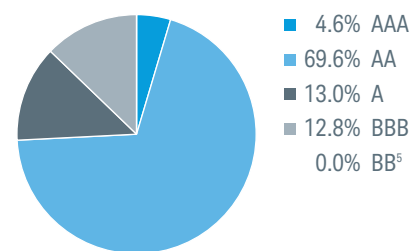
PORTFOLIO COMPOSITION % OF INVESTMENTS

These charts show two different views of the fund's portfolio: by type of security and credit quality of the security.

By Security Type¹



By Credit Quality⁴



Weighted Average Maturity³	2.9 Yrs
Weighted Average Duration³	2.6 Yrs

Management views and portfolio holdings may have changed since the report date.

Fixed-income securities are subject to increased loss of principal during periods of rising interest rates. An investment in the fund(s) is not insured or guaranteed by the Federal Deposit Insurance Corporation (FDIC) or any other government agency.

¹ The percentage may differ from the Portfolio Holdings because the above calculation is based on a percentage of total investments, whereas the calculation in the Portfolio Holdings is based on a percentage of net assets.

² Includes the fund's position(s) in money market mutual funds registered under the Investment Company Act of 1940, as amended.

³ See Glossary for definitions of maturity and duration.

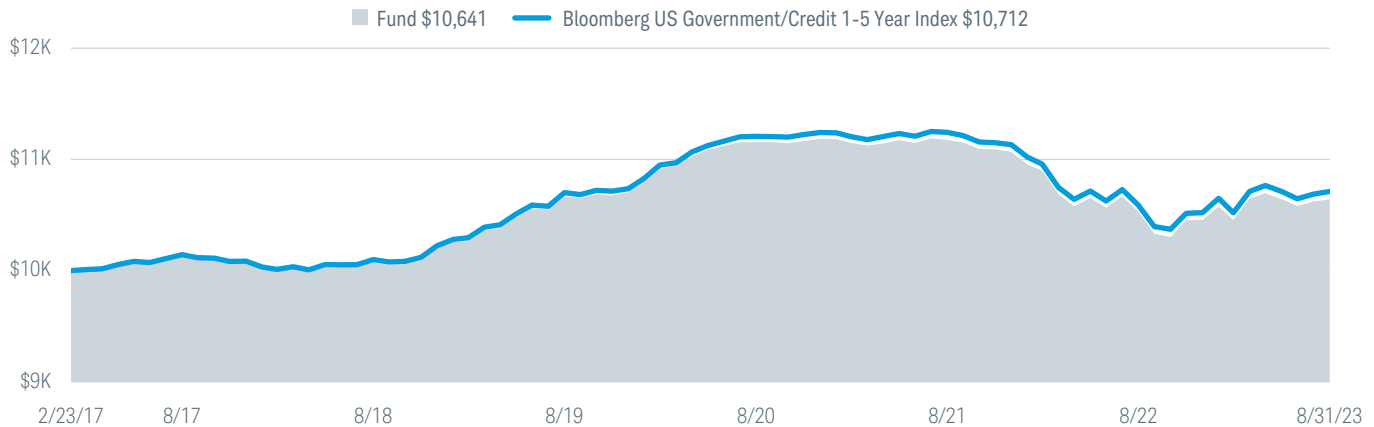
⁴ Bloomberg Index Rating: Based on the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality. Source: Bloomberg Index Service Ltd.

⁵ Less than 0.05%.

Performance and Fund Facts as of August 31, 2023

The performance data quoted represents past performance. Past performance does not guarantee future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares may be worth more or less than their original cost. Current performance may be lower or higher than performance data quoted. To obtain performance information current to the most recent month end, please visit www.schwabassetmanagement.com/schwabfunds_prospectus.

PERFORMANCE OF HYPOTHETICAL \$10,000 INVESTMENT (FEBRUARY 23, 2017 – AUGUST 31, 2023)¹



AVERAGE ANNUAL RETURNS¹

FUND AND INCEPTION DATE	1 YEAR	5 YEARS	SINCE INCEPTION
Fund: Schwab Short-Term Bond Index Fund (2/23/17)	1.08%	1.10%	0.96%
Bloomberg US Government/Credit 1-5 Year Index	1.19%	1.18%	1.06%
Fund Category: Morningstar Short-Term Bond ²	2.09%	1.36%	N/A

Fund Expense Ratio³: 0.06%

YIELDS¹

30-Day SEC Yield	4.96%
12-Month Distribution Yield	2.67%

All total returns on this page assume dividends and distributions were reinvested. Index figures do not include trading and management costs, which would lower performance. Indices are unmanaged and cannot be invested in directly. Performance results less than one year are not annualized.

For index definitions, please see the Glossary.

Index ownership – Bloomberg® and Bloomberg US Government/Credit 1-5 Year Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited (BISL), the administrator of the indices (collectively, "Bloomberg"). Bloomberg is not affiliated with Charles Schwab Investment Management, Inc., dba Schwab Asset Management, and Bloomberg does not approve, endorse, review, or recommend Schwab Short-Term Bond Index Fund. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to Schwab Short-Term Bond Index Fund.

¹ Performance does not reflect the deduction of taxes that a shareholder would pay on fund distributions or on the redemption of fund shares.

² Source for category information: Morningstar, Inc. The Morningstar Category return represents all active and index mutual funds and ETFs within the category as of the report date.

³ As stated in the prospectus.

Fund Expenses (Unaudited)

EXAMPLES FOR A \$1,000 INVESTMENT

As a fund shareholder, you may incur two types of costs: (1) transaction costs; and (2) ongoing costs, including management fees.

The expense examples below are intended to help you understand your ongoing cost (in dollars) of investing in a fund and to compare this cost with the ongoing cost of investing in other mutual funds. These examples are based on an investment of \$1,000 invested for six months beginning March 1, 2023 and held through August 31, 2023.

Actual Return lines in the table below provide information about actual account values and actual expenses. You may use this information, together with the amount you invested, to estimate the expenses that you paid over the period. To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value ÷ \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading entitled "Expenses Paid During Period."

Hypothetical Return lines in the table below provide information about hypothetical account values and hypothetical expenses based on a fund's actual expense ratio and an assumed return of 5% per year before expenses. Because the return used is not an actual return, it may not be used to estimate the actual ending account value or expenses you paid for the period.

You may use this information to compare the ongoing costs of investing in the fund and other funds. To do so, compare this 5% hypothetical example with the 5% hypothetical examples that appear in the shareholder reports of the other funds.

Please note that the expenses shown in the table are meant to highlight your ongoing costs only and do not reflect any transactional costs. Therefore, the hypothetical return lines of the table are useful in comparing ongoing costs only and will not help you determine the relative total costs of owning different funds. In addition, if these transactional costs were included, your costs would have been higher.

	EXPENSE RATIO (ANNUALIZED) ¹	BEGINNING ACCOUNT VALUE AT 3/1/23	ENDING ACCOUNT VALUE (NET OF EXPENSES) AT 8/31/23	EXPENSES PAID DURING PERIOD 3/1/23-8/31/23 ²
Schwab Treasury Inflation Protected Securities Index Fund				
Actual Return	0.05%	\$1,000.00	\$1,006.40	\$0.25
Hypothetical 5% Return	0.05%	\$1,000.00	\$1,024.95	\$0.26
Schwab U.S. Aggregate Bond Index Fund				
Actual Return	0.04%	\$1,000.00	\$1,009.10	\$0.20
Hypothetical 5% Return	0.04%	\$1,000.00	\$1,025.00	\$0.20
Schwab Short-Term Bond Index Fund				
Actual Return	0.06%	\$1,000.00	\$1,017.70	\$0.31
Hypothetical 5% Return	0.06%	\$1,000.00	\$1,024.90	\$0.31

¹ Based on the most recent six-month expense ratio.

² Expenses for each fund are equal to its annualized expense ratio, multiplied by the average account value over the period, multiplied by 184 days in the period, and divided by 365 days in the fiscal year.

Financial Statements

FINANCIAL HIGHLIGHTS

	9/1/22– 8/31/23	9/1/21– 8/31/22	9/1/20– 8/31/21	9/1/19– 8/31/20	9/1/18– 8/31/19
Per-Share Data					
Net asset value at beginning of period	\$11.27	\$12.70	\$12.33	\$11.50	\$10.97
Income (loss) from investment operations:					
Net investment income (loss) ¹	0.30	0.90	0.59	0.12	0.25
Net realized and unrealized gains (losses)	(0.72)	(1.64)	0.07	0.88	0.55
Total from investment operations	(0.42)	(0.74)	0.66	1.00	0.80
Less distributions:					
Distributions from net investment income	(0.59)	(0.67)	(0.28)	(0.17)	(0.27)
Distributions from net realized gains	(0.09)	(0.02)	(0.01)	–	–
Total distributions	(0.68)	(0.69)	(0.29)	(0.17)	(0.27)
Net asset value at end of period	\$10.17	\$11.27	\$12.70	\$12.33	\$11.50
Total return	(3.67%)	(6.04%)	5.48%	8.88%	7.42%
Ratios/Supplemental Data					
Ratios to average net assets:					
Total expenses	0.05% ²	0.05% ²	0.05%	0.05%	0.05%
Net investment income (loss)	2.92%	7.50%	4.83%	1.05%	2.27%
Portfolio turnover rate	44%	37%	25%	29%	25%
Net assets, end of period (x 1,000,000)	\$2,590	\$2,750	\$2,397	\$1,429	\$923

¹ Calculated based on the average shares outstanding during the period.

² Ratio includes less than 0.005% of non-routine proxy expenses.

Portfolio Holdings as of August 31, 2023

This section shows all the securities in the fund's portfolio and their values as of the report date.

The fund files its complete schedule of portfolio holdings with the U.S. Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year on Form N-PORT Part F. The fund's Form N-PORT Part F is available on the SEC's website at www.sec.gov. You can also obtain this information at no cost on the fund's website at www.schwabassetmanagement.com/schwabfunds_prospectus, by calling 1-866-414-6349, or by sending an email request to orders@mysummaryprospectus.com. The fund also makes available its complete schedule of portfolio holdings 15 to 20 days after the end of the month on the fund's website.

For fixed-rate securities, the rate shown is the interest rate (the rate established when the security was issued). For variable-rate securities, the rate shown is the rate as of the report date based on each security's rate reset date. The reference rate and spread used is shown parenthetically in the security description, if available; if not, the reference rate is described in a footnote. The maturity date shown for all the securities is the final legal maturity. Inflation-protected securities are fixed-income securities whose principal value is periodically adjusted by the rate of inflation. The interest rate on these instruments is generally lower at issuance than typical bonds or notes. Over the life of an inflation-indexed instrument interest will be paid based on a principal value, which is adjusted for any inflation or deflation.

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
TREASURIES 99.8% OF NET ASSETS		
U.S. Treasury Inflation Protected Securities		
0.13%, 10/15/24	80,218,616	77,565,999
0.25%, 01/15/25	82,244,141	79,050,750
2.38%, 01/15/25	56,052,948	55,422,027
0.13%, 04/15/25	65,717,578	62,703,358
0.38%, 07/15/25	90,186,899	86,441,937
0.13%, 10/15/25	79,948,316	75,925,027
0.63%, 01/15/26	75,926,052	72,420,824
2.00%, 01/15/26	36,176,929	35,619,197
0.13%, 04/15/26	61,748,727	57,938,136
0.13%, 07/15/26	75,678,477	71,096,393
0.13%, 10/15/26	85,456,496	79,943,939
0.38%, 01/15/27	70,472,316	66,010,527
2.38%, 01/15/27	34,977,127	35,004,114
0.13%, 04/15/27	87,299,914	80,767,806
0.38%, 07/15/27	77,696,026	72,699,947
1.63%, 10/15/27	87,544,150	85,911,508
0.50%, 01/15/28	79,349,949	73,982,407
1.75%, 01/15/28	32,888,870	32,343,763
1.25%, 04/15/28	86,451,466	83,255,846
3.63%, 04/15/28	33,668,064	35,887,753
0.75%, 07/15/28	69,071,748	65,173,423
0.88%, 01/15/29	59,245,276	55,828,737
2.50%, 01/15/29	30,367,247	31,083,058
3.88%, 04/15/29	39,064,889	42,766,033
0.25%, 07/15/29	69,992,276	63,572,959
0.13%, 01/15/30	79,067,970	70,368,637
0.13%, 07/15/30	87,547,415	77,641,233
0.13%, 01/15/31	90,613,949	79,402,834
0.13%, 07/15/31	92,603,315	80,786,068
0.13%, 01/15/32	101,093,863	87,153,458
3.38%, 04/15/32	14,063,155	15,611,115
0.63%, 07/15/32	104,895,159	94,203,871
1.13%, 01/15/33	102,354,398	95,477,006

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
1.38%, 07/15/33	36,013,693	34,497,563
2.13%, 02/15/40	18,411,193	18,890,911
2.13%, 02/15/41	26,542,859	27,258,357
0.75%, 02/15/42	43,020,675	34,903,569
0.63%, 02/15/43	33,782,016	26,356,574
1.38%, 02/15/44	46,468,518	41,562,968
0.75%, 02/15/45	51,149,322	39,973,614
1.00%, 02/15/46	26,341,584	21,518,850
0.88%, 02/15/47	32,274,153	25,405,251
1.00%, 02/15/48	23,466,990	18,883,096
1.00%, 02/15/49	21,979,589	17,586,423
0.25%, 02/15/50	33,225,857	21,417,048
0.13%, 02/15/51	33,436,070	20,457,521
0.13%, 02/15/52	38,764,553	23,429,721
1.50%, 02/15/53	37,100,146	33,284,558
Total Treasuries (Cost \$2,867,630,843)		2,584,485,714

SECURITY	NUMBER OF SHARES	VALUE (\$)
SHORT-TERM INVESTMENTS 0.1% OF NET ASSETS		
Money Market Funds 0.1%		
State Street Institutional U.S. Government Money Market Fund, Premier Class		
5.28% (a)	1,831,492	1,831,492
Total Short-Term Investments (Cost \$1,831,492)		1,831,492
Total Investments in Securities (Cost \$2,869,462,335)		2,586,317,206

(a) The rate shown is the annualized 7-day yield.

Portfolio Holdings as of August 31, 2023 (continued)

The following is a summary of the inputs used to value the fund's investments as of August 31, 2023 (see financial note 2(a) for additional information):

DESCRIPTION	QUOTED PRICES IN ACTIVE MARKETS FOR IDENTICAL ASSETS (LEVEL 1)	OTHER SIGNIFICANT OBSERVABLE INPUTS (LEVEL 2)	SIGNIFICANT UNOBSERVABLE INPUTS (LEVEL 3)	TOTAL
Assets				
Treasuries ¹	\$–	\$2,584,485,714	\$–	\$2,584,485,714
Short-Term Investments ¹	1,831,492	–	–	1,831,492
Total	\$1,831,492	\$2,584,485,714	\$–	\$2,586,317,206

¹ As categorized in the Portfolio Holdings.

Fund investments in mutual funds are classified as Level 1, without consideration to the classification level of the underlying securities held by the mutual funds, which could be Level 1, Level 2 or Level 3.

Statement of Assets and Liabilities

As of August 31, 2023

ASSETS				
Investments in securities, at value - unaffiliated (cost \$2,869,462,335)	\$2,586,317,206			
Receivables:				
Investments sold	14,782,301			
Interest	3,935,540			
Fund shares sold	3,210,662			
Dividends	+ 4,697			
Total assets	2,608,250,406			
LIABILITIES				
Payables:				
Investments bought	15,592,979			
Fund shares redeemed	2,851,683			
Investment adviser fees	+ 109,300			
Total liabilities	18,553,962			
Net assets	\$2,589,696,444			
NET ASSETS BY SOURCE				
Capital received from investors	\$3,004,445,110			
Total distributable loss	+ (414,748,666)			
Net assets	\$2,589,696,444			
Net Asset Value (NAV)				
Net Assets	÷	Shares Outstanding	=	NAV
\$2,589,696,444		254,745,280		\$10.17

Statement of Operations

For the period September 1, 2022 through August 31, 2023

INVESTMENT INCOME	
Interest received from securities - unaffiliated	\$76,617,659*
Dividends received from securities - unaffiliated	+ 53,294
Total investment income	76,670,953
EXPENSES	
Investment adviser fees	1,291,831
Proxy fees ¹	+ 2,700
Total expenses	- 1,294,531
Net investment income	75,376,422
REALIZED AND UNREALIZED GAINS (LOSSES)	
Net realized losses on sales of securities - unaffiliated	(147,149,930)
Net change in unrealized appreciation (depreciation) on securities - unaffiliated	+ (31,353,406)
Net realized and unrealized losses	(178,503,336)
Decrease in net assets resulting from operations	(\$103,126,914)

* See financial note 2(b), Inflation-Protected Securities, for additional information.

¹ Proxy fees are non-routine expenses (see financial note 2(e) for additional information).

Statement of Changes in Net Assets

For the current and prior report periods

OPERATIONS				
	9/1/22-8/31/23		9/1/21-8/31/22	
Net investment income		\$75,376,422		\$211,665,978
Net realized gains (losses)		(147,149,930)		5,956,829
Net change in unrealized appreciation (depreciation)	+	(31,353,406)		(408,155,154)
Decrease in net assets from operations		(\$103,126,914)		(\$190,532,347)
DISTRIBUTIONS TO SHAREHOLDERS				
Total distributions		(\$165,137,196)		(\$158,919,484)
TRANSACTIONS IN FUND SHARES				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	VALUE	SHARES	VALUE
Shares sold	68,593,848	\$711,921,651	127,567,665	\$1,569,597,809
Shares reinvested	12,065,840	124,578,060	10,128,781	121,065,276
Shares redeemed	+ (69,939,453)	(728,580,733)	(82,401,634)	(988,461,315)
Net transactions in fund shares	10,720,235	\$107,918,978	55,294,812	\$702,201,770
SHARES OUTSTANDING AND NET ASSETS				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	NET ASSETS	SHARES	NET ASSETS
Beginning of period	244,025,045	\$2,750,041,576	188,730,233	\$2,397,291,637
Total increase (decrease)	+ 10,720,235	(160,345,132)	55,294,812	352,749,939
End of period	254,745,280	\$2,589,696,444	244,025,045	\$2,750,041,576

Financial Statements

FINANCIAL HIGHLIGHTS

	9/1/22– 8/31/23	9/1/21– 8/31/22	9/1/20– 8/31/21	9/1/19– 8/31/20	9/1/18– 8/31/19
Per-Share Data					
Net asset value at beginning of period	\$9.15	\$10.57	\$10.84	\$10.46	\$9.78
Income (loss) from investment operations:					
Net investment income (loss) ¹	0.26	0.19	0.18	0.25	0.28
Net realized and unrealized gains (losses)	(0.38)	(1.39)	(0.22)	0.40	0.69
Total from investment operations	(0.12)	(1.20)	(0.04)	0.65	0.97
Less distributions:					
Distributions from net investment income	(0.27)	(0.22)	(0.22)	(0.27)	(0.29)
Distributions from net realized gains	–	–	(0.01)	–	–
Total distributions	(0.27)	(0.22)	(0.23)	(0.27)	(0.29)
Net asset value at end of period	\$8.76	\$9.15	\$10.57	\$10.84	\$10.46
Total return	(1.34%)	(11.51%)	(0.30%)	6.33%	10.15%
Ratios/Supplemental Data					
Ratios to average net assets:					
Total expenses	0.04% ²	0.04% ²	0.04%	0.04%	0.04%
Net investment income (loss)	2.91%	1.93%	1.66%	2.32%	2.86%
Portfolio turnover rate ³	71%	58%	56%	81%	91%
Net assets, end of period (x 1,000,000)	\$4,521	\$4,440	\$5,510	\$4,697	\$2,971

¹ Calculated based on the average shares outstanding during the period.

² Ratio includes less than 0.005% of non-routine proxy expenses.

³ Includes to-be-announced (TBA) transactions (if any) (see financial note 2 for additional information).

Portfolio Holdings as of August 31, 2023

This section shows all the securities in the fund's portfolio and their values as of the report date.

The fund files its complete schedule of portfolio holdings with the U.S. Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year on Form N-PORT Part F. The fund's Form N-PORT Part F is available on the SEC's website at www.sec.gov. You can also obtain this information at no cost on the fund's website at www.schwabassetmanagement.com/schwabfunds_prospectus, by calling 1-866-414-6349, or by sending an email request to orders@mysummaryprospectus.com. The fund also makes available its complete schedule of portfolio holdings 15 to 20 days after the end of the month on the fund's website.

For fixed-rate securities, the rate shown is the interest rate (the rate established when the security was issued). All securities are currently in a fixed-rate coupon period based on index eligibility requirements and the fund's investment objective. Variable rate securities are subject to index requirements and will be removed from the index and fund prior to converting from a fixed rate coupon to a variable rate coupon. The maturity date shown for all the securities is the final legal maturity.

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
CORPORATES 24.5% OF NET ASSETS					
Financial Institutions 8.2%					
Banking 5.7%					
Ally Financial, Inc.			Bank of America Corp.		
5.13%, 09/30/24	150,000	147,776	4.00%, 01/22/25	450,000	438,930
5.80%, 05/01/25 (a)	150,000	147,804	3.95%, 04/21/25	450,000	436,176
4.75%, 06/09/27 (a)	150,000	140,583	3.88%, 08/01/25	350,000	340,760
7.10%, 11/15/27 (a)	150,000	152,205	0.98%, 09/25/25 (a)(b)	400,000	378,732
2.20%, 11/02/28 (a)	150,000	121,367	3.09%, 10/01/25 (a)(b)	250,000	242,315
6.99%, 06/13/29 (a)(b)	150,000	149,814	2.46%, 10/22/25 (a)(b)	350,000	336,504
8.00%, 11/01/31	450,000	467,102	1.53%, 12/06/25 (a)(b)	350,000	331,124
American Express Co.			3.37%, 01/23/26 (a)(b)	450,000	433,930
3.00%, 10/30/24 (a)	450,000	436,986	2.02%, 02/13/26 (a)(b)	250,000	235,910
2.25%, 03/04/25 (a)	300,000	285,297	4.45%, 03/03/26	300,000	291,768
3.95%, 08/01/25 (a)	400,000	388,280	3.38%, 04/02/26 (a)(b)	500,000	480,715
4.20%, 11/06/25 (a)	150,000	146,171	3.50%, 04/19/26	500,000	475,855
4.90%, 02/13/26 (a)	200,000	197,520	1.32%, 06/19/26 (a)(b)	600,000	552,192
4.99%, 05/01/26 (a)(b)	250,000	246,525	4.83%, 07/22/26 (a)(b)	400,000	392,648
3.13%, 05/20/26 (a)	150,000	141,893	6.22%, 09/15/26	150,000	153,426
1.65%, 11/04/26 (a)	250,000	223,170	4.25%, 10/22/26	250,000	240,095
2.55%, 03/04/27 (a)	250,000	227,473	1.20%, 10/24/26 (a)(b)	400,000	362,644
3.30%, 05/03/27 (a)	450,000	419,733	5.08%, 01/20/27 (a)(b)	500,000	493,570
5.39%, 07/28/27 (a)(b)	250,000	248,647	1.66%, 03/11/27 (a)(b)	500,000	451,930
5.85%, 11/05/27 (a)	250,000	255,525	3.56%, 04/23/27 (a)(b)	450,000	426,555
5.28%, 07/27/29 (a)(b)	250,000	247,487	1.73%, 07/22/27 (a)(b)	1,000,000	895,160
4.99%, 05/26/33 (a)(b)	200,000	189,818	3.25%, 10/21/27 (a)	500,000	466,015
4.42%, 08/03/33 (a)(b)	250,000	232,123	4.18%, 11/25/27 (a)	350,000	332,405
5.04%, 05/01/34 (a)(b)	200,000	192,284	3.82%, 01/20/28 (a)(b)	400,000	377,144
4.05%, 12/03/42	150,000	128,570	2.55%, 02/04/28 (a)(b)	450,000	407,218
Australia & New Zealand Banking Group Ltd.			3.71%, 04/24/28 (a)(b)	350,000	327,743
3.70%, 11/16/25	250,000	241,960	4.38%, 04/27/28 (a)(b)	400,000	383,948
5.09%, 12/08/25	250,000	248,997	3.59%, 07/21/28 (a)(b)	400,000	372,400
Banco Bilbao Vizcaya Argentaria S.A.			4.95%, 07/22/28 (a)(b)	500,000	489,645
1.13%, 09/18/25	200,000	182,526	6.20%, 11/10/28 (a)(b)	300,000	307,140
6.14%, 09/14/28 (a)(b)	200,000	200,978	3.42%, 12/20/28 (a)(b)	1,000,000	917,210
Banco Santander S.A.			3.97%, 03/05/29 (a)(b)	400,000	373,660
3.50%, 03/24/25	200,000	192,980	5.20%, 04/25/29 (a)(b)	500,000	492,325
2.75%, 05/28/25	200,000	189,348	2.09%, 06/14/29 (a)(b)	500,000	426,730
5.15%, 08/18/25	400,000	393,692	4.27%, 07/23/29 (a)(b)	550,000	519,150
5.18%, 11/19/25	200,000	195,680	3.97%, 02/07/30 (a)(b)	500,000	460,540
1.85%, 03/25/26	200,000	180,806	3.19%, 07/23/30 (a)(b)	450,000	395,329
4.25%, 04/11/27	200,000	189,260	2.88%, 10/22/30 (a)(b)	350,000	300,310
5.29%, 08/18/27	400,000	391,940	2.50%, 02/13/31 (a)(b)	650,000	540,774
1.72%, 09/14/27 (a)(b)	200,000	175,836	2.59%, 04/29/31 (a)(b)	500,000	416,410
3.80%, 02/23/28	200,000	183,236	1.90%, 07/23/31 (a)(b)	450,000	355,432
4.18%, 03/24/28 (a)(b)	200,000	187,470	1.92%, 10/24/31 (a)(b)	450,000	353,020
4.38%, 04/12/28	200,000	187,990	2.65%, 03/11/32 (a)(b)	400,000	328,064
5.59%, 08/08/28	200,000	198,351	2.69%, 04/22/32 (a)(b)	800,000	654,840
3.31%, 06/27/29	200,000	177,274	2.30%, 07/21/32 (a)(b)	650,000	512,921
			2.57%, 10/20/32 (a)(b)	600,000	481,362

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
2.97%, 02/04/33 (a)(b)	650,000	535,132	3.81%, 03/10/42 (a)(b)	200,000	140,368
4.57%, 04/27/33 (a)(b)	750,000	695,475	3.33%, 11/24/42 (a)(b)	200,000	137,058
5.02%, 07/22/33 (a)(b)	900,000	866,043	5.25%, 08/17/45	200,000	179,736
5.29%, 04/25/34 (a)(b)	950,000	927,589	4.95%, 01/10/47	200,000	172,798
2.48%, 09/21/36 (a)(b)	400,000	304,212	BNP Paribas S.A.		
6.11%, 01/29/37	350,000	362,477	4.25%, 10/15/24	200,000	195,890
3.85%, 03/08/37 (a)(b)	425,000	360,056	BPCE S.A.		
4.24%, 04/24/38 (a)(b)	350,000	305,004	3.38%, 12/02/26	250,000	233,305
7.75%, 05/14/38	320,000	374,493	Cadence Bank		
4.08%, 04/23/40 (a)(b)	300,000	252,366	4.13%, 11/20/29 (a)(b)	50,000	46,024
2.68%, 06/19/41 (a)(b)	900,000	620,442	Canadian Imperial Bank of Commerce		
5.88%, 02/07/42	300,000	310,932	2.25%, 01/28/25	200,000	190,784
3.31%, 04/22/42 (a)(b)	600,000	449,748	3.30%, 04/07/25	250,000	241,022
5.00%, 01/21/44	350,000	333,354	3.95%, 08/04/25	250,000	242,340
4.88%, 04/01/44	100,000	93,935	0.95%, 10/23/25	200,000	182,406
4.75%, 04/21/45	100,000	90,116	1.25%, 06/22/26	150,000	133,821
4.44%, 01/20/48 (a)(b)	350,000	298,991	3.45%, 04/07/27	200,000	186,970
3.95%, 01/23/49 (a)(b)	200,000	157,806	5.00%, 04/28/28 (a)	250,000	245,062
4.33%, 03/15/50 (a)(b)	500,000	424,165	3.60%, 04/07/32 (a)	200,000	178,214
4.08%, 03/20/51 (a)(b)	1,000,000	805,690	Capital One Financial Corp.		
2.83%, 10/24/51 (a)(b)	150,000	96,450	3.30%, 10/30/24 (a)	300,000	291,525
3.48%, 03/13/52 (a)(b)	200,000	145,978	3.20%, 02/05/25 (a)	250,000	240,008
2.97%, 07/21/52 (a)(b)	350,000	231,529	4.20%, 10/29/25 (a)	250,000	240,463
Bank of America NA			2.64%, 03/03/26 (a)(b)	250,000	236,325
5.65%, 08/18/25 (a)	400,000	401,636	4.99%, 07/24/26 (a)(b)	250,000	244,462
5.53%, 08/18/26 (a)	400,000	402,144	3.75%, 07/28/26 (a)	250,000	233,908
6.00%, 10/15/36	168,000	176,407	3.75%, 03/09/27 (a)	300,000	279,351
Bank of Montreal			3.65%, 05/11/27 (a)	250,000	232,658
4.25%, 09/14/24	300,000	295,269	1.88%, 11/02/27 (a)(b)	225,000	197,352
1.50%, 01/10/25	275,000	260,271	3.80%, 01/31/28 (a)	200,000	183,656
1.85%, 05/01/25	350,000	328,930	4.93%, 05/10/28 (a)(b)	300,000	288,591
3.70%, 06/07/25	250,000	241,725	6.31%, 06/08/29 (a)(b)	300,000	300,039
5.30%, 06/05/26	150,000	149,496	5.25%, 07/26/30 (a)(b)	300,000	285,483
1.25%, 09/15/26	250,000	221,695	2.36%, 07/29/32 (a)(b)	150,000	106,998
0.95%, 01/22/27 (a)(b)	200,000	179,588	2.62%, 11/02/32 (a)(b)	200,000	153,030
2.65%, 03/08/27	250,000	228,270	5.27%, 05/10/33 (a)(b)	200,000	186,102
4.70%, 09/14/27 (a)	200,000	195,224	5.82%, 02/01/34 (a)(b)	250,000	237,755
5.20%, 02/01/28 (a)	250,000	248,227	6.38%, 06/08/34 (a)(b)	300,000	296,658
3.80%, 12/15/32 (a)(b)	200,000	176,840	Capital One NA		
3.09%, 01/10/37 (a)(b)	200,000	154,486	2.28%, 01/28/26 (a)(b)	100,000	94,642
BankUnited, Inc.			Citigroup, Inc.		
4.88%, 11/17/25 (a)	100,000	94,565	3.88%, 03/26/25	150,000	145,434
5.13%, 06/11/30 (a)	100,000	86,074	3.30%, 04/27/25	300,000	289,893
Barclays PLC			4.40%, 06/10/25	300,000	292,620
4.38%, 09/11/24	200,000	195,828	5.50%, 09/13/25	324,000	322,348
3.65%, 03/16/25	350,000	337,792	1.28%, 11/03/25 (a)(b)	250,000	236,545
4.38%, 01/12/26	500,000	482,140	3.70%, 01/12/26	200,000	191,850
2.85%, 05/07/26 (a)(b)	350,000	330,960	2.01%, 01/25/26 (a)(b)	400,000	378,588
5.20%, 05/12/26	300,000	291,474	4.60%, 03/09/26	345,000	336,071
5.30%, 08/09/26 (a)(b)	250,000	246,442	3.29%, 03/17/26 (a)(b)	300,000	288,324
7.33%, 11/02/26 (a)(b)	250,000	255,720	3.11%, 04/08/26 (a)(b)	700,000	670,096
5.83%, 05/09/27 (a)(b)	400,000	396,644	3.40%, 05/01/26	250,000	236,743
2.28%, 11/24/27 (a)(b)	200,000	177,710	5.61%, 09/29/26 (a)(b)	500,000	497,890
4.34%, 01/10/28 (a)	200,000	188,738	3.20%, 10/21/26 (a)	600,000	559,776
4.84%, 05/09/28 (a)	450,000	417,109	4.30%, 11/20/26	150,000	144,044
5.50%, 08/09/28 (a)(b)	300,000	292,641	1.12%, 01/28/27 (a)(b)	500,000	448,145
7.39%, 11/02/28 (a)(b)	250,000	260,415	1.46%, 06/09/27 (a)(b)	550,000	490,083
4.97%, 05/16/29 (a)(b)	250,000	237,703	4.45%, 09/29/27	680,000	650,352
5.09%, 06/20/30 (a)(b)	300,000	274,983	3.89%, 01/10/28 (a)(b)	500,000	472,560
2.65%, 06/24/31 (a)(b)	300,000	239,418	3.07%, 02/24/28 (a)(b)	500,000	459,310
2.67%, 03/10/32 (a)(b)	200,000	156,852	4.66%, 05/24/28 (a)(b)	300,000	292,230
2.89%, 11/24/32 (a)(b)	250,000	195,413	3.67%, 07/24/28 (a)(b)	500,000	465,300
5.75%, 08/09/33 (a)(b)	200,000	191,894	4.13%, 07/25/28	350,000	326,676
7.44%, 11/02/33 (a)(b)	350,000	374,591	3.52%, 10/27/28 (a)(b)	400,000	368,984
6.22%, 05/09/34 (a)(b)	400,000	395,412	4.08%, 04/23/29 (a)(b)	300,000	281,520
7.12%, 06/27/34 (a)(b)	250,000	249,665	3.98%, 03/20/30 (a)(b)	450,000	414,508
3.56%, 09/23/35 (a)(b)	150,000	119,223			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
2.98%, 11/05/30 (a)(b)	400,000	344,156	2.31%, 11/16/27 (a)(b)	400,000	350,824
2.67%, 01/29/31 (a)(b)	400,000	335,324	2.55%, 01/07/28 (a)(b)	250,000	220,963
4.41%, 03/31/31 (a)(b)	700,000	650,440	6.72%, 01/18/29 (a)(b)	300,000	303,705
2.57%, 06/03/31 (a)(b)	650,000	537,069	3.55%, 09/18/31 (a)(b)	350,000	293,559
2.56%, 05/01/32 (a)(b)	500,000	402,800	3.73%, 01/14/32 (a)(b)	200,000	154,820
6.63%, 06/15/32	200,000	208,564	3.04%, 05/28/32 (a)(b)	150,000	119,343
2.52%, 11/03/32 (a)(b)	300,000	238,059	4.88%, 12/01/32 (a)(b)	200,000	175,358
3.06%, 01/25/33 (a)(b)	600,000	494,916	3.74%, 01/07/33 (a)(b)	200,000	150,286
5.88%, 02/22/33	100,000	99,842	7.08%, 02/10/34 (a)(b)	200,000	190,422
3.79%, 03/17/33 (a)(b)	500,000	435,255	Discover Bank		
4.91%, 05/24/33 (a)(b)	475,000	452,067	3.45%, 07/27/26 (a)	250,000	229,025
6.00%, 10/31/33	150,000	151,142	4.65%, 09/13/28 (a)	250,000	229,513
6.27%, 11/17/33 (a)(b)	500,000	521,480	Discover Financial Services		
6.17%, 05/25/34 (a)(b)	500,000	499,180	3.95%, 11/06/24 (a)	150,000	146,103
6.13%, 08/25/36	100,000	102,360	3.75%, 03/04/25 (a)	100,000	95,979
3.88%, 01/24/39 (a)(b)	200,000	164,394	4.50%, 01/30/26 (a)	100,000	96,134
8.13%, 07/15/39	320,000	399,350	4.10%, 02/09/27 (a)	150,000	139,187
5.32%, 03/26/41 (a)(b)	200,000	190,156	6.70%, 11/29/32 (a)	150,000	149,397
5.88%, 01/30/42	130,000	132,284	Fifth Third Bancorp		
2.90%, 11/03/42 (a)(b)	200,000	137,728	2.38%, 01/28/25 (a)	200,000	190,392
6.68%, 09/13/43	200,000	210,356	2.55%, 05/05/27 (a)	150,000	134,207
5.30%, 05/06/44	150,000	137,064	1.71%, 11/01/27 (a)(b)	150,000	130,481
4.65%, 07/30/45	180,000	155,509	3.95%, 03/14/28 (a)	150,000	139,317
4.75%, 05/18/46	330,000	276,850	6.36%, 10/27/28 (a)(b)	200,000	201,700
4.28%, 04/24/48 (a)(b)	150,000	125,484	4.77%, 07/28/30 (a)(b)	200,000	187,230
4.65%, 07/23/48 (a)	450,000	390,870	8.25%, 03/01/38	200,000	226,042
Citizens Bank NA			Fifth Third Bank NA		
2.25%, 04/28/25 (a)	250,000	231,995	5.85%, 10/27/25 (a)(b)	250,000	246,530
3.75%, 02/18/26 (a)	250,000	232,895	3.85%, 03/15/26 (a)	200,000	186,732
Citizens Financial Group, Inc.			2.25%, 02/01/27 (a)	250,000	222,018
2.85%, 07/27/26 (a)	150,000	136,184	First Citizens BancShares, Inc.		
3.25%, 04/30/30 (a)	250,000	209,283	3.38%, 03/15/30 (a)(b)	100,000	92,175
2.64%, 09/30/32 (a)	150,000	109,566	First Horizon Bank		
5.64%, 05/21/37 (a)(b)	100,000	88,376	5.75%, 05/01/30 (a)	250,000	232,285
Comerica, Inc.			First Horizon Corp.		
4.00%, 02/01/29 (a)	250,000	215,545	4.00%, 05/26/25 (a)	50,000	47,322
Commonwealth Bank of Australia			First-Citizens Bank & Trust Co.		
5.08%, 01/10/25	250,000	249,285	6.13%, 03/09/28	100,000	100,703
Cooperatieve Rabobank UA			Goldman Sachs Capital I		
1.38%, 01/10/25	250,000	236,748	6.35%, 02/15/34	150,000	151,196
5.00%, 01/13/25	250,000	248,205	HSBC Bank USA NA		
3.38%, 05/21/25	250,000	241,390	5.88%, 11/01/34	250,000	244,750
5.50%, 07/18/25	250,000	250,180	HSBC Holdings PLC		
4.38%, 08/04/25	241,000	233,707	4.25%, 08/18/25	200,000	192,988
3.75%, 07/21/26	300,000	281,910	2.63%, 11/07/25 (a)(b)	400,000	383,620
5.25%, 05/24/41	200,000	203,820	4.18%, 12/09/25 (a)(b)	200,000	194,920
5.75%, 12/01/43	250,000	244,972	4.30%, 03/08/26	600,000	580,044
5.25%, 08/04/45	250,000	229,580	3.00%, 03/10/26 (a)(b)	400,000	381,896
Credit Suisse AG			1.65%, 04/18/26 (a)(b)	425,000	395,926
3.63%, 09/09/24	400,000	389,676	3.90%, 05/25/26	450,000	428,773
7.95%, 01/09/25	250,000	255,367	2.10%, 06/04/26 (a)(b)	300,000	279,711
3.70%, 02/21/25	300,000	289,536	4.29%, 09/12/26 (a)(b)	400,000	385,884
2.95%, 04/09/25	250,000	237,605	7.34%, 11/03/26 (a)(b)	300,000	308,769
1.25%, 08/07/26	250,000	219,590	4.38%, 11/23/26	309,000	294,449
5.00%, 07/09/27	250,000	243,752	1.59%, 05/24/27 (a)(b)	350,000	311,346
7.50%, 02/15/28	400,000	428,016	5.89%, 08/14/27 (a)(b)	400,000	398,852
Credit Suisse USA, Inc.			2.25%, 11/22/27 (a)(b)	400,000	356,908
7.13%, 07/15/32	150,000	167,087	4.04%, 03/13/28 (a)(b)	400,000	375,876
Deutsche Bank AG			4.76%, 06/09/28 (a)(b)	450,000	431,860
4.50%, 04/01/25	250,000	240,877	5.21%, 08/11/28 (a)(b)	400,000	390,436
3.96%, 11/26/25 (a)(b)	350,000	337,925	2.01%, 09/22/28 (a)(b)	350,000	300,881
4.10%, 01/13/26	250,000	238,704	7.39%, 11/03/28 (a)(b)	400,000	420,592
1.69%, 03/19/26	200,000	181,784	6.16%, 03/09/29 (a)(b)	250,000	251,790
6.12%, 07/14/26 (a)(b)	200,000	198,840	4.58%, 06/19/29 (a)(b)	600,000	566,604
2.13%, 11/24/26 (a)(b)	350,000	317,586	2.21%, 08/17/29 (a)(b)	400,000	335,216
7.15%, 07/13/27 (a)(b)	250,000	253,875			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.95%, 03/31/30	400,000	385,176	5.30%, 07/24/29 (a)(b)	500,000	497,295
3.97%, 05/22/30 (a)(b)	450,000	405,288	4.45%, 12/05/29 (a)(b)	450,000	429,322
2.85%, 06/04/31 (a)(b)	250,000	206,468	3.70%, 05/06/30 (a)(b)	450,000	410,971
2.36%, 08/18/31 (a)(b)	250,000	198,385	4.57%, 06/14/30 (a)(b)	400,000	382,060
7.63%, 05/17/32	200,000	211,512	8.75%, 09/01/30	50,000	59,762
2.80%, 05/24/32 (a)(b)	500,000	399,660	2.74%, 10/15/30 (a)(b)	650,000	557,329
2.87%, 11/22/32 (a)(b)	350,000	278,617	4.49%, 03/24/31 (a)(b)	550,000	521,977
4.76%, 03/29/33 (a)(b)	200,000	177,762	2.52%, 04/22/31 (a)(b)	500,000	419,405
5.40%, 08/11/33 (a)(b)	450,000	429,795	2.96%, 05/13/31 (a)(b)	500,000	425,045
8.11%, 11/03/33 (a)(b)	400,000	435,216	1.76%, 11/19/31 (a)(b)	250,000	195,745
6.25%, 03/09/34 (a)(b)	400,000	404,784	1.95%, 02/04/32 (a)(b)	550,000	433,631
6.55%, 06/20/34 (a)(b)	300,000	293,949	2.58%, 04/22/32 (a)(b)	575,000	471,184
6.50%, 05/02/36	400,000	399,798	2.55%, 11/08/32 (a)(b)	600,000	484,644
6.50%, 09/15/37	405,000	405,192	2.96%, 01/25/33 (a)(b)	600,000	498,288
6.80%, 06/01/38	400,000	407,140	4.59%, 04/26/33 (a)(b)	450,000	420,916
6.10%, 01/14/42	200,000	209,630	4.91%, 07/25/33 (a)(b)	800,000	769,576
6.33%, 03/09/44 (a)(b)	400,000	403,768	5.72%, 09/14/33 (a)(b)	600,000	600,120
5.25%, 03/14/44	200,000	176,192	5.35%, 06/01/34 (a)(b)	800,000	791,680
			6.40%, 05/15/38	450,000	495,432
HSBC USA, Inc.			3.88%, 07/24/38 (a)(b)	400,000	337,708
5.63%, 03/17/25	250,000	249,397	5.50%, 10/15/40	230,000	231,638
Huntington Bancshares, Inc.			3.11%, 04/22/41 (a)(b)	250,000	184,915
4.44%, 08/04/28 (a)(b)	200,000	188,324	5.60%, 07/15/41	350,000	354,809
2.55%, 02/04/30 (a)	150,000	122,474	2.53%, 11/19/41 (a)(b)	300,000	202,392
2.49%, 08/15/36 (a)(b)	250,000	184,910	5.40%, 01/06/42	250,000	249,787
ING Groep N.V.			3.16%, 04/22/42 (a)(b)	300,000	220,320
3.95%, 03/29/27	200,000	189,842	5.63%, 08/16/43	250,000	249,157
1.73%, 04/01/27 (a)(b)	300,000	270,036	4.85%, 02/01/44	100,000	94,085
4.02%, 03/28/28 (a)(b)	250,000	235,343	4.95%, 06/01/45	300,000	275,271
4.55%, 10/02/28	300,000	288,093	4.26%, 02/22/48 (a)(b)	350,000	293,975
4.05%, 04/09/29	200,000	186,098	4.03%, 07/24/48 (a)(b)	250,000	202,030
2.73%, 04/01/32 (a)(b)	200,000	163,586	3.96%, 11/15/48 (a)(b)	600,000	476,280
4.25%, 03/28/33 (a)(b)	200,000	180,162	3.90%, 01/23/49 (a)(b)	300,000	235,776
			3.11%, 04/22/51 (a)(b)	400,000	271,592
JPMorgan Chase & Co.			3.33%, 04/22/52 (a)(b)	600,000	422,520
3.88%, 09/10/24	500,000	490,005			
3.13%, 01/23/25 (a)	395,000	382,305	KeyBank NA		
3.90%, 07/15/25 (a)	450,000	437,463	4.15%, 08/08/25	250,000	236,635
7.75%, 07/15/25	150,000	156,104	3.40%, 05/20/26	250,000	223,543
2.30%, 10/15/25 (a)(b)	300,000	287,796	5.85%, 11/15/27 (a)	250,000	241,702
1.56%, 12/10/25 (a)(b)	450,000	425,142	4.39%, 12/14/27	250,000	228,165
5.55%, 12/15/25 (a)(b)	550,000	548,152	3.90%, 04/13/29	250,000	206,975
2.60%, 02/24/26 (a)(b)	300,000	286,578	5.00%, 01/26/33 (a)	250,000	217,618
2.01%, 03/13/26 (a)(b)	400,000	377,476			
3.30%, 04/01/26 (a)	435,000	413,420	KeyCorp		
2.08%, 04/22/26 (a)(b)	700,000	658,728	4.15%, 10/29/25	100,000	94,715
4.08%, 04/26/26 (a)(b)	500,000	487,860	4.10%, 04/30/28	150,000	134,877
3.20%, 06/15/26 (a)	250,000	237,013	2.55%, 10/01/29	100,000	79,191
2.95%, 10/01/26 (a)	550,000	513,964	4.79%, 06/01/33 (a)(b)	100,000	86,294
7.63%, 10/15/26	150,000	159,582			
1.05%, 11/19/26 (a)(b)	550,000	496,402	Lloyds Bank PLC		
4.13%, 12/15/26	250,000	240,638	3.50%, 05/14/25	200,000	192,074
3.96%, 01/29/27 (a)(b)	300,000	288,645			
1.04%, 02/04/27 (a)(b)	350,000	312,980	Lloyds Banking Group PLC		
1.58%, 04/22/27 (a)(b)	625,000	561,369	4.50%, 11/04/24	200,000	195,748
8.00%, 04/29/27	150,000	164,625	4.45%, 05/08/25	200,000	195,190
1.47%, 09/22/27 (a)(b)	550,000	485,903	4.58%, 12/10/25	200,000	192,658
4.25%, 10/01/27	250,000	241,910	2.44%, 02/05/26 (a)(b)	200,000	189,740
3.63%, 12/01/27 (a)	150,000	141,099	3.51%, 03/18/26 (a)(b)	200,000	192,352
3.78%, 02/01/28 (a)(b)	500,000	472,485	4.65%, 03/24/26	324,000	313,010
2.95%, 02/24/28 (a)(b)	350,000	321,293	4.72%, 08/11/26 (a)(b)	200,000	195,614
4.32%, 04/26/28 (a)(b)	500,000	481,220	3.75%, 01/11/27	200,000	188,128
3.54%, 05/01/28 (a)(b)	450,000	420,385	1.63%, 05/11/27 (a)(b)	200,000	178,642
2.18%, 06/01/28 (a)(b)	300,000	266,601	3.75%, 03/18/28 (a)(b)	200,000	186,198
4.85%, 07/25/28 (a)(b)	500,000	490,465	4.38%, 03/22/28	300,000	284,274
3.51%, 01/23/29 (a)(b)	450,000	415,017	4.55%, 08/16/28	200,000	189,856
4.01%, 04/23/29 (a)(b)	500,000	469,140	3.57%, 11/07/28 (a)(b)	200,000	181,772
2.07%, 06/01/29 (a)(b)	350,000	300,300	5.87%, 03/06/29 (a)(b)	200,000	198,658
4.20%, 07/23/29 (a)(b)	450,000	425,281	4.98%, 08/11/33 (a)(b)	200,000	185,190
			7.95%, 11/15/33 (a)(b)	200,000	214,604
			5.30%, 12/01/45	200,000	176,024

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.37%, 12/14/46 (a)(b)	200,000	131,198	2.63%, 02/18/26 (a)(b)	200,000	190,632
4.34%, 01/09/48	300,000	224,385	2.19%, 04/28/26 (a)(b)	550,000	518,721
M&T Bank Corp.			4.68%, 07/17/26 (a)(b)	350,000	342,800
5.05%, 01/27/34 (a)(b)	250,000	227,690	3.13%, 07/27/26	500,000	468,275
Manufacturers & Traders Trust Co.			6.25%, 08/09/26	212,000	216,692
2.90%, 02/06/25 (a)	250,000	237,708	4.35%, 09/08/26	300,000	288,966
4.65%, 01/27/26 (a)	250,000	239,365	6.14%, 10/16/26 (a)(b)	250,000	251,787
4.70%, 01/27/28 (a)	250,000	233,793	0.99%, 12/10/26 (a)(b)	500,000	448,520
Mitsubishi UFJ Financial Group, Inc.			3.63%, 01/20/27	450,000	425,331
2.19%, 02/25/25	450,000	427,126	5.05%, 01/28/27 (a)(b)	250,000	247,440
1.41%, 07/17/25	350,000	323,386	3.95%, 04/23/27	350,000	330,211
5.06%, 09/12/25 (a)(b)	400,000	396,284	1.59%, 05/04/27 (a)(b)	700,000	628,047
0.96%, 10/11/25 (a)(b)	200,000	188,750	1.51%, 07/20/27 (a)(b)	550,000	488,482
3.85%, 03/01/26	550,000	528,313	2.48%, 01/21/28 (a)(b)	400,000	360,952
5.54%, 04/17/26 (a)(b)	300,000	298,650	4.21%, 04/20/28 (a)(b)	400,000	382,440
2.76%, 09/13/26	200,000	184,516	3.59%, 07/22/28 (a)(b)	500,000	462,725
3.68%, 02/22/27	200,000	190,412	6.30%, 10/18/28 (a)(b)	400,000	410,208
1.54%, 07/20/27 (a)(b)	450,000	401,197	3.77%, 01/24/29 (a)(b)	550,000	510,422
3.29%, 07/25/27	250,000	232,438	5.12%, 02/01/29 (a)(b)	400,000	392,216
1.64%, 10/13/27 (a)(b)	250,000	221,700	5.16%, 04/20/29 (a)(b)	500,000	490,620
2.34%, 01/19/28 (a)(b)	200,000	179,608	5.45%, 07/20/29 (a)(b)	400,000	397,704
3.96%, 03/02/28	250,000	238,098	4.43%, 01/23/30 (a)(b)	600,000	569,772
4.08%, 04/19/28 (a)(b)	200,000	190,184	2.70%, 01/22/31 (a)(b)	650,000	547,852
5.02%, 07/20/28 (a)(b)	200,000	195,954	3.62%, 04/01/31 (a)(b)	500,000	444,750
4.05%, 09/11/28	250,000	237,600	1.79%, 02/13/32 (a)(b)	500,000	384,845
5.35%, 09/13/28 (a)(b)	200,000	198,382	7.25%, 04/01/32	180,000	204,908
3.74%, 03/07/29	300,000	277,788	1.93%, 04/28/32 (a)(b)	450,000	347,161
5.24%, 04/19/29 (a)(b)	200,000	197,560	2.24%, 07/21/32 (a)(b)	650,000	510,965
3.20%, 07/18/29	200,000	176,900	2.51%, 10/20/32 (a)(b)	450,000	358,717
2.56%, 02/25/30	200,000	168,392	2.94%, 01/21/33 (a)(b)	500,000	410,240
2.05%, 07/17/30	250,000	200,935	4.89%, 07/20/33 (a)(b)	400,000	379,152
2.31%, 07/20/32 (a)(b)	200,000	158,512	6.34%, 10/18/33 (a)(b)	550,000	576,592
2.49%, 10/13/32 (a)(b)	200,000	159,948	5.25%, 04/21/34 (a)(b)	550,000	534,484
2.85%, 01/19/33 (a)(b)	200,000	163,574	5.42%, 07/21/34 (a)(b)	500,000	491,700
5.13%, 07/20/33 (a)(b)	300,000	291,546	2.48%, 09/16/36 (a)(b)	600,000	452,844
5.47%, 09/13/33 (a)(b)	200,000	198,912	5.30%, 04/20/37 (a)(b)	350,000	326,081
5.44%, 02/22/34 (a)(b)	200,000	198,000	5.95%, 01/19/38 (a)(b)	300,000	292,104
5.41%, 04/19/34 (a)(b)	200,000	197,492	3.97%, 07/22/38 (a)(b)	300,000	250,401
4.15%, 03/07/39	250,000	217,883	4.46%, 04/22/39 (a)(b)	200,000	176,306
3.75%, 07/18/39	200,000	165,406	3.22%, 04/22/42 (a)(b)	350,000	258,139
Mizuho Financial Group, Inc.			6.38%, 07/24/42	300,000	327,702
2.56%, 09/13/25 (a)(b)	200,000	192,660	4.30%, 01/27/45	405,000	344,614
2.23%, 05/25/26 (a)(b)	200,000	187,130	4.38%, 01/22/47	400,000	342,684
2.84%, 09/13/26	200,000	184,162	5.60%, 03/24/51 (a)(b)	350,000	352,572
3.66%, 02/28/27	200,000	188,518	2.80%, 01/25/52 (a)(b)	350,000	222,415
1.23%, 05/22/27 (a)(b)	250,000	221,313	Morgan Stanley Bank NA		
1.55%, 07/09/27 (a)(b)	250,000	222,093	5.48%, 07/16/25 (a)	300,000	300,696
3.17%, 09/11/27	300,000	274,947	4.75%, 04/21/26 (a)	250,000	247,022
4.02%, 03/05/28	200,000	188,658	National Australia Bank Ltd.		
5.41%, 09/13/28 (a)(b)	200,000	198,214	5.13%, 11/22/24	250,000	249,080
5.78%, 07/06/29 (a)(b)	300,000	300,549	4.97%, 01/12/26	250,000	248,570
3.15%, 07/16/30 (a)(b)	200,000	173,248	3.38%, 01/14/26	250,000	239,828
2.87%, 09/13/30 (a)(b)	200,000	170,030	2.50%, 07/12/26	250,000	232,448
5.74%, 05/27/31 (a)(b)	200,000	198,472	3.91%, 06/09/27	250,000	239,250
2.20%, 07/10/31 (a)(b)	250,000	198,985	4.94%, 01/12/28	250,000	248,270
1.98%, 09/08/31 (a)(b)	250,000	195,048	4.90%, 06/13/28	250,000	247,097
2.56%, 09/13/31	200,000	155,716	National Bank of Canada		
2.26%, 07/09/32 (a)(b)	200,000	155,490	5.25%, 01/17/25	250,000	248,977
5.67%, 09/13/33 (a)(b)	200,000	198,414	Natwest Group PLC		
5.75%, 05/27/34 (a)(b)	200,000	199,112	4.80%, 04/05/26	350,000	340,959
Morgan Stanley			7.47%, 11/10/26 (a)(b)	250,000	257,460
3.70%, 10/23/24	500,000	489,385	5.85%, 03/02/27 (a)(b)	200,000	198,902
4.00%, 07/23/25	424,000	411,602	1.64%, 06/14/27 (a)(b)	300,000	266,610
0.86%, 10/21/25 (a)(b)	250,000	235,325	3.07%, 05/22/28 (a)(b)	200,000	180,556
1.16%, 10/21/25 (a)(b)	500,000	471,715	5.52%, 09/30/28 (a)(b)	200,000	196,600
5.00%, 11/24/25	324,000	319,101	4.89%, 05/18/29 (a)(b)	300,000	286,098
3.88%, 01/27/26	550,000	529,622	5.81%, 09/13/29 (a)(b)	200,000	198,476

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.75%, 11/01/29 (a)(b)	200,000	190,608	2.65%, 05/19/26	250,000	235,265
5.08%, 01/27/30 (a)(b)	200,000	190,710	5.27%, 08/03/26 (a)	150,000	150,081
4.45%, 05/08/30 (a)(b)	200,000	184,010	5.75%, 11/04/26 (a)(b)	200,000	200,406
6.02%, 03/02/34 (a)(b)	200,000	199,264	2.20%, 02/07/28 (a)(b)	100,000	90,828
3.03%, 11/28/35 (a)(b)	250,000	193,443	4.14%, 12/03/29 (a)(b)	100,000	95,953
Northern Trust Corp.			2.40%, 01/24/30	100,000	85,534
3.95%, 10/30/25	250,000	242,140	2.20%, 03/03/31	200,000	159,490
4.00%, 05/10/27 (a)	100,000	96,078	3.15%, 03/30/31 (a)(b)	100,000	87,944
3.65%, 08/03/28 (a)	100,000	94,326	2.62%, 02/07/33 (a)(b)	100,000	82,130
3.15%, 05/03/29 (a)	100,000	90,918	4.42%, 05/13/33 (a)(b)	100,000	93,133
1.95%, 05/01/30 (a)	200,000	164,788	4.16%, 08/04/33 (a)(b)	100,000	91,024
6.13%, 11/02/32 (a)	200,000	204,410	4.82%, 01/26/34 (a)(b)	150,000	142,427
PNC Bank NA			5.16%, 05/18/34 (a)(b)	200,000	194,298
2.95%, 02/23/25 (a)	250,000	240,070	3.03%, 11/01/34 (a)(b)	100,000	86,132
3.88%, 04/10/25 (a)	250,000	241,857	Sumitomo Mitsui Banking Corp.		
3.25%, 06/01/25 (a)	250,000	239,190	3.65%, 07/23/25	250,000	240,657
3.10%, 10/25/27 (a)	250,000	228,283	Sumitomo Mitsui Financial Group, Inc.		
3.25%, 01/22/28 (a)	250,000	228,960	2.45%, 09/27/24	200,000	193,084
4.05%, 07/26/28	250,000	231,188	2.35%, 01/15/25	200,000	191,012
2.70%, 10/22/29	250,000	209,833	1.47%, 07/08/25	300,000	277,941
Regions Financial Corp.			0.95%, 01/12/26	250,000	224,653
2.25%, 05/18/25 (a)	200,000	187,030	5.46%, 01/13/26	250,000	249,305
1.80%, 08/12/28 (a)	250,000	207,483	3.78%, 03/09/26	200,000	191,632
7.38%, 12/10/37	100,000	106,440	5.88%, 07/13/26	200,000	201,632
Royal Bank of Canada			2.63%, 07/14/26	400,000	369,440
0.75%, 10/07/24	100,000	94,813	1.40%, 09/17/26	250,000	221,330
5.66%, 10/25/24	200,000	200,026	3.01%, 10/19/26	250,000	231,858
2.25%, 11/01/24	200,000	192,346	3.45%, 01/11/27	200,000	187,338
1.60%, 01/21/25	200,000	189,644	3.36%, 07/12/27	200,000	185,634
3.38%, 04/14/25	250,000	241,902	3.35%, 10/18/27	250,000	230,190
4.95%, 04/25/25	250,000	247,307	5.52%, 01/13/28	250,000	249,940
1.15%, 06/10/25	350,000	324,187	5.80%, 07/13/28	200,000	202,534
4.88%, 01/12/26	200,000	197,604	3.94%, 07/19/28	250,000	233,798
0.88%, 01/20/26	400,000	360,116	1.90%, 09/17/28	200,000	168,220
4.65%, 01/27/26	300,000	294,708	4.31%, 10/16/28	100,000	94,968
1.20%, 04/27/26	200,000	179,374	2.47%, 01/14/29	200,000	171,648
1.15%, 07/14/26	150,000	133,484	3.04%, 07/16/29	400,000	349,408
5.20%, 07/20/26	250,000	249,022	3.20%, 09/17/29	100,000	87,629
1.40%, 11/02/26	200,000	177,266	2.72%, 09/27/29	200,000	170,796
3.63%, 05/04/27	250,000	235,878	5.71%, 01/13/30	200,000	201,212
4.24%, 08/03/27	250,000	240,687	2.75%, 01/15/30	200,000	170,116
6.00%, 11/01/27	250,000	256,045	2.13%, 07/08/30	300,000	242,142
5.20%, 08/01/28	250,000	248,570	5.85%, 07/13/30	200,000	202,442
2.30%, 11/03/31	250,000	201,175	2.14%, 09/23/30	150,000	118,659
3.88%, 05/04/32	200,000	181,720	1.71%, 01/12/31	200,000	154,126
5.00%, 02/01/33	300,000	291,030	2.22%, 09/17/31	200,000	158,152
5.00%, 05/02/33	150,000	145,299	5.77%, 01/13/33	250,000	253,250
Santander Holdings USA, Inc.			5.78%, 07/13/33	200,000	202,590
3.45%, 06/02/25 (a)	200,000	190,882	2.93%, 09/17/41	150,000	104,162
4.50%, 07/17/25 (a)	300,000	292,887	3.05%, 01/14/42	200,000	146,506
3.24%, 10/05/26 (a)(c)	150,000	137,466	6.18%, 07/13/43	200,000	201,534
4.40%, 07/13/27 (a)	150,000	142,188	Synchrony Bank		
2.49%, 01/06/28 (a)(b)	150,000	131,562	5.40%, 08/22/25 (a)	250,000	241,762
6.50%, 03/09/29 (a)(b)	200,000	199,228	Synchrony Financial		
Santander UK Group Holdings PLC			4.50%, 07/23/25 (a)	250,000	238,743
1.53%, 08/21/26 (a)(b)	200,000	181,496	3.70%, 08/04/26 (a)	200,000	182,294
6.83%, 11/21/26 (a)(b)	400,000	405,036	3.95%, 12/01/27 (a)	200,000	178,710
1.67%, 06/14/27 (a)(b)	300,000	264,171	5.15%, 03/19/29 (a)	150,000	137,784
3.82%, 11/03/28 (a)(b)	250,000	225,840	2.88%, 10/28/31 (a)	100,000	74,233
6.53%, 01/10/29 (a)(b)	200,000	201,680	The Bank of New York Mellon Corp.		
2.90%, 03/15/32 (a)(b)	200,000	160,216	3.25%, 09/11/24 (a)	200,000	195,240
State Street Corp.			2.10%, 10/24/24	200,000	192,846
3.30%, 12/16/24	300,000	291,378	1.60%, 04/24/25 (a)	250,000	234,940
3.55%, 08/18/25	250,000	241,405	3.35%, 04/25/25 (a)	200,000	193,318
2.35%, 11/01/25 (a)(b)	200,000	192,114	0.75%, 01/28/26 (a)	500,000	451,640
2.90%, 03/30/26 (a)(b)	200,000	191,560	2.80%, 05/04/26 (a)	200,000	187,932
			4.41%, 07/24/26 (a)(b)	250,000	244,655

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
2.45%, 08/17/26 (a)	150,000	138,947	6.25%, 02/01/41	450,000	475,605
4.95%, 04/26/27 (a)(b)	250,000	246,187	3.21%, 04/22/42 (a)(b)	400,000	288,284
3.25%, 05/16/27 (a)	250,000	234,783	2.91%, 07/21/42 (a)(b)	250,000	173,078
3.44%, 02/07/28 (a)(b)	150,000	141,326	3.44%, 02/24/43 (a)(b)	400,000	295,440
3.85%, 04/28/28	600,000	571,542	4.80%, 07/08/44 (a)	350,000	312,494
5.80%, 10/25/28 (a)(b)	250,000	252,975	5.15%, 05/22/45	350,000	322,409
3.00%, 10/30/28 (a)	150,000	134,901	4.75%, 10/21/45 (a)	300,000	269,811
1.90%, 01/25/29 (a)	100,000	84,786	The Huntington National Bank		
1.80%, 07/28/31 (a)	100,000	78,737	4.55%, 05/17/28 (a)(b)	250,000	236,795
4.29%, 06/13/33 (a)(b)	200,000	184,346	5.65%, 01/10/30 (a)	250,000	243,972
5.83%, 10/25/33 (a)(b)	250,000	256,395	The PNC Financial Services Group, Inc.		
4.97%, 04/26/34 (a)(b)	500,000	480,600	2.20%, 11/01/24 (a)	100,000	96,003
The Bank of Nova Scotia			5.81%, 06/12/26 (a)(b)	250,000	249,875
1.45%, 01/10/25	250,000	236,530	2.60%, 07/23/26 (a)	100,000	92,967
2.20%, 02/03/25	200,000	190,592	1.15%, 08/13/26 (a)	150,000	133,284
3.45%, 04/11/25	250,000	241,532	4.76%, 01/26/27 (a)(b)	250,000	245,462
1.30%, 06/11/25	400,000	370,552	3.15%, 05/19/27 (a)	200,000	185,276
5.45%, 06/12/25	200,000	199,016	3.45%, 04/23/29 (a)	250,000	225,650
4.50%, 12/16/25	150,000	145,472	5.58%, 06/12/29 (a)(b)	500,000	495,960
4.75%, 02/02/26	200,000	196,548	2.55%, 01/22/30 (a)	300,000	251,913
1.05%, 03/02/26	200,000	179,440	2.31%, 04/23/32 (a)(b)	200,000	161,254
1.35%, 06/24/26	250,000	223,555	6.04%, 10/28/33 (a)(b)	250,000	254,232
2.70%, 08/03/26	200,000	185,878	5.07%, 01/24/34 (a)(b)	250,000	237,258
1.30%, 09/15/26	250,000	221,573	5.94%, 08/18/34 (a)(b)	150,000	151,850
1.95%, 02/02/27	150,000	134,288	The Toronto-Dominion Bank		
2.95%, 03/11/27	150,000	138,507	0.70%, 09/10/24	250,000	237,923
5.25%, 06/12/28	150,000	148,740	4.29%, 09/13/24	300,000	295,575
4.85%, 02/01/30	200,000	193,676	1.45%, 01/10/25	100,000	94,767
2.15%, 08/01/31	150,000	119,439	3.77%, 06/06/25	300,000	291,285
2.45%, 02/02/32	150,000	121,730	1.15%, 06/12/25	250,000	231,928
4.59%, 05/04/37 (a)(b)	200,000	172,520	0.75%, 09/11/25	200,000	182,438
The Goldman Sachs Group, Inc.			0.75%, 01/06/26	200,000	179,642
5.70%, 11/01/24	300,000	299,538	1.20%, 06/03/26	250,000	223,023
3.50%, 01/23/25 (a)	450,000	436,108	5.53%, 07/17/26	300,000	300,783
3.50%, 04/01/25 (a)	650,000	627,646	1.25%, 09/10/26	300,000	265,953
3.75%, 05/22/25 (a)	450,000	435,046	1.95%, 01/12/27	100,000	89,894
3.27%, 09/29/25 (a)(b)	250,000	242,637	2.80%, 03/10/27	250,000	229,405
4.25%, 10/21/25	350,000	339,675	4.11%, 06/08/27	200,000	191,080
0.86%, 02/12/26 (a)(b)	150,000	139,238	4.69%, 09/15/27	400,000	390,012
3.75%, 02/25/26 (a)	400,000	383,740	5.16%, 01/10/28	250,000	247,830
5.80%, 08/10/26 (a)(b)	400,000	398,772	5.52%, 07/17/28	200,000	200,948
3.50%, 11/16/26 (a)	550,000	517,242	2.00%, 09/10/31	150,000	118,886
1.09%, 12/09/26 (a)(b)	400,000	359,144	3.63%, 09/15/31 (a)(b)	300,000	280,278
5.95%, 01/15/27	157,000	158,584	2.45%, 01/12/32	150,000	121,355
3.85%, 01/26/27 (a)	600,000	569,754	3.20%, 03/10/32	300,000	255,666
1.43%, 03/09/27 (a)(b)	550,000	493,262	4.46%, 06/08/32	300,000	279,699
4.39%, 06/15/27 (a)(b)	150,000	145,572	Truist Bank		
1.54%, 09/10/27 (a)(b)	500,000	441,570	2.15%, 12/06/24 (a)	250,000	238,720
1.95%, 10/21/27 (a)(b)	800,000	712,200	1.50%, 03/10/25 (a)	300,000	280,020
2.64%, 02/24/28 (a)(b)	500,000	452,650	3.63%, 09/16/25 (a)	491,000	465,689
3.62%, 03/15/28 (a)(b)	500,000	467,820	4.05%, 11/03/25 (a)	200,000	192,246
3.69%, 06/05/28 (a)(b)	400,000	374,600	2.25%, 03/11/30 (a)	250,000	198,608
4.48%, 08/23/28 (a)(b)	450,000	433,183	Truist Financial Corp.		
3.81%, 04/23/29 (a)(b)	450,000	416,565	2.85%, 10/26/24 (a)	300,000	289,599
4.22%, 05/01/29 (a)(b)	600,000	565,290	4.00%, 05/01/25 (a)	200,000	193,968
2.60%, 02/07/30 (a)	350,000	295,690	1.20%, 08/05/25 (a)	200,000	183,562
3.80%, 03/15/30 (a)	400,000	364,212	4.26%, 07/28/26 (a)(b)	300,000	289,932
1.99%, 01/27/32 (a)(b)	400,000	311,828	1.27%, 03/02/27 (a)(b)	200,000	178,508
2.62%, 04/22/32 (a)(b)	700,000	566,902	6.05%, 06/08/27 (a)(b)	300,000	299,964
2.38%, 07/21/32 (a)(b)	700,000	553,462	1.13%, 08/03/27 (a)	250,000	211,558
2.65%, 10/21/32 (a)(b)	500,000	401,510	4.87%, 01/26/29 (a)(b)	250,000	239,860
6.13%, 02/15/33	150,000	159,437	3.88%, 03/19/29 (a)	100,000	89,439
3.10%, 02/24/33 (a)(b)	800,000	666,056	1.89%, 06/07/29 (a)(b)	250,000	208,950
6.45%, 05/01/36	100,000	104,136	1.95%, 06/05/30 (a)	100,000	79,382
6.75%, 10/01/37	1,000,000	1,060,960	4.92%, 07/28/33 (a)(b)	200,000	178,462
4.02%, 10/31/38 (a)(b)	300,000	249,504	6.12%, 10/28/33 (a)(b)	150,000	151,059
4.41%, 04/23/39 (a)(b)	300,000	259,758			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
5.12%, 01/26/34 (a)(b)	250,000	234,598	4.75%, 12/07/46	400,000	332,784
5.87%, 06/08/34 (a)(b)	300,000	297,666	5.01%, 04/04/51 (a)(b)	950,000	858,600
UBS Group AG			4.61%, 04/25/53 (a)(b)	625,000	529,087
3.75%, 03/26/25	500,000	483,205	5.95%, 12/01/86	150,000	146,850
4.55%, 04/17/26	250,000	242,077	Wells Fargo Bank NA		
4.88%, 05/15/45	250,000	222,965	5.55%, 08/01/25 (a)	350,000	350,770
US Bancorp			5.45%, 08/07/26 (a)	400,000	401,460
1.45%, 05/12/25 (a)	300,000	280,794	5.85%, 02/01/37	250,000	249,197
3.10%, 04/27/26 (a)	250,000	234,788	6.60%, 01/15/38	250,000	264,382
2.38%, 07/22/26 (a)	300,000	276,645	Westpac Banking Corp.		
5.73%, 10/21/26 (a)(b)	200,000	200,012	5.35%, 10/18/24	200,000	199,700
3.15%, 04/27/27 (a)	300,000	278,121	1.02%, 11/18/24	250,000	237,078
3.90%, 04/26/28 (a)	250,000	234,945	2.35%, 02/19/25	250,000	239,955
4.55%, 07/22/28 (a)(b)	250,000	238,950	3.74%, 08/26/25	200,000	194,160
4.65%, 02/01/29 (a)(b)	300,000	286,563	2.85%, 05/13/26	200,000	188,602
5.78%, 06/12/29 (a)(b)	300,000	299,550	1.15%, 06/03/26	250,000	224,748
3.00%, 07/30/29 (a)	150,000	128,627	2.70%, 08/19/26	100,000	93,361
1.38%, 07/22/30 (a)	400,000	303,640	3.35%, 03/08/27	150,000	141,635
2.68%, 01/27/33 (a)(b)	200,000	159,274	4.04%, 08/26/27	200,000	194,282
4.97%, 07/22/33 (a)(b)	250,000	227,988	5.46%, 11/18/27	200,000	203,094
5.85%, 10/21/33 (a)(b)	250,000	248,882	3.40%, 01/25/28	250,000	235,243
4.84%, 02/01/34 (a)(b)	400,000	371,216	1.95%, 11/20/28	200,000	172,008
5.84%, 06/12/34 (a)(b)	300,000	299,721	2.65%, 01/16/30	100,000	87,536
2.49%, 11/03/36 (a)(b)	250,000	184,418	2.89%, 02/04/30 (a)(b)	200,000	188,956
US Bank NA/Cincinnati OH			2.15%, 06/03/31	250,000	205,268
2.05%, 01/21/25 (a)	250,000	237,930	4.32%, 11/23/31 (a)(b)	250,000	233,548
2.80%, 01/27/25 (a)	250,000	240,108	5.41%, 08/10/33 (a)(b)	150,000	141,206
Wachovia Corp.			4.11%, 07/24/34 (a)(b)	250,000	219,513
5.50%, 08/01/35	130,000	125,483	2.67%, 11/15/35 (a)(b)	250,000	192,418
Webster Financial Corp.			3.02%, 11/18/36 (a)(b)	250,000	191,533
4.10%, 03/25/29 (a)	50,000	43,813	4.42%, 07/24/39	200,000	161,580
Wells Fargo & Co.			2.96%, 11/16/40	200,000	130,026
3.30%, 09/09/24	424,000	413,951	3.13%, 11/18/41	200,000	130,878
3.00%, 02/19/25	500,000	481,345			258,992,884
3.55%, 09/29/25	350,000	335,979	Brokerage/Asset Managers/Exchanges 0.4%		
6.00%, 10/28/25 (a)	100,000	99,783	Affiliated Managers Group, Inc.		
2.41%, 10/30/25 (a)(b)	550,000	527,747	3.30%, 06/15/30 (a)	150,000	127,124
2.16%, 02/11/26 (a)(b)	550,000	520,245	Ameriprise Financial, Inc.		
3.00%, 04/22/26	700,000	656,096	3.00%, 04/02/25 (a)	50,000	48,089
3.91%, 04/25/26 (a)(b)	500,000	483,720	2.88%, 09/15/26 (a)	200,000	187,312
2.19%, 04/30/26 (a)(b)	550,000	517,517	4.50%, 05/13/32 (a)	100,000	94,754
4.10%, 06/03/26	450,000	431,878	5.15%, 05/15/33 (a)	150,000	146,929
4.54%, 08/15/26 (a)(b)	400,000	390,724	BGC Partners, Inc.		
3.00%, 10/23/26	650,000	602,316	3.75%, 10/01/24 (a)	100,000	96,357
3.20%, 06/17/27 (a)(b)	400,000	374,160	BlackRock, Inc.		
4.30%, 07/22/27	480,000	459,854	3.25%, 04/30/29 (a)	150,000	138,665
3.53%, 03/24/28 (a)(b)	750,000	698,332	2.40%, 04/30/30 (a)	200,000	171,614
3.58%, 05/22/28 (a)(b)	500,000	464,435	1.90%, 01/28/31 (a)	250,000	202,997
2.39%, 06/02/28 (a)(b)	550,000	489,560	2.10%, 02/25/32 (a)	200,000	159,520
4.81%, 07/25/28 (a)(b)	500,000	485,325	4.75%, 05/25/33 (a)	300,000	291,543
4.15%, 01/24/29 (a)	475,000	447,649	Brookfield Capital Finance LLC		
5.57%, 07/25/29 (a)(b)	750,000	746,962	6.09%, 06/14/33 (a)	150,000	150,564
2.88%, 10/30/30 (a)(b)	600,000	513,780	Brookfield Corp.		
2.57%, 02/11/31 (a)(b)	550,000	459,508	4.00%, 01/15/25 (a)	150,000	145,996
4.48%, 04/04/31 (a)(b)	400,000	374,408	Brookfield Finance I UK PLC		
3.35%, 03/02/33 (a)(b)	800,000	674,512	2.34%, 01/30/32 (a)	150,000	116,099
4.90%, 07/25/33 (a)(b)	750,000	705,975	Brookfield Finance LLC		
5.39%, 04/24/34 (a)(b)	650,000	633,516	3.45%, 04/15/50 (a)	100,000	65,045
5.56%, 07/25/34 (a)(b)	750,000	740,610	Brookfield Finance, Inc.		
3.07%, 04/30/41 (a)(b)	650,000	465,900	4.25%, 06/02/26 (a)	100,000	96,311
5.38%, 11/02/43	300,000	276,546	3.90%, 01/25/28 (a)	150,000	140,328
5.61%, 01/15/44	450,000	424,210	4.85%, 03/29/29 (a)	150,000	143,764
4.65%, 11/04/44	400,000	331,324	4.35%, 04/15/30 (a)	150,000	138,707
3.90%, 05/01/45	330,000	259,007	2.72%, 04/15/31 (a)	100,000	81,809
4.90%, 11/17/45	350,000	300,734			
4.40%, 06/14/46	300,000	238,254			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.70%, 09/20/47 (a)	100,000	82,724	5.95%, 08/15/53 (a)	150,000	149,293
3.50%, 03/30/51 (a)	150,000	98,205	6.10%, 06/28/63 (a)	150,000	148,276
3.63%, 02/15/52 (a)	100,000	66,867	Nomura Holdings, Inc.		
Cboe Global Markets, Inc.			2.65%, 01/16/25	200,000	191,142
3.65%, 01/12/27 (a)	100,000	95,717	5.10%, 07/03/25	200,000	196,652
1.63%, 12/15/30 (a)	200,000	157,466	1.85%, 07/16/25	400,000	369,956
CI Financial Corp.			5.71%, 01/09/26	200,000	198,654
3.20%, 12/17/30 (a)	200,000	154,260	1.65%, 07/14/26	200,000	177,424
4.10%, 06/15/51 (a)	150,000	90,957	2.33%, 01/22/27	250,000	221,690
CME Group, Inc.			6.07%, 07/12/28	200,000	200,986
3.00%, 03/15/25 (a)	200,000	193,336	2.17%, 07/14/28	200,000	168,368
2.65%, 03/15/32 (a)	200,000	167,878	3.10%, 01/16/30	200,000	169,618
5.30%, 09/15/43 (a)	200,000	202,868	2.68%, 07/16/30	300,000	244,218
Eaton Vance Corp.			2.61%, 07/14/31	200,000	157,366
3.50%, 04/06/27 (a)	50,000	46,991	3.00%, 01/22/32	200,000	160,262
Franklin Resources, Inc.			6.18%, 01/18/33	200,000	202,754
2.85%, 03/30/25	100,000	95,997	6.09%, 07/12/33	200,000	200,522
1.60%, 10/30/30 (a)	150,000	117,707	Raymond James Financial, Inc.		
2.95%, 08/12/51 (a)	100,000	61,706	4.65%, 04/01/30 (a)	100,000	96,874
Intercontinental Exchange, Inc.			4.95%, 07/15/46	150,000	131,222
3.65%, 05/23/25	250,000	242,482	3.75%, 04/01/51 (a)	150,000	109,305
3.75%, 12/01/25 (a)	250,000	241,477	Stifel Financial Corp.		
3.10%, 09/15/27 (a)	100,000	92,673	4.00%, 05/15/30 (a)	100,000	87,228
4.00%, 09/15/27 (a)	200,000	191,806	The Charles Schwab Corp.		
3.75%, 09/21/28 (a)	100,000	94,593	3.00%, 03/10/25 (a)(d)	50,000	47,987
4.35%, 06/15/29 (a)	150,000	143,952	4.20%, 03/24/25 (a)(d)	100,000	97,772
2.10%, 06/15/30 (a)	250,000	206,367	3.63%, 04/01/25 (a)(d)	50,000	48,471
1.85%, 09/15/32 (a)	250,000	190,595	3.85%, 05/21/25 (a)(d)	100,000	96,957
4.60%, 03/15/33 (a)	400,000	382,432	3.45%, 02/13/26 (a)(d)	50,000	47,566
2.65%, 09/15/40 (a)	250,000	174,600	0.90%, 03/11/26 (a)(d)	200,000	178,562
4.25%, 09/21/48 (a)	150,000	126,533	1.15%, 05/13/26 (a)(d)	150,000	133,605
3.00%, 06/15/50 (a)	225,000	150,707	3.20%, 03/02/27 (a)(d)	100,000	92,658
4.95%, 06/15/52 (a)	250,000	233,742	2.45%, 03/03/27 (a)(d)	250,000	225,225
3.00%, 09/15/60 (a)	250,000	155,892	3.30%, 04/01/27 (a)(d)	100,000	93,243
5.20%, 06/15/62 (a)	200,000	190,366	3.20%, 01/25/28 (a)(d)	100,000	91,212
Invesco Finance PLC			2.00%, 03/20/28 (a)(d)	200,000	172,456
3.75%, 01/15/26	130,000	125,141	4.00%, 02/01/29 (a)(d)	100,000	94,131
5.38%, 11/30/43	100,000	94,197	5.64%, 05/19/29 (a)(b)(d)	200,000	199,724
Janus Henderson US Holdings, Inc.			3.25%, 05/22/29 (a)(d)	100,000	89,012
4.88%, 08/01/25 (a)	100,000	98,048	2.75%, 10/01/29 (a)(d)	50,000	43,132
Jefferies Financial Group, Inc.			4.63%, 03/22/30 (a)(d)	50,000	48,607
4.85%, 01/15/27	150,000	145,989	1.65%, 03/11/31 (a)(d)	100,000	76,660
5.88%, 07/21/28 (a)	200,000	198,002	2.30%, 05/13/31 (a)(d)	100,000	80,451
4.15%, 01/23/30	200,000	180,426	1.95%, 12/01/31 (a)(d)	125,000	95,995
2.63%, 10/15/31 (a)	200,000	156,150	2.90%, 03/03/32 (a)(d)	150,000	123,909
2.75%, 10/15/32 (a)	100,000	76,664	5.85%, 05/19/34 (a)(b)(d)	200,000	200,382
Jefferies Group LLC					15,845,478
6.45%, 06/08/27	100,000	101,919	Finance Companies 0.3%		
6.25%, 01/15/36	100,000	101,304	AerCap Ireland Capital DAC/AerCap Global Aviation Trust		
6.50%, 01/20/43	50,000	50,042	1.65%, 10/29/24 (a)	500,000	475,335
Lazard Group LLC			1.75%, 10/29/24 (a)	250,000	237,655
4.50%, 09/19/28 (a)	150,000	142,610	3.50%, 01/15/25 (a)	150,000	144,891
4.38%, 03/11/29 (a)	150,000	140,889	6.50%, 07/15/25 (a)	150,000	150,741
Legg Mason, Inc.			4.45%, 10/01/25 (a)	150,000	145,332
4.75%, 03/15/26	150,000	147,648	1.75%, 01/30/26 (a)	250,000	226,480
5.63%, 01/15/44	75,000	72,860	4.45%, 04/03/26 (a)	150,000	144,588
Nasdaq, Inc.			2.45%, 10/29/26 (a)	600,000	539,922
5.65%, 06/28/25	100,000	100,172	3.65%, 07/21/27 (a)	250,000	230,280
3.85%, 06/30/26 (a)	150,000	144,447	4.63%, 10/15/27 (a)	150,000	142,507
5.35%, 06/28/28 (a)	175,000	175,126	5.75%, 06/06/28 (a)	200,000	198,178
5.55%, 02/15/34 (a)	200,000	199,568	3.00%, 10/29/28 (a)	600,000	520,320
2.50%, 12/21/40 (a)	150,000	98,717	3.30%, 01/30/32 (a)	700,000	569,247
3.25%, 04/28/50 (a)	100,000	66,524	3.40%, 10/29/33 (a)	300,000	238,176
3.95%, 03/07/52 (a)	100,000	75,085	3.85%, 10/29/41 (a)	300,000	222,858

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Air Lease Corp.			GATX Corp.		
4.25%, 09/15/24 (a)	150,000	147,261	3.25%, 09/15/26 (a)	100,000	92,954
2.30%, 02/01/25 (a)	100,000	94,748	3.85%, 03/30/27 (a)	150,000	140,806
3.25%, 03/01/25 (a)	150,000	143,748	3.50%, 03/15/28 (a)	150,000	137,595
3.38%, 07/01/25 (a)	125,000	119,214	4.70%, 04/01/29 (a)	150,000	142,725
2.88%, 01/15/26 (a)	300,000	280,521	4.00%, 06/30/30 (a)	100,000	90,925
3.75%, 06/01/26 (a)	150,000	142,710	1.90%, 06/01/31 (a)	100,000	76,136
1.88%, 08/15/26 (a)	250,000	223,822	4.90%, 03/15/33 (a)	75,000	70,210
2.20%, 01/15/27 (a)	150,000	134,121	3.10%, 06/01/51 (a)	100,000	62,132
3.63%, 04/01/27 (a)	150,000	139,461	Goldman Sachs BDC, Inc.		
3.63%, 12/01/27 (a)	150,000	137,920	3.75%, 02/10/25 (a)	50,000	48,364
5.85%, 12/15/27 (a)	150,000	150,139	2.88%, 01/15/26 (a)	100,000	92,976
4.63%, 10/01/28 (a)	100,000	94,297	Golub Capital BDC, Inc.		
3.25%, 10/01/29 (a)	100,000	87,279	2.50%, 08/24/26 (a)	200,000	175,892
3.00%, 02/01/30 (a)	100,000	84,096	Hercules Capital, Inc.		
3.13%, 12/01/30 (a)	150,000	125,330	3.38%, 01/20/27 (a)	100,000	88,542
2.88%, 01/15/32 (a)	150,000	119,846	Main Street Capital Corp.		
Aircastle Ltd.			3.00%, 07/14/26 (a)	100,000	88,709
4.25%, 06/15/26 (a)	100,000	94,934	Morgan Stanley Direct Lending Fund		
Ares Capital Corp.			4.50%, 02/11/27 (a)	100,000	93,501
4.25%, 03/01/25 (a)	100,000	96,230	Oaktree Specialty Lending Corp.		
3.25%, 07/15/25 (a)	250,000	234,492	3.50%, 02/25/25 (a)	50,000	47,630
3.88%, 01/15/26 (a)	250,000	234,125	2.70%, 01/15/27 (a)	50,000	43,483
2.15%, 07/15/26 (a)	150,000	132,018	Prospect Capital Corp.		
7.00%, 01/15/27	100,000	100,232	3.36%, 11/15/26 (a)	100,000	86,810
2.88%, 06/15/27 (a)	100,000	88,111	3.44%, 10/15/28 (a)	100,000	78,941
2.88%, 06/15/28 (a)	200,000	169,126	Sixth Street Specialty Lending, Inc.		
3.20%, 11/15/31 (a)	150,000	116,853	2.50%, 08/01/26 (a)	100,000	88,593
Bain Capital Specialty Finance, Inc.			12,655,061		
2.55%, 10/13/26 (a)	100,000	86,556	Financial Other 0.0%		
Barings BDC, Inc.			ORIX Corp.		
3.30%, 11/23/26 (a)	100,000	88,455	3.25%, 12/04/24	150,000	145,036
BlackRock TCP Capital Corp.			3.70%, 07/18/27	100,000	94,511
2.85%, 02/09/26 (a)	100,000	90,355	2.25%, 03/09/31	100,000	81,330
Blackstone Private Credit Fund			5.20%, 09/13/32	200,000	199,284
2.35%, 11/22/24	100,000	95,096	The Andrew W Mellon Foundation		
2.70%, 01/15/25 (a)	100,000	94,663	0.95%, 08/01/27 (a)	100,000	86,366
4.70%, 03/24/25	150,000	145,975	606,527		
7.05%, 09/29/25	150,000	151,122	Insurance 1.1%		
2.63%, 12/15/26 (a)	200,000	172,226	Aegon N.V.		
3.25%, 03/15/27 (a)	200,000	174,388	5.50%, 04/11/48 (a)(b)	200,000	188,404
4.00%, 01/15/29 (a)	150,000	128,976	Aetna, Inc.		
Blackstone Secured Lending Fund			3.50%, 11/15/24 (a)	100,000	97,427
3.63%, 01/15/26 (a)	150,000	139,081	6.63%, 06/15/36	100,000	107,417
2.75%, 09/16/26 (a)	150,000	132,558	6.75%, 12/15/37	150,000	163,612
2.85%, 09/30/28 (a)	200,000	165,358	4.50%, 05/15/42 (a)	100,000	83,767
Blue Owl Capital Corp.			4.13%, 11/15/42 (a)	100,000	79,617
3.75%, 07/22/25 (a)	100,000	93,796	4.75%, 03/15/44 (a)	50,000	43,124
4.25%, 01/15/26 (a)	150,000	140,862	3.88%, 08/15/47 (a)	150,000	112,674
3.40%, 07/15/26 (a)	200,000	180,210	Aflac, Inc.		
2.88%, 06/11/28 (a)	150,000	124,467	1.13%, 03/15/26 (a)	100,000	90,177
Blue Owl Credit Income Corp.			2.88%, 10/15/26 (a)	100,000	93,417
3.13%, 09/23/26 (a)	100,000	88,368	3.60%, 04/01/30 (a)	250,000	227,912
4.70%, 02/08/27 (a)	100,000	91,665	4.75%, 01/15/49 (a)	100,000	89,268
7.75%, 09/16/27 (a)	100,000	99,670	Alleghany Corp.		
7.95%, 06/13/28 (a)(c)	125,000	125,505	3.63%, 05/15/30 (a)	100,000	92,473
Blue Owl Technology Finance Corp.			3.25%, 08/15/51 (a)	100,000	70,017
2.50%, 01/15/27 (a)	100,000	84,316	Allied World Assurance Co., Holdings Ltd.		
FS KKR Capital Corp.			4.35%, 10/29/25 (a)	100,000	95,935
1.65%, 10/12/24	100,000	94,331	American Equity Investment Life Holding Co.		
4.13%, 02/01/25 (a)	100,000	96,182	5.00%, 06/15/27 (a)	90,000	86,414
3.40%, 01/15/26 (a)	150,000	137,670			
2.63%, 01/15/27 (a)	100,000	86,407			
3.13%, 10/12/28 (a)	150,000	122,735			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
American Financial Group, Inc.			Assured Guaranty US Holdings, Inc.		
4.50%, 06/15/47 (a)	100,000	79,455	3.15%, 06/15/31 (a)	200,000	170,184
American International Group, Inc.			Athene Holding Ltd.		
2.50%, 06/30/25 (a)	233,000	220,586	4.13%, 01/12/28 (a)	200,000	186,924
3.90%, 04/01/26 (a)	175,000	168,934	6.15%, 04/03/30 (a)	100,000	101,117
3.40%, 06/30/30 (a)	150,000	132,347	3.50%, 01/15/31 (a)	100,000	83,874
5.13%, 03/27/33 (a)	150,000	145,014	6.65%, 02/01/33 (a)	100,000	102,823
3.88%, 01/15/35 (a)	78,000	67,479	3.95%, 05/25/51 (a)	100,000	69,661
6.25%, 05/01/36	150,000	154,636	3.45%, 05/15/52 (a)	50,000	31,784
4.50%, 07/16/44 (a)	145,000	123,344	AXA S.A.		
4.80%, 07/10/45 (a)	100,000	88,508	8.60%, 12/15/30	100,000	120,993
4.75%, 04/01/48 (a)	200,000	176,334	AXIS Specialty Finance LLC		
5.75%, 04/01/48 (a)(b)	100,000	95,101	3.90%, 07/15/29 (a)	100,000	90,856
4.38%, 06/30/50 (a)	200,000	165,870	4.90%, 01/15/40 (a)(b)	50,000	40,083
Anthem, Inc.			Berkshire Hathaway Finance Corp.		
3.35%, 12/01/24 (a)	100,000	97,300	2.30%, 03/15/27 (a)	150,000	139,148
2.38%, 01/15/25 (a)	175,000	167,391	1.85%, 03/12/30 (a)	100,000	84,244
1.50%, 03/15/26 (a)	100,000	90,860	1.45%, 10/15/30 (a)	150,000	120,677
3.65%, 12/01/27 (a)	500,000	471,415	2.88%, 03/15/32 (a)	200,000	174,830
4.10%, 03/01/28 (a)	150,000	143,700	5.75%, 01/15/40	200,000	216,538
2.88%, 09/15/29 (a)	150,000	132,498	4.30%, 05/15/43	150,000	134,568
2.25%, 05/15/30 (a)	200,000	167,110	4.20%, 08/15/48 (a)	400,000	348,688
2.55%, 03/15/31 (a)	200,000	167,442	4.25%, 01/15/49 (a)	350,000	308,269
6.38%, 06/15/37	150,000	158,962	2.85%, 10/15/50 (a)	400,000	268,896
4.63%, 05/15/42	200,000	177,846	2.50%, 01/15/51 (a)	100,000	62,535
4.65%, 01/15/43	150,000	133,466	3.85%, 03/15/52 (a)	450,000	358,524
5.10%, 01/15/44	150,000	138,551	Berkshire Hathaway, Inc.		
4.65%, 08/15/44 (a)	150,000	131,124	3.13%, 03/15/26 (a)	550,000	527,571
4.38%, 12/01/47 (a)	250,000	211,267	4.50%, 02/11/43	100,000	93,878
4.55%, 03/01/48 (a)	150,000	129,330	Brighthouse Financial, Inc.		
3.70%, 09/15/49 (a)	150,000	112,037	3.70%, 06/22/27 (a)	150,000	138,789
3.13%, 05/15/50 (a)	200,000	135,372	5.63%, 05/15/30 (a)	150,000	145,063
3.60%, 03/15/51 (a)	200,000	147,144	4.70%, 06/22/47 (a)	200,000	148,916
4.55%, 05/15/52 (a)	100,000	86,256	Brown & Brown, Inc.		
Aon Corp.			4.20%, 09/15/24 (a)	100,000	98,291
4.50%, 12/15/28 (a)	100,000	96,883	2.38%, 03/15/31 (a)	250,000	199,962
3.75%, 05/02/29 (a)	150,000	139,625	4.20%, 03/17/32 (a)	100,000	89,638
2.80%, 05/15/30 (a)	200,000	171,846	4.95%, 03/17/52 (a)	100,000	84,753
2.05%, 08/23/31 (a)	100,000	79,185	Centene Corp.		
6.25%, 09/30/40	50,000	52,194	4.25%, 12/15/27 (a)	400,000	374,372
2.90%, 08/23/51 (a)	100,000	63,662	2.45%, 07/15/28 (a)	400,000	342,724
Aon Corp./Aon Global Holdings PLC			4.63%, 12/15/29 (a)	600,000	552,084
2.85%, 05/28/27 (a)	100,000	92,083	3.38%, 02/15/30 (a)	400,000	342,600
2.60%, 12/02/31 (a)	100,000	82,096	3.00%, 10/15/30 (a)	400,000	333,408
5.35%, 02/28/33 (a)	200,000	199,728	2.50%, 03/01/31 (a)	400,000	319,340
3.90%, 02/28/52 (a)	125,000	95,946	2.63%, 08/01/31 (a)	200,000	159,204
Aon PLC			Chubb INA Holdings, Inc.		
3.88%, 12/15/25 (a)	200,000	193,572	3.15%, 03/15/25	150,000	145,144
4.60%, 06/14/44 (a)	150,000	128,711	3.35%, 05/03/26 (a)	400,000	383,476
4.75%, 05/15/45 (a)	100,000	87,345	1.38%, 09/15/30 (a)	250,000	196,867
Arch Capital Finance LLC			4.15%, 03/13/43	200,000	171,136
4.01%, 12/15/26 (a)	100,000	95,487	4.35%, 11/03/45 (a)	250,000	218,780
5.03%, 12/15/46 (a)	100,000	88,310	2.85%, 12/15/51 (a)	150,000	100,298
Arch Capital Group Ltd.			3.05%, 12/15/61 (a)	250,000	162,635
3.64%, 06/30/50 (a)	200,000	144,910	Cincinnati Financial Corp.		
Arch Capital Group US, Inc.			6.13%, 11/01/34	150,000	154,597
5.14%, 11/01/43	85,000	75,798	CNA Financial Corp.		
Arthur J Gallagher & Co.			4.50%, 03/01/26 (a)	150,000	146,259
2.40%, 11/09/31 (a)	100,000	79,456	3.45%, 08/15/27 (a)	100,000	93,527
3.50%, 05/20/51 (a)	150,000	103,863	3.90%, 05/01/29 (a)	100,000	93,165
3.05%, 03/09/52 (a)	100,000	62,942	2.05%, 08/15/30 (a)	100,000	80,206
5.75%, 03/02/53 (a)	100,000	98,057	CNO Financial Group, Inc.		
Assurant, Inc.			5.25%, 05/30/29 (a)	150,000	143,196
4.20%, 09/27/23 (a)	25,000	24,952			
3.70%, 02/22/30 (a)	100,000	86,578			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Corebridge Financial, Inc.					
3.50%, 04/04/25 (a)	200,000	192,506	7.00%, 06/15/40	100,000	105,370
3.65%, 04/05/27 (a)	250,000	235,180	4.38%, 06/15/50 (a)	150,000	107,847
3.85%, 04/05/29 (a)	150,000	137,480	Loews Corp.		
3.90%, 04/05/32 (a)	400,000	349,872	3.20%, 05/15/30 (a)	100,000	88,506
4.35%, 04/05/42 (a)	100,000	79,471	6.00%, 02/01/35	100,000	103,486
4.40%, 04/05/52 (a)	250,000	193,682	4.13%, 05/15/43 (a)	100,000	82,360
Elevance Health, Inc.			Manulife Financial Corp.		
4.90%, 02/08/26 (a)	150,000	148,144	4.15%, 03/04/26	200,000	194,516
5.50%, 10/15/32 (a)	150,000	153,051	2.48%, 05/19/27 (a)	100,000	91,705
4.75%, 02/15/33 (a)	250,000	242,210	4.06%, 02/24/32 (a)(b)	200,000	187,298
6.10%, 10/15/52 (a)	150,000	159,439	3.70%, 03/16/32 (a)	150,000	134,660
5.13%, 02/15/53 (a)	150,000	140,907	Markel Group, Inc.		
Enstar Group Ltd.			3.50%, 11/01/27 (a)	100,000	93,411
4.95%, 06/01/29 (a)	100,000	93,806	3.35%, 09/17/29 (a)	100,000	89,631
3.10%, 09/01/31 (a)	100,000	77,961	5.00%, 04/05/46	200,000	174,454
Equitable Holdings, Inc.			4.30%, 11/01/47 (a)	75,000	58,193
4.35%, 04/20/28 (a)	350,000	331,436	4.15%, 09/17/50 (a)	100,000	75,813
5.00%, 04/20/48 (a)	250,000	211,177	Marsh & McLennan Cos., Inc.		
Everest Reinsurance Holdings, Inc.			3.50%, 03/10/25 (a)	100,000	97,150
4.87%, 06/01/44	100,000	87,527	3.75%, 03/14/26 (a)	150,000	145,017
3.50%, 10/15/50 (a)	200,000	137,464	4.38%, 03/15/29 (a)	250,000	242,020
3.13%, 10/15/52 (a)	150,000	95,841	2.25%, 11/15/30 (a)	140,000	115,746
Fairfax Financial Holdings Ltd.			5.75%, 11/01/32 (a)	100,000	103,933
4.85%, 04/17/28 (a)	100,000	96,410	5.88%, 08/01/33	100,000	104,820
4.63%, 04/29/30 (a)	125,000	115,048	4.75%, 03/15/39 (a)	150,000	139,226
3.38%, 03/03/31 (a)	100,000	83,916	4.35%, 01/30/47 (a)	100,000	84,854
5.63%, 08/16/32 (a)	100,000	96,586	4.20%, 03/01/48 (a)	50,000	41,443
Fidelity National Financial, Inc.			4.90%, 03/15/49 (a)	200,000	183,886
3.40%, 06/15/30 (a)	250,000	217,500	6.25%, 11/01/52 (a)	100,000	109,519
2.45%, 03/15/31 (a)	150,000	119,451	5.45%, 03/15/53 (a)	150,000	148,186
First American Financial Corp.			Mercury General Corp.		
4.00%, 05/15/30 (a)	100,000	87,153	4.40%, 03/15/27 (a)	100,000	93,995
2.40%, 08/15/31 (a)	100,000	76,850	MetLife, Inc.		
Globe Life, Inc.			3.60%, 11/13/25 (a)	100,000	96,781
4.55%, 09/15/28 (a)	100,000	96,991	4.55%, 03/23/30 (a)	200,000	194,540
2.15%, 08/15/30 (a)	150,000	120,464	6.50%, 12/15/32	100,000	108,484
Humana, Inc.			5.38%, 07/15/33 (a)	150,000	149,406
3.85%, 10/01/24 (a)	156,000	152,875	6.38%, 06/15/34	200,000	215,002
4.50%, 04/01/25 (a)	100,000	98,560	5.70%, 06/15/35	250,000	256,097
5.70%, 03/13/26 (a)	100,000	100,060	6.40%, 12/15/36 (a)	230,000	229,216
1.35%, 02/03/27 (a)	150,000	132,008	10.75%, 08/01/39 (a)(b)	75,000	96,437
3.95%, 03/15/27 (a)	100,000	96,070	5.88%, 02/06/41	150,000	154,524
3.70%, 03/23/29 (a)	100,000	92,641	4.13%, 08/13/42	100,000	83,028
3.13%, 08/15/29 (a)	150,000	133,451	4.88%, 11/13/43	250,000	228,315
4.88%, 04/01/30 (a)	100,000	97,003	4.72%, 12/15/44	100,000	88,195
2.15%, 02/03/32 (a)	150,000	117,693	4.05%, 03/01/45	100,000	81,919
5.88%, 03/01/33 (a)	150,000	155,331	4.60%, 05/13/46 (a)	100,000	87,956
4.95%, 10/01/44 (a)	100,000	89,144	5.00%, 07/15/52 (a)	100,000	91,296
4.80%, 03/15/47 (a)	100,000	88,594	5.25%, 01/15/54 (a)	150,000	142,359
3.95%, 08/15/49 (a)	150,000	116,529	Nationwide Financial Services, Inc.		
5.50%, 03/15/53 (a)	150,000	145,245	6.75%, 05/15/37 (b)	40,000	38,472
Jackson Financial, Inc.			Old Republic International Corp.		
3.13%, 11/23/31 (a)	100,000	78,732	3.88%, 08/26/26 (a)	150,000	142,671
5.67%, 06/08/32 (a)	100,000	95,593	3.85%, 06/11/51 (a)	125,000	87,275
4.00%, 11/23/51 (a)	100,000	66,753	PartnerRe Finance B LLC		
Kemper Corp.			3.70%, 07/02/29 (a)	100,000	90,769
4.35%, 02/15/25 (a)	100,000	97,186	Primerica, Inc.		
2.40%, 09/30/30 (a)	150,000	115,421	2.80%, 11/19/31 (a)	150,000	123,644
Lincoln National Corp.			Principal Financial Group, Inc.		
3.63%, 12/12/26 (a)	150,000	140,595	3.10%, 11/15/26 (a)	100,000	93,125
3.80%, 03/01/28 (a)	100,000	91,825	3.70%, 05/15/29 (a)	150,000	137,613
3.05%, 01/15/30 (a)	100,000	84,209	2.13%, 06/15/30 (a)	150,000	122,415
3.40%, 01/15/31 (a)	150,000	126,761	6.05%, 10/15/36	100,000	102,820
3.40%, 03/01/32 (a)	75,000	61,045	4.30%, 11/15/46 (a)	137,000	107,953
			5.50%, 03/15/53 (a)	100,000	93,427

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Prudential Financial, Inc.			4.60%, 08/01/43	200,000	180,362
1.50%, 03/10/26 (a)	150,000	137,331	4.00%, 05/30/47 (a)	200,000	164,908
3.88%, 03/27/28 (a)	97,000	92,547	4.10%, 03/04/49 (a)	100,000	82,984
2.10%, 03/10/30 (a)	200,000	167,718	2.55%, 04/27/50 (a)	300,000	188,466
5.70%, 12/14/36	150,000	153,219	3.05%, 06/08/51 (a)	200,000	138,494
6.63%, 12/01/37	150,000	166,104	5.45%, 05/25/53 (a)	150,000	152,079
3.00%, 03/10/40 (a)	250,000	184,990	Transatlantic Holdings, Inc.		
4.60%, 05/15/44	150,000	132,395	8.00%, 11/30/39	100,000	122,536
5.38%, 05/15/45 (a)(b)	150,000	147,010	UnitedHealth Group, Inc.		
4.50%, 09/15/47 (a)(b)	100,000	90,091	3.75%, 07/15/25	355,000	345,962
3.91%, 12/07/47 (a)	200,000	155,704	5.15%, 10/15/25	200,000	199,930
5.70%, 09/15/48 (a)(b)	150,000	142,154	1.25%, 01/15/26	150,000	137,309
3.94%, 12/07/49 (a)	100,000	77,038	3.10%, 03/15/26	200,000	191,128
4.35%, 02/25/50 (a)	150,000	125,060	1.15%, 05/15/26 (a)	200,000	180,898
3.70%, 10/01/50 (a)(b)	200,000	170,450	3.45%, 01/15/27	150,000	143,209
3.70%, 03/13/51 (a)	300,000	224,196	3.38%, 04/15/27	150,000	142,275
5.13%, 03/01/52 (a)(b)	200,000	179,168	3.70%, 05/15/27 (a)	150,000	144,117
6.00%, 09/01/52 (a)(b)	200,000	191,692	2.95%, 10/15/27	150,000	139,149
Prudential Funding Asia PLC			5.25%, 02/15/28 (a)	200,000	203,984
3.13%, 04/14/30	200,000	176,362	3.85%, 06/15/28	250,000	239,560
Radian Group, Inc.			3.88%, 12/15/28	150,000	143,412
6.63%, 03/15/25 (a)	150,000	150,042	4.25%, 01/15/29 (a)	200,000	194,060
4.88%, 03/15/27 (a)	100,000	94,712	4.00%, 05/15/29 (a)	150,000	143,403
Reinsurance Group of America, Inc.			2.88%, 08/15/29	200,000	179,746
3.90%, 05/15/29 (a)	200,000	183,334	5.30%, 02/15/30 (a)	200,000	204,162
3.15%, 06/15/30 (a)	200,000	170,948	2.00%, 05/15/30	250,000	208,642
RenaissanceRe Holdings Ltd.			2.30%, 05/15/31 (a)	300,000	250,800
3.60%, 04/15/29 (a)	150,000	134,781	4.20%, 05/15/32 (a)	250,000	236,292
5.75%, 06/05/33 (a)	150,000	145,774	5.35%, 02/15/33 (a)	350,000	359,247
Stewart Information Services Corp.			4.50%, 04/15/33 (a)	250,000	240,937
3.60%, 11/15/31 (a)	100,000	75,804	4.63%, 07/15/35	200,000	193,620
The Allstate Corp.			5.80%, 03/15/36	193,000	204,520
0.75%, 12/15/25 (a)	150,000	135,423	6.50%, 06/15/37	100,000	112,284
3.28%, 12/15/26 (a)	100,000	94,643	6.63%, 11/15/37	150,000	170,124
5.25%, 03/30/33 (a)	150,000	147,078	6.88%, 02/15/38	100,000	116,343
5.35%, 06/01/33	200,000	198,228	3.50%, 08/15/39 (a)	250,000	204,400
5.55%, 05/09/35	150,000	149,749	2.75%, 05/15/40 (a)	150,000	108,198
4.50%, 06/15/43	50,000	42,126	5.70%, 10/15/40 (a)	75,000	77,692
4.20%, 12/15/46 (a)	100,000	79,346	5.95%, 02/15/41 (a)	100,000	105,229
3.85%, 08/10/49 (a)	100,000	75,149	3.05%, 05/15/41 (a)	300,000	224,256
6.50%, 05/15/57 (a)(b)	100,000	95,785	4.63%, 11/15/41 (a)	100,000	91,892
The Chubb Corp.			4.38%, 03/15/42 (a)	100,000	88,817
6.50%, 05/15/38	100,000	111,475	3.95%, 10/15/42 (a)	100,000	83,629
The Hanover Insurance Group, Inc.			4.25%, 03/15/43 (a)	100,000	87,444
2.50%, 09/01/30 (a)	100,000	79,153	4.75%, 07/15/45	350,000	325,573
The Hartford Financial Services Group, Inc.			4.20%, 01/15/47 (a)	150,000	127,451
2.80%, 08/19/29 (a)	150,000	131,375	4.25%, 04/15/47 (a)	100,000	85,129
6.10%, 10/01/41	80,000	81,003	3.75%, 10/15/47 (a)	200,000	158,032
4.40%, 03/15/48 (a)	100,000	83,279	4.25%, 06/15/48 (a)	250,000	212,117
3.60%, 08/19/49 (a)	150,000	109,626	4.45%, 12/15/48 (a)	175,000	153,711
2.90%, 09/15/51 (a)	150,000	95,684	3.70%, 08/15/49 (a)	150,000	116,453
The Progressive Corp.			2.90%, 05/15/50 (a)	250,000	166,525
2.45%, 01/15/27	100,000	92,220	3.25%, 05/15/51 (a)	350,000	248,850
4.00%, 03/01/29 (a)	150,000	144,420	4.75%, 05/15/52 (a)	350,000	319,224
3.20%, 03/26/30 (a)	100,000	89,351	5.88%, 02/15/53 (a)	350,000	374,349
6.25%, 12/01/32	150,000	161,136	5.05%, 04/15/53 (a)	300,000	286,533
4.95%, 06/15/33 (a)	100,000	98,335	3.88%, 08/15/59 (a)	200,000	154,580
3.70%, 01/26/45	100,000	76,027	3.13%, 05/15/60 (a)	150,000	99,126
4.13%, 04/15/47 (a)	100,000	83,427	4.95%, 05/15/62 (a)	150,000	138,441
4.20%, 03/15/48 (a)	250,000	210,375	6.05%, 02/15/63 (a)	250,000	272,497
3.95%, 03/26/50 (a)	100,000	80,171	5.20%, 04/15/63 (a)	300,000	287,727
3.70%, 03/15/52 (a)	100,000	76,397	Unum Group		
The Travelers Cos., Inc.			4.00%, 06/15/29 (a)	100,000	91,778
6.75%, 06/20/36	150,000	170,692	5.75%, 08/15/42	100,000	91,542
5.35%, 11/01/40	100,000	100,069	4.50%, 12/15/49 (a)	100,000	75,607
			4.13%, 06/15/51 (a)	100,000	70,833

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Voya Financial, Inc.			Brandywine Operating Partnership LP		
3.65%, 06/15/26	100,000	94,507	4.10%, 10/01/24 (a)	150,000	144,144
5.70%, 07/15/43	100,000	92,593	4.55%, 10/01/29 (a)	100,000	78,855
4.70%, 01/23/48 (a)(b)	100,000	81,015	Brixmor Operating Partnership LP		
Willis North America, Inc.			3.85%, 02/01/25 (a)	150,000	144,826
4.65%, 06/15/27 (a)	150,000	145,453	4.13%, 06/15/26 (a)	150,000	142,314
4.50%, 09/15/28 (a)	150,000	142,954	3.90%, 03/15/27 (a)	100,000	93,072
2.95%, 09/15/29 (a)	200,000	173,490	4.13%, 05/15/29 (a)	150,000	136,555
5.35%, 05/15/33 (a)	150,000	145,114	4.05%, 07/01/30 (a)	150,000	135,777
3.88%, 09/15/49 (a)	150,000	106,193	2.50%, 08/16/31 (a)	100,000	78,700
WR Berkley Corp.			Camden Property Trust		
4.00%, 05/12/50 (a)	50,000	38,111	4.10%, 10/15/28 (a)	100,000	95,333
3.55%, 03/30/52 (a)	100,000	69,353	3.15%, 07/01/29 (a)	150,000	134,918
3.15%, 09/30/61 (a)	100,000	59,863	2.80%, 05/15/30 (a)	100,000	86,827
XLIT Ltd.			3.35%, 11/01/49 (a)	50,000	35,443
5.25%, 12/15/43	130,000	123,698	Corporate Office Properties LP		
		50,343,576	2.25%, 03/15/26 (a)	100,000	90,473
REITs 0.7%			2.00%, 01/15/29 (a)	150,000	118,320
Agree LP			2.75%, 04/15/31 (a)	100,000	77,233
2.90%, 10/01/30 (a)	150,000	124,548	CubeSmart LP		
4.80%, 10/01/32 (a)	100,000	92,292	3.13%, 09/01/26 (a)	150,000	139,207
Alexandria Real Estate Equities, Inc.			4.38%, 02/15/29 (a)	100,000	93,758
3.45%, 04/30/25 (a)	150,000	144,801	2.00%, 02/15/31 (a)	100,000	77,893
3.80%, 04/15/26 (a)	100,000	96,030	2.50%, 02/15/32 (a)	150,000	118,404
3.95%, 01/15/28 (a)	100,000	93,894	Digital Realty Trust LP		
4.50%, 07/30/29 (a)	50,000	47,366	3.70%, 08/15/27 (a)	150,000	139,987
2.75%, 12/15/29 (a)	100,000	84,820	5.55%, 01/15/28 (a)	150,000	149,817
4.70%, 07/01/30 (a)	100,000	94,757	4.45%, 07/15/28 (a)	150,000	142,116
4.90%, 12/15/30 (a)	150,000	145,284	3.60%, 07/01/29 (a)	150,000	135,201
3.38%, 08/15/31 (a)	150,000	129,626	EPR Properties		
2.00%, 05/18/32 (a)	100,000	75,877	4.75%, 12/15/26 (a)	150,000	138,393
1.88%, 02/01/33 (a)	250,000	184,382	4.50%, 06/01/27 (a)	150,000	135,493
2.95%, 03/15/34 (a)	150,000	118,898	3.75%, 08/15/29 (a)	100,000	81,769
4.75%, 04/15/35 (a)	100,000	92,522	3.60%, 11/15/31 (a)	100,000	76,832
4.85%, 04/15/49 (a)	50,000	41,197	ERP Operating LP		
4.00%, 02/01/50 (a)	150,000	112,338	3.38%, 06/01/25 (a)	100,000	96,492
3.00%, 05/18/51 (a)	150,000	90,741	2.85%, 11/01/26 (a)	150,000	139,843
3.55%, 03/15/52 (a)	200,000	136,728	3.50%, 03/01/28 (a)	100,000	93,391
5.15%, 04/15/53 (a)	100,000	89,365	4.15%, 12/01/28 (a)	100,000	95,297
American Homes 4 Rent LP			3.00%, 07/01/29 (a)	100,000	88,985
4.25%, 02/15/28 (a)	100,000	94,781	2.50%, 02/15/30 (a)	100,000	84,923
4.90%, 02/15/29 (a)	100,000	96,220	4.50%, 07/01/44 (a)	150,000	127,263
2.38%, 07/15/31 (a)	100,000	79,229	4.50%, 06/01/45 (a)	50,000	41,021
3.63%, 04/15/32 (a)	150,000	128,549	4.00%, 08/01/47 (a)	100,000	76,548
AvalonBay Communities, Inc.			Essential Properties LP		
3.50%, 11/15/24 (a)	150,000	146,685	2.95%, 07/15/31 (a)	100,000	75,050
3.45%, 06/01/25 (a)	100,000	96,828	Essex Portfolio LP		
2.95%, 05/11/26 (a)	100,000	94,315	3.50%, 04/01/25 (a)	130,000	125,628
2.90%, 10/15/26 (a)	100,000	92,753	3.38%, 04/15/26 (a)	150,000	142,501
3.30%, 06/01/29 (a)	200,000	181,220	4.00%, 03/01/29 (a)	150,000	138,685
2.30%, 03/01/30 (a)	100,000	83,704	3.00%, 01/15/30 (a)	100,000	85,363
2.45%, 01/15/31 (a)	150,000	124,947	1.65%, 01/15/31 (a)	150,000	113,475
2.05%, 01/15/32 (a)	150,000	120,383	2.65%, 03/15/32 (a)	150,000	119,574
3.90%, 10/15/46 (a)	150,000	114,386	2.65%, 09/01/50 (a)	100,000	56,237
Boston Properties LP			Extra Space Storage LP		
3.65%, 02/01/26 (a)	150,000	141,393	3.88%, 12/15/27 (a)	150,000	139,963
2.75%, 10/01/26 (a)	200,000	180,518	5.70%, 04/01/28 (a)	150,000	150,873
6.75%, 12/01/27 (a)	150,000	153,417	4.00%, 06/15/29 (a)	100,000	91,527
4.50%, 12/01/28 (a)	150,000	138,582	2.20%, 10/15/30 (a)	50,000	39,958
3.40%, 06/21/29 (a)	200,000	171,330	2.55%, 06/01/31 (a)	100,000	80,282
2.90%, 03/15/30 (a)	100,000	81,450	2.40%, 10/15/31 (a)	150,000	117,899
3.25%, 01/30/31 (a)	200,000	162,988	2.35%, 03/15/32 (a)	150,000	116,726
2.55%, 04/01/32 (a)	150,000	112,511	Federal Realty Investment Trust		
2.45%, 10/01/33 (a)	200,000	141,826	1.25%, 02/15/26 (a)	150,000	135,178
6.50%, 01/15/34 (a)	150,000	149,506	3.25%, 07/15/27 (a)	100,000	92,132

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.50%, 06/01/30 (a)	100,000	87,528	4.80%, 10/15/48 (a)	50,000	41,176
4.50%, 12/01/44 (a)	100,000	77,536	3.10%, 04/15/50 (a)	100,000	61,717
Healthcare Realty Holdings LP			3.00%, 04/15/52 (a)	100,000	60,905
3.10%, 02/15/30 (a)	150,000	128,171	Omega Healthcare Investors, Inc.		
2.00%, 03/15/31 (a)	100,000	77,120	4.50%, 04/01/27 (a)	150,000	142,038
2.05%, 03/15/31 (a)	150,000	112,181	4.75%, 01/15/28 (a)	100,000	94,079
Healthcare Trust of America Holdings LP			3.63%, 10/01/29 (a)	150,000	127,233
3.50%, 08/01/26 (a)	100,000	93,403	3.38%, 02/01/31 (a)	150,000	121,278
Healthpeak Properties Interim, Inc.			3.25%, 04/15/33 (a)	100,000	74,766
3.40%, 02/01/25 (a)	100,000	96,744	Phillips Edison Grocery Center Operating Partnership I LP		
3.25%, 07/15/26 (a)	200,000	189,252	2.63%, 11/15/31 (a)	100,000	75,001
3.50%, 07/15/29 (a)	150,000	134,937	Physicians Realty LP		
3.00%, 01/15/30 (a)	100,000	86,699	4.30%, 03/15/27 (a)	100,000	95,802
2.88%, 01/15/31 (a)	250,000	209,510	2.63%, 11/01/31 (a)	100,000	77,810
5.25%, 12/15/32 (a)	150,000	145,113	Piedmont Operating Partnership LP		
Highwoods Realty LP			3.15%, 08/15/30 (a)	150,000	108,528
4.20%, 04/15/29 (a)	100,000	85,433	Prologis LP		
3.05%, 02/15/30 (a)	100,000	78,401	3.25%, 06/30/26 (a)	230,000	218,242
2.60%, 02/01/31 (a)	150,000	110,559	2.13%, 04/15/27 (a)	150,000	135,295
Host Hotels & Resorts LP			4.88%, 06/15/28 (a)	200,000	198,044
4.00%, 06/15/25 (a)	105,000	101,500	3.88%, 09/15/28 (a)	150,000	141,898
3.38%, 12/15/29 (a)	150,000	128,039	4.38%, 02/01/29 (a)	50,000	48,238
3.50%, 09/15/30 (a)	225,000	192,136	2.88%, 11/15/29 (a)	50,000	43,843
Hudson Pacific Properties LP			2.25%, 04/15/30 (a)	200,000	167,984
5.95%, 02/15/28 (a)	75,000	63,467	1.75%, 07/01/30 (a)	150,000	120,068
4.65%, 04/01/29 (a)	100,000	76,379	1.25%, 10/15/30 (a)	100,000	76,983
3.25%, 01/15/30 (a)	100,000	68,016	1.63%, 03/15/31 (a)	100,000	77,746
Invitation Homes Operating Partnership LP			2.25%, 01/15/32 (a)	100,000	80,233
2.30%, 11/15/28 (a)	200,000	170,230	4.63%, 01/15/33 (a)	150,000	144,052
2.00%, 08/15/31 (a)	100,000	76,601	4.75%, 06/15/33 (a)	150,000	143,926
4.15%, 04/15/32 (a)	100,000	89,066	5.13%, 01/15/34 (a)	150,000	147,747
5.50%, 08/15/33 (a)	100,000	96,927	3.05%, 03/01/50 (a)	50,000	33,135
Kilroy Realty LP			3.00%, 04/15/50 (a)	150,000	98,691
4.75%, 12/15/28 (a)	100,000	90,368	2.13%, 10/15/50 (a)	150,000	81,725
4.25%, 08/15/29 (a)	120,000	104,104	5.25%, 06/15/53 (a)	150,000	143,088
3.05%, 02/15/30 (a)	150,000	120,015	Public Storage Operating Co.		
2.50%, 11/15/32 (a)	150,000	105,858	0.88%, 02/15/26 (a)	125,000	112,673
Kimco Realty Corp.			1.50%, 11/09/26 (a)	150,000	135,021
3.30%, 02/01/25 (a)	100,000	96,394	3.09%, 09/15/27 (a)	50,000	46,704
2.80%, 10/01/26 (a)	100,000	92,062	1.85%, 05/01/28 (a)	150,000	130,460
1.90%, 03/01/28 (a)	100,000	84,798	5.13%, 01/15/29 (a)	100,000	99,884
2.70%, 10/01/30 (a)	200,000	165,124	3.39%, 05/01/29 (a)	150,000	137,833
2.25%, 12/01/31 (a)	100,000	77,685	2.30%, 05/01/31 (a)	100,000	82,350
4.60%, 02/01/33 (a)	100,000	91,882	2.25%, 11/09/31 (a)	100,000	81,011
4.25%, 04/01/45 (a)	150,000	115,425	5.35%, 08/01/53 (a)	100,000	97,815
4.13%, 12/01/46 (a)	100,000	73,443	Realty Income Corp.		
Kite Realty Group LP			3.88%, 04/15/25 (a)	150,000	146,152
4.00%, 10/01/26 (a)	100,000	91,419	0.75%, 03/15/26 (a)	150,000	133,358
Lexington Realty Trust			4.88%, 06/01/26 (a)	100,000	98,907
2.70%, 09/15/30 (a)	150,000	118,922	4.13%, 10/15/26 (a)	100,000	96,703
Mid-America Apartments LP			3.00%, 01/15/27 (a)	180,000	167,387
4.00%, 11/15/25 (a)	100,000	97,291	3.95%, 08/15/27 (a)	150,000	143,152
1.10%, 09/15/26 (a)	100,000	88,457	3.40%, 01/15/28 (a)	100,000	92,772
3.60%, 06/01/27 (a)	150,000	142,116	2.20%, 06/15/28 (a)	100,000	86,896
4.20%, 06/15/28 (a)	100,000	95,379	4.70%, 12/15/28 (a)	150,000	145,680
3.95%, 03/15/29 (a)	50,000	46,996	3.10%, 12/15/29 (a)	100,000	88,493
2.75%, 03/15/30 (a)	100,000	86,487	3.25%, 01/15/31 (a)	200,000	173,014
1.70%, 02/15/31 (a)	100,000	78,892	5.63%, 10/13/32 (a)	150,000	150,198
National Health Investors, Inc.			2.85%, 12/15/32 (a)	150,000	121,775
3.00%, 02/01/31 (a)	100,000	75,862	1.80%, 03/15/33 (a)	100,000	73,108
National Retail Properties, Inc.			4.90%, 07/15/33 (a)	100,000	94,986
4.00%, 11/15/25 (a)	100,000	96,348	4.65%, 03/15/47 (a)	150,000	130,776
3.50%, 10/15/27 (a)	100,000	92,199	Regency Centers LP		
4.30%, 10/15/28 (a)	100,000	93,993	4.13%, 03/15/28 (a)	150,000	140,952
2.50%, 04/15/30 (a)	100,000	82,861	3.70%, 06/15/30 (a)	100,000	89,712

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
4.40%, 02/01/47 (a)	100,000	78,384	5.70%, 09/30/43 (a)	100,000	91,989
4.65%, 03/15/49 (a)	75,000	61,067	4.38%, 02/01/45 (a)	100,000	76,885
Retail Properties of America, Inc.			Vornado Realty LP		
4.75%, 09/15/30 (a)	100,000	91,542	3.50%, 01/15/25 (a)	150,000	142,459
Rexford Industrial Realty LP			2.15%, 06/01/26 (a)	100,000	86,334
2.15%, 09/01/31 (a)	150,000	115,932	Welltower, Inc.		
Sabra Health Care LP			4.00%, 06/01/25 (a)	300,000	291,045
3.90%, 10/15/29 (a)	150,000	126,812	4.25%, 04/01/26 (a)	150,000	145,336
3.20%, 12/01/31 (a)	150,000	114,650	4.25%, 04/15/28 (a)	100,000	94,670
Safeshold Operating Partnership LP			4.13%, 03/15/29 (a)	150,000	139,462
2.85%, 01/15/32 (a)	100,000	76,080	2.75%, 01/15/31 (a)	150,000	123,903
Simon Property Group LP			2.75%, 01/15/32 (a)	100,000	80,910
2.00%, 09/13/24 (a)	250,000	240,575	3.85%, 06/15/32 (a)	150,000	131,918
3.38%, 10/01/24 (a)	200,000	195,146	6.50%, 03/15/41 (a)	150,000	154,237
3.50%, 09/01/25 (a)	250,000	240,972	4.95%, 09/01/48 (a)	100,000	87,256
3.30%, 01/15/26 (a)	100,000	95,386	WP Carey, Inc.		
3.25%, 11/30/26 (a)	250,000	234,645	4.00%, 02/01/25 (a)	100,000	97,453
3.38%, 12/01/27 (a)	150,000	138,945	4.25%, 10/01/26 (a)	150,000	144,345
2.45%, 09/13/29 (a)	250,000	211,937	2.40%, 02/01/31 (a)	200,000	159,942
2.65%, 07/15/30 (a)	150,000	126,444	2.25%, 04/01/33 (a)	100,000	74,524
2.20%, 02/01/31 (a)	150,000	119,567			30,375,854
2.25%, 01/15/32 (a)	200,000	154,990			368,819,380
2.65%, 02/01/32 (a)	100,000	80,482			
5.50%, 03/08/33 (a)	150,000	147,670			
6.75%, 02/01/40 (a)	100,000	107,716			
4.25%, 11/30/46 (a)	150,000	116,105			
3.25%, 09/13/49 (a)	150,000	98,316			
3.80%, 07/15/50 (a)	250,000	180,795			
5.85%, 03/08/53 (a)	150,000	147,241			
SITE Centers Corp.			Industrial 14.2%		
3.63%, 02/01/25 (a)	150,000	142,915	Basic Industry 0.6%		
4.70%, 06/01/27 (a)	100,000	94,032	Air Products & Chemicals, Inc.		
Spirit Realty LP			1.50%, 10/15/25 (a)	250,000	232,047
4.45%, 09/15/26 (a)	100,000	95,628	2.05%, 05/15/30 (a)	200,000	168,948
2.10%, 03/15/28 (a)	100,000	85,374	2.70%, 05/15/40 (a)	150,000	109,265
3.40%, 01/15/30 (a)	50,000	43,023	2.80%, 05/15/50 (a)	200,000	136,734
3.20%, 02/15/31 (a)	150,000	123,788	Albemarle Corp.		
2.70%, 02/15/32 (a)	75,000	58,951	4.65%, 06/01/27 (a)	100,000	96,750
STORE Capital Corp.			5.05%, 06/01/32 (a)	100,000	94,265
4.50%, 03/15/28 (a)	100,000	89,569	5.45%, 12/01/44 (a)	50,000	46,080
4.63%, 03/15/29 (a)	100,000	86,143	5.65%, 06/01/52 (a)	100,000	90,935
2.70%, 12/01/31 (a)	100,000	70,318	AngloGold Ashanti Holdings PLC		
Sun Communities Operating LP			3.75%, 10/01/30 (a)	200,000	165,934
2.30%, 11/01/28 (a)	100,000	84,224	ArcelorMittal S.A.		
2.70%, 07/15/31 (a)	100,000	79,459	6.55%, 11/29/27 (a)	200,000	205,012
4.20%, 04/15/32 (a)	100,000	88,018	4.25%, 07/16/29	100,000	94,816
Tanger Properties LP			6.80%, 11/29/32 (a)	150,000	154,483
3.88%, 07/15/27 (a)	100,000	89,662	7.00%, 10/15/39	100,000	103,113
2.75%, 09/01/31 (a)	100,000	74,429	6.75%, 03/01/41 (e)	200,000	199,414
UDR, Inc.			Barrick Gold Corp.		
2.95%, 09/01/26 (a)	100,000	92,897	6.45%, 10/15/35	150,000	157,798
3.50%, 01/15/28 (a)	100,000	91,648	Barrick North America Finance LLC		
3.20%, 01/15/30 (a)	150,000	132,189	5.70%, 05/30/41	100,000	99,634
3.00%, 08/15/31 (a)	100,000	83,988	5.75%, 05/01/43	150,000	150,120
2.10%, 08/01/32 (a)	150,000	112,944	Barrick PD Australia Finance Pty Ltd.		
1.90%, 03/15/33 (a)	150,000	109,589	5.95%, 10/15/39	150,000	152,578
Ventas Realty LP			BHP Billiton Finance (USA) Ltd.		
2.65%, 01/15/25 (a)	100,000	95,397	4.88%, 02/27/26	200,000	198,638
3.50%, 02/01/25 (a)	150,000	144,474	6.42%, 03/01/26	150,000	154,111
3.25%, 10/15/26 (a)	100,000	92,505	4.75%, 02/28/28 (a)	200,000	198,322
3.85%, 04/01/27 (a)	150,000	140,925	4.13%, 02/24/42	95,000	83,191
4.00%, 03/01/28 (a)	100,000	93,058	5.00%, 09/30/43	450,000	435,915
4.40%, 01/15/29 (a)	250,000	234,897	Cabot Corp.		
4.75%, 11/15/30 (a)	100,000	93,911	4.00%, 07/01/29 (a)	150,000	138,404
			Celanese US Holdings LLC		
			6.05%, 03/15/25	300,000	300,279
			1.40%, 08/05/26 (a)	100,000	87,369
			6.17%, 07/15/27 (a)	350,000	350,504
			6.35%, 11/15/28 (a)	200,000	200,726

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
6.33%, 07/15/29 (a)	200,000	198,880	Kinross Gold Corp.		
6.38%, 07/15/32 (a)	100,000	99,127	4.50%, 07/15/27 (a)	100,000	96,466
6.70%, 11/15/33 (a)	200,000	201,020	6.25%, 07/15/33 (a)(c)	100,000	98,803
Celulosa Arauco y Constitucion S.A.			Linde, Inc.		
3.88%, 11/02/27 (a)	200,000	182,938	2.65%, 02/05/25 (a)	50,000	48,104
CF Industries, Inc.			4.70%, 12/05/25 (a)	150,000	148,876
5.15%, 03/15/34	200,000	189,158	3.20%, 01/30/26 (a)	150,000	144,402
4.95%, 06/01/43	100,000	84,568	1.10%, 08/10/30 (a)	200,000	157,952
5.38%, 03/15/44	150,000	133,394	2.00%, 08/10/50 (a)	150,000	82,754
DuPont de Nemours, Inc.			LYB International Finance BV		
4.49%, 11/15/25 (a)	300,000	293,913	5.25%, 07/15/43	150,000	133,754
4.73%, 11/15/28 (a)	400,000	394,828	4.88%, 03/15/44 (a)	150,000	127,220
5.32%, 11/15/38 (a)	250,000	245,072	LYB International Finance II BV		
5.42%, 11/15/48 (a)	400,000	387,784	3.50%, 03/02/27 (a)	150,000	141,500
Eastman Chemical Co.			LYB International Finance III LLC		
3.80%, 03/15/25 (a)	150,000	145,918	1.25%, 10/01/25 (a)	200,000	182,536
4.50%, 12/01/28 (a)	150,000	143,481	2.25%, 10/01/30 (a)	100,000	81,319
4.80%, 09/01/42 (a)	100,000	84,889	3.38%, 10/01/40 (a)	150,000	107,838
4.65%, 10/15/44 (a)	100,000	81,512	4.20%, 10/15/49 (a)	100,000	74,648
Ecolab, Inc.			4.20%, 05/01/50 (a)	250,000	185,700
2.70%, 11/01/26 (a)	150,000	140,508	3.63%, 04/01/51 (a)	250,000	168,685
1.65%, 02/01/27 (a)	100,000	89,688	3.80%, 10/01/60 (a)	100,000	65,474
3.25%, 12/01/27 (a)	150,000	140,790	LyondellBasell Industries N.V.		
4.80%, 03/24/30 (a)	200,000	198,874	4.63%, 02/26/55 (a)	100,000	78,895
1.30%, 01/30/31 (a)	100,000	78,088	NewMarket Corp.		
2.13%, 02/01/32 (a)	150,000	122,256	2.70%, 03/18/31 (a)	100,000	81,297
2.13%, 08/15/50 (a)	100,000	56,964	Newmont Corp.		
2.70%, 12/15/51 (a)	150,000	94,950	2.80%, 10/01/29 (a)	100,000	86,363
2.75%, 08/18/55 (a)	150,000	92,321	2.25%, 10/01/30 (a)	200,000	162,668
El du Pont de Nemours & Co.			2.60%, 07/15/32 (a)	200,000	161,024
1.70%, 07/15/25 (a)	200,000	186,570	5.88%, 04/01/35	100,000	101,054
EIDP, Inc.			4.88%, 03/15/42 (a)	330,000	296,944
4.80%, 05/15/33 (a)	150,000	144,492	5.45%, 06/09/44 (a)	100,000	95,346
Fibria Overseas Finance Ltd.			Nucor Corp.		
5.50%, 01/17/27	200,000	199,988	2.00%, 06/01/25 (a)	250,000	235,235
FMC Corp.			3.95%, 05/01/28 (a)	150,000	142,791
3.20%, 10/01/26 (a)	100,000	92,634	2.70%, 06/01/30 (a)	250,000	214,330
3.45%, 10/01/29 (a)	100,000	87,226	3.13%, 04/01/32 (a)	100,000	85,334
5.65%, 05/18/33 (a)	150,000	142,945	6.40%, 12/01/37	50,000	54,230
4.50%, 10/01/49 (a)	100,000	74,888	3.85%, 04/01/52 (a)	100,000	75,822
6.38%, 05/18/53 (a)	100,000	96,243	2.98%, 12/15/55 (a)	200,000	122,338
Freeport-McMoRan, Inc.			Nutrien Ltd.		
5.00%, 09/01/27 (a)	150,000	144,714	5.90%, 11/07/24	100,000	100,007
4.13%, 03/01/28 (a)	200,000	186,234	5.95%, 11/07/25	150,000	150,988
5.25%, 09/01/29 (a)	100,000	97,046	4.00%, 12/15/26 (a)	100,000	95,645
4.63%, 08/01/30 (a)	200,000	185,120	4.90%, 03/27/28 (a)	150,000	146,794
5.40%, 11/14/34 (a)	100,000	94,995	4.20%, 04/01/29 (a)	100,000	94,149
5.45%, 03/15/43 (a)	300,000	269,382	5.88%, 12/01/36	50,000	49,765
Georgia-Pacific LLC			5.63%, 12/01/40	100,000	95,581
7.75%, 11/15/29	150,000	169,465	6.13%, 01/15/41 (a)	145,000	146,840
8.88%, 05/15/31	100,000	122,072	4.90%, 06/01/43 (a)	100,000	87,644
Huntsman International LLC			5.25%, 01/15/45 (a)	50,000	45,182
4.50%, 05/01/29 (a)	100,000	92,663	5.00%, 04/01/49 (a)	100,000	87,208
2.95%, 06/15/31 (a)	100,000	79,859	3.95%, 05/13/50 (a)	150,000	113,058
International Flavors & Fragrances, Inc.			5.80%, 03/27/53 (a)	150,000	146,733
4.45%, 09/26/28 (a)	100,000	93,537	Packaging Corp. of America		
4.38%, 06/01/47 (a)	100,000	71,954	3.40%, 12/15/27 (a)	100,000	93,312
5.00%, 09/26/48 (a)	150,000	119,391	3.00%, 12/15/29 (a)	150,000	131,120
International Paper Co.			4.05%, 12/15/49 (a)	100,000	77,899
7.30%, 11/15/39	100,000	112,708	3.05%, 10/01/51 (a)	150,000	96,042
6.00%, 11/15/41 (a)	100,000	101,463	PPG Industries, Inc.		
4.80%, 06/15/44 (a)	200,000	172,578	1.20%, 03/15/26 (a)	100,000	90,239
5.15%, 05/15/46 (a)	100,000	90,600	2.80%, 08/15/29 (a)	100,000	88,253
4.40%, 08/15/47 (a)	100,000	81,762	2.55%, 06/15/30 (a)	200,000	169,486
4.35%, 08/15/48 (a)	100,000	82,413			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Reliance Steel & Aluminum Co. 2.15%, 08/15/30 (a)	200,000	161,698	2.20%, 03/15/32 (a)	150,000	119,100
Rio Tinto Alcan, Inc. 7.25%, 03/15/31	100,000	112,686	4.00%, 12/15/42 (a)	100,000	78,887
Rio Tinto Finance (USA) Ltd. 7.13%, 07/15/28	100,000	109,259	4.50%, 06/01/47 (a)	200,000	170,736
5.20%, 11/02/40	250,000	245,610	3.80%, 08/15/49 (a)	100,000	75,188
2.75%, 11/02/51 (a)	250,000	161,965	3.30%, 05/15/50 (a)	100,000	68,236
Rio Tinto Finance (USA) PLC 5.00%, 03/09/33 (a)	150,000	149,193	2.90%, 03/15/52 (a)	100,000	62,955
4.75%, 03/22/42 (a)	100,000	92,877	Vale Overseas Ltd. 3.75%, 07/08/30 (a)	300,000	263,205
4.13%, 08/21/42 (a)	200,000	171,166	6.13%, 06/12/33 (a)	400,000	397,416
5.13%, 03/09/53 (a)	200,000	193,850	6.88%, 11/21/36	350,000	364,441
RPM International, Inc. 3.75%, 03/15/27 (a)	150,000	140,765	6.88%, 11/10/39	200,000	208,678
4.55%, 03/01/29 (a)	100,000	93,939	Westlake Chemical Corp. 3.60%, 08/15/26 (a)	100,000	94,839
4.25%, 01/15/48 (a)	100,000	75,372	3.38%, 06/15/30 (a)	100,000	86,691
Southern Copper Corp. 3.88%, 04/23/25	100,000	97,086	5.00%, 08/15/46 (a)	100,000	84,297
7.50%, 07/27/35	150,000	170,436	4.38%, 11/15/47 (a)	100,000	77,366
6.75%, 04/16/40	200,000	217,298	3.13%, 08/15/51 (a)	125,000	76,748
5.25%, 11/08/42	250,000	230,490	3.38%, 08/15/61 (a)	100,000	58,995
5.88%, 04/23/45	250,000	245,785	WestRock MWV LLC 7.95%, 02/15/31	150,000	168,811
Steel Dynamics, Inc. 2.80%, 12/15/24 (a)	100,000	96,380	Weyerhaeuser Co. 6.95%, 10/01/27	100,000	106,158
2.40%, 06/15/25 (a)	100,000	94,174	4.00%, 11/15/29 (a)	150,000	138,468
5.00%, 12/15/26 (a)	100,000	97,977	4.00%, 04/15/30 (a)	150,000	137,241
1.65%, 10/15/27 (a)	100,000	85,946	7.38%, 03/15/32	100,000	112,678
3.45%, 04/15/30 (a)	100,000	88,909	3.38%, 03/09/33 (a)	100,000	85,263
3.25%, 10/15/50 (a)	150,000	97,197	WRKCo, Inc. 3.75%, 03/15/25 (a)	100,000	97,047
Suzano Austria GmbH 2.50%, 09/15/28 (a)	100,000	85,430	4.65%, 03/15/26 (a)	250,000	243,385
6.00%, 01/15/29 (a)	200,000	198,762	4.00%, 03/15/28 (a)	150,000	140,145
5.00%, 01/15/30 (a)	200,000	186,024	3.90%, 06/01/28 (a)	100,000	92,887
3.75%, 01/15/31 (a)	250,000	212,155	4.90%, 03/15/29 (a)	100,000	96,369
3.13%, 01/15/32 (a)	200,000	158,082	3.00%, 06/15/33 (a)	250,000	202,680
Teck Resources Ltd. 3.90%, 07/15/30 (a)	200,000	178,210	Yamana Gold, Inc. 2.63%, 08/15/31 (a)(c)	50,000	39,509
6.00%, 08/15/40 (a)	95,000	90,009			29,465,150
5.20%, 03/01/42 (a)	100,000	85,986	Capital Goods 1.3%		
5.40%, 02/01/43 (a)	100,000	87,962	3M Co. 2.00%, 02/14/25 (a)	150,000	142,491
The Dow Chemical Co. 4.80%, 11/30/28 (a)	100,000	98,622	2.65%, 04/15/25 (a)	150,000	143,089
7.38%, 11/01/29	174,000	191,094	3.00%, 08/07/25	100,000	95,956
2.10%, 11/15/30 (a)	250,000	204,197	2.88%, 10/15/27 (a)	100,000	92,115
6.30%, 03/15/33 (a)	100,000	106,085	3.63%, 09/14/28 (a)	150,000	140,453
4.25%, 10/01/34 (a)	50,000	45,108	3.38%, 03/01/29 (a)	200,000	183,182
9.40%, 05/15/39	100,000	132,206	3.05%, 04/15/30 (a)	200,000	178,704
5.25%, 11/15/41 (a)	100,000	93,432	3.88%, 06/15/44	100,000	79,337
4.38%, 11/15/42 (a)	250,000	206,435	3.13%, 09/19/46 (a)	100,000	67,785
4.63%, 10/01/44 (a)	100,000	84,091	3.63%, 10/15/47 (a)	150,000	112,133
5.55%, 11/30/48 (a)	150,000	142,822	4.00%, 09/14/48 (a)(f)	150,000	121,809
4.80%, 05/15/49 (a)	150,000	127,875	3.25%, 08/26/49 (a)	200,000	138,542
3.60%, 11/15/50 (a)	250,000	178,860	3.70%, 04/15/50 (a)	100,000	76,774
6.90%, 05/15/53 (a)	150,000	167,232	ABB Finance USA, Inc. 3.80%, 04/03/28 (a)	200,000	192,852
The Mosaic Co. 4.05%, 11/15/27 (a)	250,000	238,642	Acuity Brands Lighting, Inc. 2.15%, 12/15/30 (a)	100,000	80,214
4.88%, 11/15/41 (a)	100,000	83,887	Allegion PLC 3.50%, 10/01/29 (a)	100,000	89,327
5.63%, 11/15/43 (a)	100,000	92,457	Allegion US Holding Co., Inc. 3.20%, 10/01/24 (a)	150,000	145,369
The Sherwin-Williams Co. 3.45%, 08/01/25 (a)	200,000	192,666	Amcor Finance USA, Inc. 3.63%, 04/28/26 (a)	150,000	142,251
4.25%, 08/08/25	100,000	97,871	4.50%, 05/15/28 (a)	100,000	95,560
3.45%, 06/01/27 (a)	250,000	235,765	5.63%, 05/26/33 (a)	150,000	149,178
2.95%, 08/15/29 (a)	200,000	176,350			
2.30%, 05/15/30 (a)	100,000	83,461			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Amcor Flexibles North America, Inc.			Dover Corp.		
2.63%, 06/19/30 (a)	100,000	82,452	3.15%, 11/15/25 (a)	150,000	142,866
2.69%, 05/25/31 (a)	150,000	122,406	5.38%, 03/01/41 (a)	100,000	95,656
Amphenol Corp.			Eagle Materials, Inc.		
2.05%, 03/01/25 (a)	100,000	95,109	2.50%, 07/01/31 (a)	150,000	121,278
2.80%, 02/15/30 (a)	150,000	130,809	Eaton Corp.		
2.20%, 09/15/31 (a)	200,000	161,930	3.10%, 09/15/27 (a)	150,000	140,697
AptarGroup, Inc.			4.35%, 05/18/28 (a)	150,000	147,339
3.60%, 03/15/32 (a)	100,000	85,399	4.00%, 11/02/32	96,000	89,814
Avery Dennison Corp.			4.15%, 03/15/33 (a)	200,000	188,580
2.65%, 04/30/30 (a)	100,000	83,468	4.15%, 11/02/42	150,000	130,499
2.25%, 02/15/32 (a)	100,000	77,511	3.92%, 09/15/47 (a)	100,000	82,138
5.75%, 03/15/33 (a)	100,000	100,989	4.70%, 08/23/52 (a)	100,000	93,125
Berry Global, Inc.			Emerson Electric Co.		
1.57%, 01/15/26 (a)	350,000	318,363	0.88%, 10/15/26 (a)	150,000	132,819
5.50%, 04/15/28 (a)(c)	100,000	98,314	1.80%, 10/15/27 (a)	150,000	133,140
Carlisle Cos., Inc.			2.00%, 12/21/28 (a)	200,000	173,934
3.75%, 12/01/27 (a)	150,000	141,582	2.20%, 12/21/31 (a)	200,000	164,568
2.75%, 03/01/30 (a)	150,000	127,157	5.25%, 11/15/39	100,000	100,136
2.20%, 03/01/32 (a)	100,000	78,760	2.75%, 10/15/50 (a)	100,000	63,935
Carrier Global Corp.			2.80%, 12/21/51 (a)	200,000	129,754
2.24%, 02/15/25 (a)	225,000	214,110	Flowserve Corp.		
2.49%, 02/15/27 (a)	56,000	50,984	3.50%, 10/01/30 (a)	250,000	214,580
2.72%, 02/15/30 (a)	400,000	343,188	Fortive Corp.		
2.70%, 02/15/31 (a)(c)	150,000	125,925	3.15%, 06/15/26 (a)	150,000	141,043
3.38%, 04/05/40 (a)	300,000	225,678	4.30%, 06/15/46 (a)	80,000	63,430
3.58%, 04/05/50 (a)(c)	325,000	232,947	Fortune Brands Innovations, Inc.		
Caterpillar Financial Services Corp.			3.25%, 09/15/29 (a)	200,000	176,396
0.60%, 09/13/24	150,000	142,800	4.00%, 03/25/32 (a)	100,000	88,109
2.15%, 11/08/24	150,000	144,465	5.88%, 06/01/33 (a)	100,000	99,799
3.25%, 12/01/24	100,000	97,476	4.50%, 03/25/52 (a)	100,000	77,229
4.90%, 01/17/25	150,000	149,481	GE Capital Funding LLC		
3.40%, 05/13/25	200,000	193,922	4.55%, 05/15/32 (a)	250,000	238,705
1.45%, 05/15/25	300,000	281,499	GE Capital International Funding Co.		
5.15%, 08/11/25	150,000	150,070	3.37%, 11/15/25	100,000	95,314
0.80%, 11/13/25	200,000	182,236	4.42%, 11/15/35	200,000	185,696
2.40%, 08/09/26	162,000	150,939	General Dynamics Corp.		
1.15%, 09/14/26	250,000	223,705	2.38%, 11/15/24 (a)	250,000	240,982
3.60%, 08/12/27	150,000	143,560	3.25%, 04/01/25 (a)	100,000	96,916
1.10%, 09/14/27	250,000	216,390	3.50%, 05/15/25 (a)	100,000	97,149
Caterpillar, Inc.			1.15%, 06/01/26 (a)	100,000	90,388
2.60%, 09/19/29 (a)	100,000	89,512	3.50%, 04/01/27 (a)	100,000	95,271
2.60%, 04/09/30 (a)	200,000	176,078	3.75%, 05/15/28 (a)	300,000	286,734
1.90%, 03/12/31 (a)	200,000	168,068	3.63%, 04/01/30 (a)	150,000	139,650
6.05%, 08/15/36	200,000	219,512	2.25%, 06/01/31 (a)	100,000	83,680
5.20%, 05/27/41	150,000	152,170	4.25%, 04/01/40 (a)	100,000	89,408
3.80%, 08/15/42	350,000	297,003	2.85%, 06/01/41 (a)	100,000	73,107
4.30%, 05/15/44 (a)	100,000	90,133	3.60%, 11/15/42 (a)	150,000	121,094
3.25%, 09/19/49 (a)	100,000	75,563	4.25%, 04/01/50 (a)	50,000	44,042
3.25%, 04/09/50 (a)	250,000	189,500	General Electric Co.		
4.75%, 05/15/64 (a)	100,000	92,558	6.75%, 03/15/32	200,000	223,168
CNH Industrial Capital LLC			5.88%, 01/14/38	100,000	105,183
1.88%, 01/15/26 (a)	250,000	229,622	6.88%, 01/10/39	100,000	116,351
1.45%, 07/15/26 (a)	100,000	89,530	4.35%, 05/01/50 (a)	150,000	125,082
4.55%, 04/10/28 (a)	100,000	96,772	HEICO Corp.		
CNH Industrial N.V.			5.35%, 08/01/33 (a)	100,000	99,126
3.85%, 11/15/27 (a)	100,000	94,467	Honeywell International, Inc.		
Deere & Co.			1.35%, 06/01/25 (a)	300,000	281,133
2.75%, 04/15/25 (a)	150,000	144,499	2.50%, 11/01/26 (a)	300,000	280,173
5.38%, 10/16/29	112,000	115,728	1.10%, 03/01/27 (a)	200,000	177,128
3.10%, 04/15/30 (a)	150,000	135,855	4.25%, 01/15/29 (a)	200,000	194,414
3.90%, 06/09/42 (a)	300,000	263,826	2.70%, 08/15/29 (a)	150,000	133,668
2.88%, 09/07/49 (a)	100,000	72,428	1.95%, 06/01/30 (a)	200,000	166,576
3.75%, 04/15/50 (a)	150,000	128,345	1.75%, 09/01/31 (a)	150,000	119,357
			5.00%, 02/15/33 (a)	325,000	327,675

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
4.50%, 01/15/34 (a)	200,000	193,302	Leggett & Platt, Inc.		
5.70%, 03/15/37	100,000	104,555	3.80%, 11/15/24 (a)	100,000	97,525
3.81%, 11/21/47 (a)	150,000	122,208	3.50%, 11/15/27 (a)	100,000	92,275
2.80%, 06/01/50 (a)	150,000	107,256	4.40%, 03/15/29 (a)	100,000	94,563
Hubbell, Inc.			3.50%, 11/15/51 (a)	100,000	69,050
3.50%, 02/15/28 (a)	100,000	93,919	Lennox International, Inc.		
2.30%, 03/15/31 (a)	100,000	81,913	1.35%, 08/01/25 (a)	100,000	92,277
Huntington Ingalls Industries, Inc.			1.70%, 08/01/27 (a)	150,000	131,292
3.84%, 05/01/25 (a)	200,000	193,656	Lockheed Martin Corp.		
3.48%, 12/01/27 (a)	100,000	92,237	4.95%, 10/15/25 (a)	100,000	99,772
4.20%, 05/01/30 (a)	100,000	92,602	3.55%, 01/15/26 (a)	225,000	217,822
IDEX Corp.			5.10%, 11/15/27 (a)	150,000	151,746
3.00%, 05/01/30 (a)	200,000	173,996	3.90%, 06/15/32 (a)	200,000	186,054
Illinois Tool Works, Inc.			5.25%, 01/15/33 (a)	150,000	153,957
2.65%, 11/15/26 (a)	200,000	187,340	4.75%, 02/15/34 (a)	150,000	148,113
3.90%, 09/01/42 (a)	300,000	258,987	3.60%, 03/01/35 (a)	100,000	88,175
Ingersoll Rand, Inc.			4.50%, 05/15/36 (a)	150,000	142,408
5.70%, 08/14/33 (a)	200,000	202,858	6.15%, 09/01/36	100,000	109,422
John Deere Capital Corp.			5.72%, 06/01/40	100,000	105,900
4.55%, 10/11/24	150,000	148,800	4.07%, 12/15/42	200,000	173,858
2.05%, 01/09/25	100,000	95,929	3.80%, 03/01/45 (a)	150,000	122,892
1.25%, 01/10/25	150,000	142,225	4.70%, 05/15/46 (a)	250,000	234,700
2.13%, 03/07/25	200,000	191,002	2.80%, 06/15/50 (a)	150,000	101,298
3.45%, 03/13/25	200,000	194,898	4.09%, 09/15/52 (a)	188,000	158,775
3.40%, 06/06/25	250,000	242,492	4.15%, 06/15/53 (a)	150,000	126,813
4.05%, 09/08/25	200,000	196,078	5.70%, 11/15/54 (a)	150,000	161,032
4.80%, 01/09/26	200,000	198,916	5.20%, 02/15/55 (a)	150,000	149,385
0.70%, 01/15/26	100,000	90,544	4.30%, 06/15/62 (a)	150,000	127,280
2.65%, 06/10/26	200,000	187,948	5.90%, 11/15/63 (a)	150,000	165,100
1.05%, 06/17/26	250,000	224,847	Martin Marietta Materials, Inc.		
1.30%, 10/13/26	100,000	89,620	3.45%, 06/01/27 (a)	50,000	46,984
1.70%, 01/11/27	200,000	180,426	3.50%, 12/15/27 (a)	50,000	46,800
1.75%, 03/09/27	200,000	179,786	2.50%, 03/15/30 (a)	100,000	84,104
4.15%, 09/15/27	200,000	195,302	2.40%, 07/15/31 (a)	200,000	161,842
3.05%, 01/06/28	50,000	46,628	4.25%, 12/15/47 (a)	100,000	81,320
4.75%, 01/20/28	200,000	199,308	3.20%, 07/15/51 (a)	150,000	100,850
1.50%, 03/06/28	150,000	129,824	Masco Corp.		
4.95%, 07/14/28	250,000	250,997	2.00%, 10/01/30 (a)	250,000	197,860
3.45%, 03/07/29	100,000	93,206	2.00%, 02/15/31 (a)	125,000	98,815
2.80%, 07/18/29	150,000	135,362	4.50%, 05/15/47 (a)	100,000	78,675
2.45%, 01/09/30	100,000	87,242	Mohawk Industries, Inc.		
4.70%, 06/10/30	200,000	197,616	3.63%, 05/15/30 (a)	160,000	143,986
1.45%, 01/15/31	200,000	158,648	Northrop Grumman Corp.		
2.00%, 06/17/31	100,000	81,756	2.93%, 01/15/25 (a)	350,000	338,331
4.35%, 09/15/32	250,000	242,860	3.20%, 02/01/27 (a)	100,000	94,441
Johnson Controls International PLC			3.25%, 01/15/28 (a)	400,000	372,820
6.00%, 01/15/36	100,000	103,127	4.40%, 05/01/30 (a)	150,000	144,355
4.63%, 07/02/44 (a)	95,000	81,972	4.70%, 03/15/33 (a)	150,000	145,410
5.13%, 09/14/45 (a)	41,000	38,013	5.15%, 05/01/40 (a)	100,000	96,158
4.50%, 02/15/47 (a)	100,000	84,589	5.05%, 11/15/40	100,000	94,842
4.95%, 07/02/64 (a)(g)	100,000	86,186	4.75%, 06/01/43	150,000	136,500
Johnson Controls International PLC/Tyco Fire & Security Finance SCA			4.03%, 10/15/47 (a)	400,000	329,512
1.75%, 09/15/30 (a)	150,000	120,207	5.25%, 05/01/50 (a)	200,000	196,700
2.00%, 09/16/31 (a)	100,000	78,890	4.95%, 03/15/53 (a)	150,000	140,703
Kennametal, Inc.			nVent Finance Sarl		
4.63%, 06/15/28 (a)	100,000	95,128	4.55%, 04/15/28 (a)	150,000	142,078
L3Harris Technologies, Inc.			Oshkosh Corp.		
3.83%, 04/27/25 (a)	150,000	146,049	3.10%, 03/01/30 (a)	100,000	88,122
5.40%, 01/15/27	225,000	225,625	Otis Worldwide Corp.		
4.40%, 06/15/28 (a)	300,000	288,648	2.06%, 04/05/25 (a)	200,000	189,586
2.90%, 12/15/29 (a)	150,000	130,638	2.29%, 04/05/27 (a)	100,000	90,917
1.80%, 01/15/31 (a)	200,000	157,616	5.25%, 08/16/28 (a)	100,000	100,722
5.40%, 07/31/33 (a)	275,000	275,762	2.57%, 02/15/30 (a)	250,000	213,942
6.15%, 12/15/40	95,000	98,162	3.11%, 02/15/40 (a)	225,000	169,569
5.05%, 04/27/45 (a)	100,000	92,565	3.36%, 02/15/50 (a)	125,000	90,064

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Owens Corning			5.00%, 04/01/34 (a)	150,000	147,420
4.20%, 12/01/24 (a)	150,000	147,129	3.05%, 03/01/50 (a)	100,000	68,319
3.95%, 08/15/29 (a)	200,000	186,314	Rockwell Automation, Inc.		
3.88%, 06/01/30 (a)	100,000	91,072	3.50%, 03/01/29 (a)	100,000	93,838
4.30%, 07/15/47 (a)	100,000	80,400	1.75%, 08/15/31 (a)	100,000	79,589
4.40%, 01/30/48 (a)	100,000	81,257	4.20%, 03/01/49 (a)	100,000	86,775
			2.80%, 08/15/61 (a)	100,000	61,997
Parker-Hannifin Corp.			Snap-on, Inc.		
3.30%, 11/21/24 (a)	100,000	97,373	4.10%, 03/01/48 (a)	100,000	84,321
3.25%, 03/01/27 (a)	150,000	141,204	3.10%, 05/01/50 (a)	100,000	70,875
4.25%, 09/15/27 (a)	200,000	194,274	Sonoco Products Co.		
3.25%, 06/14/29 (a)	150,000	135,756	3.13%, 05/01/30 (a)	200,000	172,834
4.50%, 09/15/29 (a)	200,000	193,512	5.75%, 11/01/40 (a)	150,000	146,412
4.20%, 11/21/34 (a)	150,000	136,068	Stanley Black & Decker, Inc.		
6.25%, 05/15/38	50,000	52,863	3.40%, 03/01/26 (a)	150,000	142,581
4.45%, 11/21/44 (a)	100,000	86,460	4.25%, 11/15/28 (a)	250,000	237,775
4.10%, 03/01/47 (a)	100,000	82,542	2.30%, 03/15/30 (a)	200,000	165,862
4.00%, 06/14/49 (a)	100,000	81,199	5.20%, 09/01/40	100,000	91,489
Pentair Finance Sml			4.85%, 11/15/48 (a)	150,000	127,754
4.50%, 07/01/29 (a)	75,000	70,182	2.75%, 11/15/50 (a)	100,000	58,382
5.90%, 07/15/32 (a)	50,000	50,643	4.00%, 03/15/60 (a)(b)	100,000	79,306
Precision Castparts Corp.			Teledyne Technologies, Inc.		
3.25%, 06/15/25 (a)	100,000	96,872	2.25%, 04/01/28 (a)	500,000	436,420
3.90%, 01/15/43 (a)	100,000	83,046	Textron, Inc.		
4.38%, 06/15/45 (a)	100,000	86,824	4.00%, 03/15/26 (a)	100,000	96,572
Raytheon Technologies Corp.			3.38%, 03/01/28 (a)	100,000	91,607
3.95%, 08/16/25 (a)	250,000	243,230	3.00%, 06/01/30 (a)	100,000	86,712
5.00%, 02/27/26 (a)	150,000	149,409	2.45%, 03/15/31 (a)	250,000	205,447
2.65%, 11/01/26 (a)	150,000	139,218	The Boeing Co.		
3.50%, 03/15/27 (a)	250,000	236,257	4.88%, 05/01/25 (a)	600,000	591,804
3.13%, 05/04/27 (a)	200,000	186,490	2.60%, 10/30/25 (a)	50,000	46,916
4.13%, 11/16/28 (a)	600,000	572,922	2.75%, 02/01/26 (a)	250,000	234,600
7.50%, 09/15/29	100,000	111,840	2.20%, 02/04/26 (a)	950,000	876,878
2.25%, 07/01/30 (a)	150,000	124,614	3.10%, 05/01/26 (a)	150,000	141,292
1.90%, 09/01/31 (a)	200,000	156,816	2.25%, 06/15/26 (a)	50,000	45,833
2.38%, 03/15/32 (a)	200,000	161,010	2.70%, 02/01/27 (a)	200,000	182,980
5.15%, 02/27/33 (a)	200,000	197,760	2.80%, 03/01/27 (a)	100,000	91,407
6.05%, 06/01/36	100,000	104,765	5.04%, 05/01/27 (a)	300,000	296,778
6.13%, 07/15/38	100,000	104,786	3.25%, 02/01/28 (a)	250,000	229,260
4.45%, 11/16/38 (a)	200,000	177,386	3.45%, 11/01/28 (a)	150,000	137,561
5.70%, 04/15/40	100,000	100,379	3.20%, 03/01/29 (a)	150,000	134,945
4.88%, 10/15/40 (c)	50,000	45,696	2.95%, 02/01/30 (a)	150,000	130,037
4.70%, 12/15/41	100,000	89,197	5.15%, 05/01/30 (a)	800,000	787,592
4.50%, 06/01/42	600,000	524,142	3.63%, 02/01/31 (a)	250,000	223,315
4.80%, 12/15/43 (a)	50,000	44,470	3.60%, 05/01/34 (a)	100,000	84,783
4.15%, 05/15/45 (a)	100,000	81,440	3.25%, 02/01/35 (a)	150,000	120,618
3.75%, 11/01/46 (a)	150,000	114,114	6.63%, 02/15/38	100,000	105,357
4.35%, 04/15/47 (a)	150,000	126,284	3.55%, 03/01/38 (a)	100,000	76,794
4.05%, 05/04/47 (a)	100,000	80,718	3.50%, 03/01/39 (a)	150,000	113,016
4.63%, 11/16/48 (a)	350,000	308,248	6.88%, 03/15/39	80,000	88,194
3.13%, 07/01/50 (a)	200,000	135,816	5.88%, 02/15/40	100,000	99,703
2.82%, 09/01/51 (a)	200,000	125,246	5.71%, 05/01/40 (a)	550,000	535,111
3.03%, 03/15/52 (a)	200,000	131,502	3.65%, 03/01/47 (a)	50,000	35,212
5.38%, 02/27/53 (a)	200,000	195,092	3.63%, 03/01/48 (a)	50,000	34,990
Regal Rexnord Corp.			3.85%, 11/01/48 (a)	100,000	73,018
6.05%, 02/15/26 (c)	200,000	198,994	3.90%, 05/01/49 (a)	100,000	74,916
6.05%, 04/15/28 (a)(c)	200,000	198,080	3.75%, 02/01/50 (a)	175,000	127,726
6.30%, 02/15/30 (a)(c)	200,000	199,168	5.81%, 05/01/50 (a)	1,000,000	974,270
6.40%, 04/15/33 (a)(c)	250,000	247,722	3.83%, 03/01/59 (a)	100,000	68,994
Republic Services, Inc.			3.95%, 08/01/59 (a)	150,000	107,357
0.88%, 11/15/25 (a)	200,000	181,262	5.93%, 05/01/60 (a)	600,000	580,428
2.90%, 07/01/26 (a)	200,000	188,064	The Timken Co.		
3.38%, 11/15/27 (a)	150,000	139,656	4.50%, 12/15/28 (a)	100,000	94,898
3.95%, 05/15/28 (a)	100,000	95,093	4.13%, 04/01/32 (a)	100,000	89,346
4.88%, 04/01/29 (a)	300,000	296,025	Trane Technologies Financing Ltd.		
2.30%, 03/01/30 (a)	200,000	169,442	5.25%, 03/03/33 (a)	100,000	100,012
1.45%, 02/15/31 (a)	250,000	193,555			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Trane Technologies Global Holding Co., Ltd.			American Tower Corp.		
3.75%, 08/21/28 (a)	100,000	93,929	2.95%, 01/15/25 (a)	150,000	144,324
5.75%, 06/15/43	100,000	99,988	2.40%, 03/15/25 (a)	250,000	237,560
4.30%, 02/21/48 (a)	150,000	124,469	4.00%, 06/01/25 (a)	150,000	145,553
Trane Technologies Luxembourg Finance S.A.			4.40%, 02/15/26 (a)	100,000	97,357
3.55%, 11/01/24 (a)	150,000	146,704	1.60%, 04/15/26 (a)	150,000	135,581
3.50%, 03/21/26 (a)	50,000	47,907	1.45%, 09/15/26 (a)	50,000	44,329
3.80%, 03/21/29 (a)	100,000	93,443	3.38%, 10/15/26 (a)	150,000	140,657
Valmont Industries, Inc.			2.75%, 01/15/27 (a)	150,000	137,126
5.00%, 10/01/44 (a)	100,000	85,780	3.13%, 01/15/27 (a)	130,000	119,835
Vontier Corp.			3.65%, 03/15/27 (a)	150,000	140,871
1.80%, 04/01/26 (a)	200,000	180,018	3.55%, 07/15/27 (a)	200,000	185,516
2.95%, 04/01/31 (a)	100,000	79,356	3.60%, 01/15/28 (a)	100,000	92,333
Vulcan Materials Co.			1.50%, 01/31/28 (a)	100,000	84,022
3.90%, 04/01/27 (a)	250,000	239,535	5.25%, 07/15/28 (a)	200,000	197,094
3.50%, 06/01/30 (a)	50,000	44,844	3.95%, 03/15/29 (a)	100,000	92,088
4.50%, 06/15/47 (a)	150,000	128,121	3.80%, 08/15/29 (a)	250,000	227,522
4.70%, 03/01/48 (a)	100,000	87,635	2.90%, 01/15/30 (a)	150,000	128,010
Waste Connections, Inc.			1.88%, 10/15/30 (a)	150,000	116,918
4.25%, 12/01/28 (a)	100,000	96,218	2.30%, 09/15/31 (a)	200,000	156,586
3.50%, 05/01/29 (a)	100,000	92,333	4.05%, 03/15/32 (a)	150,000	133,925
2.60%, 02/01/30 (a)	150,000	129,264	5.55%, 07/15/33 (a)	200,000	198,144
3.20%, 06/01/32 (a)	100,000	85,975	3.70%, 10/15/49 (a)	100,000	69,827
4.20%, 01/15/33 (a)	50,000	46,206	3.10%, 06/15/50 (a)	200,000	125,224
3.05%, 04/01/50 (a)	100,000	67,893	2.95%, 01/15/51 (a)	250,000	151,350
2.95%, 01/15/52 (a)	200,000	131,304	AT&T, Inc.		
Waste Management, Inc.			3.88%, 01/15/26 (a)	300,000	289,269
3.13%, 03/01/25 (a)	250,000	242,277	1.70%, 03/25/26 (a)	550,000	501,534
0.75%, 11/15/25 (a)	100,000	90,935	2.95%, 07/15/26 (a)	100,000	93,396
3.15%, 11/15/27 (a)	200,000	186,574	3.80%, 02/15/27 (a)	150,000	142,719
1.15%, 03/15/28 (a)	100,000	84,537	4.25%, 03/01/27 (a)	200,000	192,830
1.50%, 03/15/31 (a)	150,000	117,020	2.30%, 06/01/27 (a)	500,000	447,875
4.15%, 04/15/32 (a)	200,000	187,676	1.65%, 02/01/28 (a)	400,000	342,136
4.88%, 02/15/34 (a)	250,000	244,225	4.10%, 02/15/28 (a)	327,000	310,493
4.10%, 03/01/45 (a)	112,000	93,912	4.35%, 03/01/29 (a)	600,000	567,834
4.15%, 07/15/49 (a)	100,000	84,550	4.30%, 02/15/30 (a)	547,000	510,072
2.50%, 11/15/50 (a)	250,000	153,475	2.75%, 06/01/31 (a)	550,000	454,256
Westinghouse Air Brake Technologies Corp.			2.25%, 02/01/32 (a)	450,000	351,265
3.20%, 06/15/25 (a)	100,000	95,456	2.55%, 12/01/33 (a)	707,000	539,844
3.45%, 11/15/26 (a)	100,000	94,150	5.40%, 02/15/34 (a)	450,000	437,251
4.95%, 09/15/28 (a)(e)	250,000	241,290	4.50%, 05/15/35 (a)	550,000	488,796
WW Grainger, Inc.			5.25%, 03/01/37 (a)	150,000	142,299
1.85%, 02/15/25 (a)	100,000	95,070	4.90%, 08/15/37 (a)	150,000	135,917
4.60%, 06/15/45 (a)	100,000	91,943	4.85%, 03/01/39 (a)	200,000	177,838
4.20%, 05/15/47 (a)	200,000	173,870	6.00%, 08/15/40 (a)	50,000	50,261
Xylem, Inc.			5.35%, 09/01/40	150,000	139,965
3.25%, 11/01/26 (a)	100,000	94,236	3.50%, 06/01/41 (a)	450,000	330,304
1.95%, 01/30/28 (a)	100,000	87,872	5.55%, 08/15/41	150,000	141,830
2.25%, 01/30/31 (a)	150,000	123,363	5.15%, 03/15/42	50,000	45,367
		57,890,185	4.30%, 12/15/42 (a)	200,000	162,246
Communications 2.1%			3.10%, 02/01/43 (a)	100,000	69,832
Activision Blizzard, Inc.			4.65%, 06/01/44 (a)	100,000	82,877
3.40%, 09/15/26 (a)	150,000	143,363	4.35%, 06/15/45 (a)	300,000	237,105
1.35%, 09/15/30 (a)	100,000	79,915	4.75%, 05/15/46 (a)	300,000	250,347
4.50%, 06/15/47 (a)	100,000	92,086	5.15%, 11/15/46 (a)	150,000	132,245
2.50%, 09/15/50 (a)	250,000	159,250	5.65%, 02/15/47 (a)	150,000	144,132
America Movil, S.A.B. de CV			5.45%, 03/01/47 (a)	150,000	139,161
3.63%, 04/22/29 (a)	200,000	183,320	4.50%, 03/09/48 (a)	350,000	279,601
2.88%, 05/07/30 (a)	200,000	172,810	4.55%, 03/09/49 (a)	200,000	160,912
4.70%, 07/21/32 (a)	200,000	190,792	5.15%, 02/15/50 (a)	150,000	132,573
6.38%, 03/01/35	200,000	215,696	3.65%, 06/01/51 (a)	500,000	343,160
6.13%, 03/30/40	230,000	239,044	3.30%, 02/01/52 (a)	150,000	97,799
4.38%, 07/16/42	200,000	170,216	3.50%, 09/15/53 (a)	1,235,000	813,865
4.38%, 04/22/49 (a)	200,000	169,368	3.55%, 09/15/55 (a)	1,273,000	831,524
			3.80%, 12/01/57 (a)	1,161,000	784,128
			3.65%, 09/15/59 (a)	1,174,000	761,292
			3.85%, 06/01/60 (a)	300,000	204,546
			3.50%, 02/01/61 (a)	100,000	64,577

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
British Telecommunications PLC			3.40%, 07/15/46 (a)	200,000	146,522
5.13%, 12/04/28 (a)	250,000	244,900	4.00%, 08/15/47 (a)	100,000	80,292
9.63%, 12/15/30 (e)	450,000	548,401	3.97%, 11/01/47 (a)	400,000	321,156
Charter Communications Operating LLC/Charter Communications Operating Capital			4.00%, 03/01/48 (a)	200,000	161,004
4.91%, 07/23/25 (a)	800,000	786,200	4.70%, 10/15/48 (a)	375,000	340,129
3.75%, 02/15/28 (a)	200,000	182,952	4.00%, 11/01/49 (a)	400,000	319,416
4.20%, 03/15/28 (a)	200,000	186,360	3.45%, 02/01/50 (a)	300,000	219,192
2.25%, 01/15/29 (a)	200,000	166,110	2.80%, 01/15/51 (a)	350,000	221,980
5.05%, 03/30/29 (a)	200,000	190,474	2.89%, 11/01/51 (a)	894,000	573,126
2.80%, 04/01/31 (a)	300,000	241,806	2.45%, 08/15/52 (a)	300,000	175,974
2.30%, 02/01/32 (a)	200,000	151,086	4.05%, 11/01/52 (a)	202,000	161,697
4.40%, 04/01/33 (a)	150,000	132,125	5.35%, 05/15/53 (a)	350,000	342,818
6.38%, 10/23/35 (a)	330,000	320,321	2.94%, 11/01/56 (a)	1,001,000	623,233
5.38%, 04/01/38 (a)	150,000	127,062	4.95%, 10/15/58 (a)	150,000	138,734
3.50%, 06/01/41 (a)	300,000	198,648	2.65%, 08/15/62 (a)	200,000	114,728
3.50%, 03/01/42 (a)	300,000	196,314	2.99%, 11/01/63 (a)	789,000	477,795
6.48%, 10/23/45 (a)	650,000	597,844	5.50%, 05/15/64 (a)	250,000	244,362
5.38%, 05/01/47 (a)	450,000	359,748	Crown Castle International Corp.		
5.75%, 04/01/48 (a)	400,000	337,456	3.20%, 09/01/24 (a)	200,000	194,852
5.13%, 07/01/49 (a)	200,000	154,260	1.35%, 07/15/25 (a)	200,000	184,718
4.80%, 03/01/50 (a)	500,000	369,900	4.45%, 02/15/26 (a)	195,000	190,100
3.70%, 04/01/51 (a)	400,000	248,600	3.70%, 06/15/26 (a)	100,000	95,296
3.90%, 06/01/52 (a)	400,000	256,024	1.05%, 07/15/26 (a)	150,000	132,431
5.25%, 04/01/53 (a)	250,000	198,162	2.90%, 03/15/27 (a)	200,000	183,684
6.83%, 10/23/55 (a)	100,000	93,334	3.65%, 09/01/27 (a)	200,000	186,452
3.85%, 04/01/61 (a)	300,000	179,508	3.80%, 02/15/28 (a)	150,000	139,635
4.40%, 12/01/61 (a)	250,000	164,790	4.30%, 02/15/29 (a)	100,000	94,105
3.95%, 06/30/62 (a)	250,000	151,037	3.10%, 11/15/29 (a)	100,000	87,159
5.50%, 04/01/63 (a)	200,000	157,574	3.30%, 07/01/30 (a)	150,000	130,604
Comcast Corp.			2.25%, 01/15/31 (a)	200,000	160,654
3.38%, 08/15/25 (a)	150,000	145,014	2.10%, 04/01/31 (a)	200,000	157,780
3.95%, 10/15/25 (a)	500,000	487,145	2.50%, 07/15/31 (a)	150,000	121,044
5.25%, 11/07/25	150,000	150,295	2.90%, 04/01/41 (a)	250,000	168,632
3.15%, 03/01/26 (a)	450,000	429,840	4.75%, 05/15/47 (a)	100,000	82,868
2.35%, 01/15/27 (a)	300,000	275,172	5.20%, 02/15/49 (a)	50,000	44,436
3.30%, 02/01/27 (a)	300,000	283,839	4.15%, 07/01/50 (a)	50,000	37,879
3.30%, 04/01/27 (a)	200,000	188,782	3.25%, 01/15/51 (a)	200,000	130,158
5.35%, 11/15/27 (a)	150,000	152,241	Crown Castle, Inc.		
3.15%, 02/15/28 (a)	350,000	324,961	4.80%, 09/01/28 (a)	200,000	194,366
3.55%, 05/01/28 (a)	200,000	188,980	5.10%, 05/01/33 (a)	150,000	144,383
4.15%, 10/15/28 (a)	750,000	723,457	Deutsche Telekom International Finance BV		
4.55%, 01/15/29 (a)	200,000	196,064	8.75%, 06/15/30 (e)	600,000	706,194
2.65%, 02/01/30 (a)	300,000	260,913	9.25%, 06/01/32	150,000	188,799
3.40%, 04/01/30 (a)	250,000	227,865	Discovery Communications LLC		
4.25%, 10/15/30 (a)	350,000	333,095	3.90%, 11/15/24 (a)	50,000	48,737
1.95%, 01/15/31 (a)	300,000	242,871	3.95%, 06/15/25 (a)	250,000	242,100
1.50%, 02/15/31 (a)	300,000	234,972	4.90%, 03/11/26 (a)	100,000	98,329
5.50%, 11/15/32 (a)	200,000	205,204	3.95%, 03/20/28 (a)	250,000	232,702
4.25%, 01/15/33	250,000	234,815	4.13%, 05/15/29 (a)	150,000	137,768
4.65%, 02/15/33 (a)	200,000	195,228	3.63%, 05/15/30 (a)	150,000	131,778
7.05%, 03/15/33	150,000	171,016	5.00%, 09/20/37 (a)	150,000	128,243
4.80%, 05/15/33 (a)	200,000	195,628	6.35%, 06/01/40	150,000	143,921
4.20%, 08/15/34 (a)	250,000	228,532	4.88%, 04/01/43	50,000	39,822
5.65%, 06/15/35	100,000	103,649	5.20%, 09/20/47 (a)	260,000	210,766
4.40%, 08/15/35 (a)	100,000	92,634	5.30%, 05/15/49 (a)	150,000	122,517
6.50%, 11/15/35	145,000	160,688	4.65%, 05/15/50 (a)	150,000	112,305
3.20%, 07/15/36 (a)	100,000	80,955	4.00%, 09/15/55 (a)	357,000	233,057
6.45%, 03/15/37	100,000	109,376	Electronic Arts, Inc.		
3.90%, 03/01/38 (a)	250,000	213,235	1.85%, 02/15/31 (a)	100,000	80,033
4.60%, 10/15/38 (a)	200,000	183,962	2.95%, 02/15/51 (a)	200,000	129,454
6.55%, 07/01/39	50,000	55,039	Fox Corp.		
3.25%, 11/01/39 (a)	200,000	154,236	3.05%, 04/07/25 (a)	100,000	96,205
3.75%, 04/01/40 (a)	275,000	226,435	4.71%, 01/25/29 (a)	400,000	385,904
4.65%, 07/15/42	100,000	89,840	3.50%, 04/08/30 (a)	100,000	89,402
4.75%, 03/01/44	50,000	45,026	5.48%, 01/25/39 (a)	200,000	181,432
4.60%, 08/15/45 (a)	100,000	87,831	5.58%, 01/25/49 (a)	250,000	223,222

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Grupo Televisa S.A.B.			Telefonica Emisiones S.A.		
6.63%, 01/15/40	200,000	205,160	4.10%, 03/08/27	300,000	285,681
5.00%, 05/13/45 (a)	300,000	250,869	7.05%, 06/20/36	365,000	389,794
6.13%, 01/31/46 (a)	200,000	193,634	4.67%, 03/06/38	150,000	124,304
Koninklijke KPN N.V.			5.21%, 03/08/47	500,000	419,550
8.38%, 10/01/30	100,000	113,845	4.90%, 03/06/48	150,000	119,894
Meta Platforms, Inc.			5.52%, 03/01/49 (a)	300,000	262,122
3.50%, 08/15/27 (a)	450,000	428,940	Telefonica Europe BV		
4.60%, 05/15/28 (a)	250,000	247,827	8.25%, 09/15/30	100,000	114,203
4.80%, 05/15/30 (a)	200,000	199,206	TELUS Corp.		
3.85%, 08/15/32 (a)	500,000	459,235	3.70%, 09/15/27 (a)	350,000	329,304
4.95%, 05/15/33 (a)	300,000	298,572	4.60%, 11/16/48 (a)	100,000	82,736
4.45%, 08/15/52 (a)	500,000	424,545	4.30%, 06/15/49 (a)	150,000	117,071
5.60%, 05/15/53 (a)	500,000	502,250	The Bell Telephone Co. of Canada		
4.65%, 08/15/62 (a)	250,000	212,775	2.15%, 02/15/32 (a)	100,000	78,773
5.75%, 05/15/63 (a)	300,000	303,039	5.10%, 05/11/33 (a)	100,000	96,560
NBCUniversal Media LLC			4.46%, 04/01/48 (a)	200,000	164,430
5.95%, 04/01/41	100,000	104,778	4.30%, 07/29/49 (a)	100,000	79,928
4.45%, 01/15/43	130,000	113,798	3.65%, 03/17/51 (a)	100,000	71,977
Netflix, Inc.			3.20%, 02/15/52 (a)	125,000	82,244
5.88%, 02/15/25	150,000	150,763	3.65%, 08/15/52 (a)	150,000	107,277
4.38%, 11/15/26	175,000	170,275	The Interpublic Group of Cos., Inc.		
4.88%, 04/15/28	275,000	271,213	4.65%, 10/01/28 (a)	100,000	95,721
5.88%, 11/15/28	325,000	334,513	4.75%, 03/30/30 (a)	100,000	95,465
6.38%, 05/15/29	125,000	131,746	2.40%, 03/01/31 (a)	100,000	80,837
Omnicom Group, Inc.			3.38%, 03/01/41 (a)	100,000	70,649
2.45%, 04/30/30 (a)	100,000	82,966	5.40%, 10/01/48 (a)	100,000	91,139
4.20%, 06/01/30 (a)	100,000	92,429	The Walt Disney Co.		
2.60%, 08/01/31 (a)	200,000	163,780	3.35%, 03/24/25	250,000	242,710
Omnicom Group, Inc./Omnicom Capital, Inc.			3.70%, 10/15/25 (a)	200,000	194,248
3.65%, 11/01/24 (a)	150,000	146,531	1.75%, 01/13/26	300,000	277,677
3.60%, 04/15/26 (a)	250,000	239,277	3.70%, 03/23/27	250,000	241,007
Orange S.A.			2.20%, 01/13/28	200,000	180,232
9.00%, 03/01/31	400,000	485,472	2.00%, 09/01/29 (a)	400,000	339,408
5.38%, 01/13/42	150,000	144,107	3.80%, 03/22/30	200,000	187,260
5.50%, 02/06/44 (a)	150,000	146,607	2.65%, 01/13/31	450,000	385,650
Paramount Global			6.55%, 03/15/33	100,000	110,602
3.70%, 06/01/28 (a)	100,000	89,676	6.20%, 12/15/34	150,000	162,771
Rogers Communications, Inc.			6.40%, 12/15/35	230,000	252,204
2.95%, 03/15/25 (a)	200,000	190,922	6.15%, 03/01/37	50,000	52,925
3.63%, 12/15/25 (a)	150,000	142,877	6.65%, 11/15/37	200,000	225,498
2.90%, 11/15/26 (a)	150,000	138,240	4.63%, 03/23/40 (a)	200,000	185,772
3.20%, 03/15/27 (a)	250,000	231,110	3.50%, 05/13/40 (a)	350,000	280,815
3.80%, 03/15/32 (a)	200,000	171,052	5.40%, 10/01/43	50,000	49,825
7.50%, 08/15/38	50,000	54,098	4.75%, 09/15/44 (a)	150,000	137,406
4.50%, 03/15/42 (a)	150,000	120,990	4.95%, 10/15/45 (a)	100,000	92,657
4.50%, 03/15/43 (a)	100,000	79,984	4.75%, 11/15/46 (a)	100,000	90,969
5.45%, 10/01/43 (a)	100,000	89,572	2.75%, 09/01/49 (a)	350,000	225,169
5.00%, 03/15/44 (a)	180,000	153,317	4.70%, 03/23/50 (a)(f)	300,000	273,585
4.30%, 02/15/48 (a)	100,000	74,851	3.60%, 01/13/51 (a)	450,000	338,598
4.35%, 05/01/49 (a)	250,000	189,452	3.80%, 05/13/60 (a)	250,000	188,897
3.70%, 11/15/49 (a)	150,000	102,059	Time Warner Cable LLC		
4.55%, 03/15/52 (a)	375,000	290,696	6.55%, 05/01/37	150,000	142,644
Sprint Capital Corp.			7.30%, 07/01/38	300,000	303,564
6.88%, 11/15/28	500,000	528,585	6.75%, 06/15/39	250,000	241,955
8.75%, 03/15/32	500,000	596,380	5.88%, 11/15/40 (a)	224,000	194,316
Sprint LLC			5.50%, 09/01/41 (a)	250,000	205,605
7.63%, 02/15/25 (a)	250,000	255,067	4.50%, 09/15/42 (a)	200,000	146,318
7.63%, 03/01/26 (a)	250,000	259,297	Time Warner Entertainment Co. LP		
Take-Two Interactive Software, Inc.			8.38%, 07/15/33	200,000	222,938
3.55%, 04/14/25	200,000	193,436	T-Mobile USA, Inc.		
3.70%, 04/14/27 (a)	150,000	142,151	3.50%, 04/15/25 (a)	500,000	483,605
4.00%, 04/14/32 (a)	150,000	134,964	1.50%, 02/15/26 (a)	250,000	227,750
TCI Communications, Inc.			2.25%, 02/15/26 (a)	300,000	277,725
7.13%, 02/15/28	30,000	32,275	2.63%, 04/15/26 (a)	250,000	232,407
			3.75%, 04/15/27 (a)	750,000	710,760

Portfolio Holdings

as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.75%, 02/01/28 (a)	300,000	291,783	4.52%, 09/15/48	250,000	210,405
2.05%, 02/15/28 (a)	300,000	262,011	5.01%, 04/15/49	150,000	138,005
4.95%, 03/15/28 (a)	150,000	147,957	4.00%, 03/22/50 (a)	250,000	191,532
4.80%, 07/15/28 (a)	150,000	146,727	2.88%, 11/20/50 (a)	500,000	307,345
2.63%, 02/15/29 (a)	150,000	130,053	3.55%, 03/22/51 (a)	825,000	577,310
2.40%, 03/15/29 (a)	100,000	86,050	3.88%, 03/01/52 (a)	150,000	112,461
3.38%, 04/15/29 (a)	400,000	358,956	5.01%, 08/21/54	100,000	89,030
3.88%, 04/15/30 (a)	1,300,000	1,185,496	4.67%, 03/15/55	100,000	84,391
2.55%, 02/15/31 (a)	500,000	412,250	2.99%, 10/30/56 (a)	550,000	328,817
2.88%, 02/15/31 (a)	200,000	168,390	3.00%, 11/20/60 (a)	350,000	205,733
3.50%, 04/15/31 (a)	400,000	349,384	3.70%, 03/22/61 (a)	650,000	443,202
2.25%, 11/15/31 (a)	100,000	79,444	ViacomCBS, Inc.		
2.70%, 03/15/32 (a)	200,000	162,748	4.75%, 05/15/25 (a)	89,000	87,238
5.20%, 01/15/33 (a)	300,000	294,186	2.90%, 01/15/27 (a)	150,000	135,252
5.05%, 07/15/33 (a)	450,000	434,587	3.38%, 02/15/28 (a)	250,000	222,020
4.38%, 04/15/40 (a)	350,000	301,014	4.20%, 06/01/29 (a)	100,000	89,422
3.00%, 02/15/41 (a)	450,000	317,790	7.88%, 07/30/30	50,000	52,967
4.50%, 04/15/50 (a)	500,000	413,610	4.95%, 01/15/31 (a)	300,000	268,140
3.30%, 02/15/51 (a)	550,000	369,671	4.20%, 05/19/32 (a)	150,000	124,976
3.40%, 10/15/52 (a)	500,000	339,160	6.88%, 04/30/36	150,000	144,561
5.65%, 01/15/53 (a)	300,000	292,920	5.90%, 10/15/40 (a)	100,000	83,772
5.75%, 01/15/54 (a)	200,000	197,878	4.38%, 03/15/43	250,000	172,585
3.60%, 11/15/60 (a)	300,000	201,297	5.85%, 09/01/43 (a)	250,000	207,100
5.80%, 09/15/62 (a)	100,000	97,251	5.25%, 04/01/44 (a)	100,000	75,100
TWDC Enterprises 18 Corp.			4.90%, 08/15/44 (a)	95,000	67,904
3.15%, 09/17/25	150,000	144,048	4.60%, 01/15/45 (a)	130,000	90,273
3.00%, 02/13/26	150,000	142,877	4.95%, 05/19/50 (a)	200,000	146,380
1.85%, 07/30/26	150,000	137,457	Vodafone Group PLC		
2.95%, 06/15/27	200,000	187,626	4.13%, 05/30/25	250,000	244,402
7.00%, 03/01/32	100,000	112,283	7.88%, 02/15/30	150,000	169,131
4.38%, 08/16/41	100,000	87,450	6.15%, 02/27/37	300,000	307,464
4.13%, 12/01/41	150,000	127,976	5.00%, 05/30/38	200,000	186,264
4.13%, 06/01/44	250,000	210,472	4.38%, 02/19/43	250,000	204,010
3.00%, 07/30/46	100,000	68,746	5.25%, 05/30/48	300,000	271,110
Verizon Communications, Inc.			4.88%, 06/19/49	350,000	297,146
3.50%, 11/01/24 (a)	130,000	127,030	4.25%, 09/17/50	250,000	192,800
3.38%, 02/15/25	100,000	97,016	5.63%, 02/10/53 (a)	150,000	141,912
0.85%, 11/20/25 (a)	300,000	272,109	5.13%, 06/19/59	100,000	85,526
1.45%, 03/20/26 (a)	350,000	317,572	5.75%, 02/10/63 (a)	100,000	93,060
2.63%, 08/15/26	400,000	372,616	Warnermedia Holdings, Inc.		
4.13%, 03/16/27	550,000	529,974	3.64%, 03/15/25	500,000	483,850
3.00%, 03/22/27 (a)	150,000	139,493	3.79%, 03/15/25 (a)	100,000	96,739
2.10%, 03/22/28 (a)	500,000	437,140	3.76%, 03/15/27 (a)	700,000	656,621
4.33%, 09/21/28	800,000	766,432	4.05%, 03/15/29 (a)	250,000	230,070
3.88%, 02/08/29 (a)	200,000	186,858	4.28%, 03/15/32 (a)	900,000	794,709
4.02%, 12/03/29 (a)	700,000	650,566	5.05%, 03/15/42 (a)	900,000	741,726
3.15%, 03/22/30 (a)	250,000	219,372	5.14%, 03/15/52 (a)	1,200,000	957,780
1.50%, 09/18/30 (a)	250,000	195,382	5.39%, 03/15/62 (a)	450,000	357,556
1.68%, 10/30/30 (a)	117,000	91,572	Weibo Corp.		
7.75%, 12/01/30	202,000	231,310	3.38%, 07/08/30 (a)	200,000	156,816
1.75%, 01/20/31 (a)	400,000	311,352	WPP Finance 2010		
2.55%, 03/21/31 (a)	800,000	658,816	3.75%, 09/19/24	100,000	97,256
2.36%, 03/15/32 (a)	813,000	643,408			95,461,776
5.05%, 05/09/33 (a)	150,000	145,629	Consumer Cyclical 1.7%		
4.50%, 08/10/33	400,000	369,796	Advance Auto Parts, Inc.		
6.40%, 09/15/33	200,000	210,490	1.75%, 10/01/27 (a)	100,000	84,441
4.40%, 11/01/34 (a)	330,000	298,884	3.90%, 04/15/30 (a)	100,000	86,638
4.27%, 01/15/36	305,000	270,852	3.50%, 03/15/32 (a)	50,000	40,246
5.25%, 03/16/37	200,000	194,930	Alibaba Group Holding Ltd.		
4.81%, 03/15/39	200,000	181,738	3.60%, 11/28/24 (a)	200,000	194,874
2.65%, 11/20/40 (a)	500,000	333,835	3.40%, 12/06/27 (a)	500,000	464,835
3.40%, 03/22/41 (a)	650,000	483,067	2.13%, 02/09/31 (a)	200,000	160,402
2.85%, 09/03/41 (a)	250,000	170,820	4.00%, 12/06/37 (a)	200,000	162,774
3.85%, 11/01/42 (a)	200,000	155,524	2.70%, 02/09/41 (a)	250,000	159,685
6.55%, 09/15/43	100,000	111,864	4.20%, 12/06/47 (a)	400,000	299,016
4.13%, 08/15/46	200,000	159,246			
4.86%, 08/21/46	400,000	352,532			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
3.15%, 02/09/51 (a)	300,000	182,088	Best Buy Co., Inc.		
4.40%, 12/06/57 (a)	200,000	148,214	4.45%, 10/01/28 (a)	100,000	96,820
3.25%, 02/09/61 (a)	200,000	115,808	1.95%, 10/01/30 (a)	150,000	120,345
Amazon.com, Inc.			Block Financial LLC		
4.70%, 11/29/24	250,000	248,360	5.25%, 10/01/25 (a)	100,000	98,626
3.80%, 12/05/24 (a)	195,000	191,504	3.88%, 08/15/30 (a)	150,000	132,605
3.00%, 04/13/25	250,000	242,175	Booking Holdings, Inc.		
0.80%, 06/03/25 (a)	250,000	232,210	3.65%, 03/15/25 (a)	100,000	97,556
4.60%, 12/01/25	250,000	248,292	3.60%, 06/01/26 (a)	150,000	144,254
5.20%, 12/03/25 (a)	200,000	200,726	4.63%, 04/13/30 (a)	350,000	342,447
1.00%, 05/12/26 (a)	600,000	542,400	BorgWarner, Inc.		
3.30%, 04/13/27 (a)	400,000	381,008	3.38%, 03/15/25 (a)	100,000	96,580
1.20%, 06/03/27 (a)	200,000	176,208	2.65%, 07/01/27 (a)	200,000	181,324
3.15%, 08/22/27 (a)	600,000	564,726	4.38%, 03/15/45 (a)	100,000	79,094
4.55%, 12/01/27 (a)	350,000	348,775	CBRE Services, Inc.		
1.65%, 05/12/28 (a)	400,000	349,732	4.88%, 03/01/26 (a)	100,000	97,917
3.45%, 04/13/29 (a)	250,000	235,392	2.50%, 04/01/31 (a)	100,000	80,302
4.65%, 12/01/29 (a)	300,000	299,070	5.95%, 08/15/34 (a)	150,000	148,762
1.50%, 06/03/30 (a)	400,000	325,476	Choice Hotels International, Inc.		
2.10%, 05/12/31 (a)	525,000	435,928	3.70%, 12/01/29 (a)	100,000	88,465
3.60%, 04/13/32 (a)	500,000	460,125	3.70%, 01/15/31 (a)	100,000	85,915
4.70%, 12/01/32 (a)	400,000	397,664	Costco Wholesale Corp.		
4.80%, 12/05/34 (a)	150,000	150,801	3.00%, 05/18/27 (a)	300,000	283,482
3.88%, 08/22/37 (a)	500,000	451,205	1.38%, 06/20/27 (a)	250,000	221,135
2.88%, 05/12/41 (a)	200,000	149,968	1.60%, 04/20/30 (a)	100,000	82,572
4.95%, 12/05/44 (a)	280,000	276,674	1.75%, 04/20/32 (a)	200,000	158,990
4.05%, 08/22/47 (a)	600,000	518,994	Cummins, Inc.		
2.50%, 06/03/50 (a)	400,000	255,280	0.75%, 09/01/25 (a)	150,000	137,408
3.10%, 05/12/51 (a)	600,000	428,958	1.50%, 09/01/30 (a)	250,000	201,072
3.95%, 04/13/52 (a)	450,000	375,795	4.88%, 10/01/43 (a)	50,000	45,886
4.25%, 08/22/57 (a)	400,000	346,868	2.60%, 09/01/50 (a)	150,000	93,060
2.70%, 06/03/60 (a)	400,000	246,688	D.R. Horton, Inc.		
3.25%, 05/12/61 (a)	300,000	208,668	2.60%, 10/15/25 (a)	175,000	164,446
4.10%, 04/13/62 (a)	200,000	165,964	1.40%, 10/15/27 (a)	150,000	128,915
American Honda Finance Corp.			Daimler Finance North America LLC		
2.15%, 09/10/24	250,000	241,377	8.50%, 01/18/31	350,000	427,196
1.50%, 01/13/25	250,000	237,170	Darden Restaurants, Inc.		
4.60%, 04/17/25	250,000	246,845	3.85%, 05/01/27 (a)	100,000	94,927
1.20%, 07/08/25	250,000	231,822	4.55%, 02/15/48 (a)	50,000	40,936
1.00%, 09/10/25	250,000	229,207	Dick's Sporting Goods, Inc.		
5.25%, 07/07/26	200,000	200,394	3.15%, 01/15/32 (a)	100,000	79,757
2.30%, 09/09/26	200,000	183,934	4.10%, 01/15/52 (a)	200,000	130,038
2.35%, 01/08/27	50,000	45,795	Dollar General Corp.		
3.50%, 02/15/28	100,000	93,932	4.25%, 09/20/24	200,000	196,776
2.00%, 03/24/28	250,000	218,930	3.88%, 04/15/27 (a)	200,000	190,976
5.13%, 07/07/28	200,000	200,272	4.13%, 05/01/28 (a)	100,000	95,182
4.60%, 04/17/30	200,000	194,764	5.20%, 07/05/28 (a)	100,000	99,065
Aptiv PLC			3.50%, 04/03/30 (a)	200,000	177,744
4.35%, 03/15/29 (a)	100,000	96,557	5.00%, 11/01/32 (a)	150,000	142,758
3.25%, 03/01/32 (a)	200,000	169,680	5.45%, 07/05/33 (a)	200,000	194,076
5.40%, 03/15/49 (a)	100,000	87,981	4.13%, 04/03/50 (a)	100,000	74,308
3.10%, 12/01/51 (a)	250,000	152,785	Dollar Tree, Inc.		
4.15%, 05/01/52 (a)	200,000	149,142	4.00%, 05/15/25 (a)	150,000	145,581
AutoNation, Inc.			4.20%, 05/15/28 (a)	250,000	237,235
3.50%, 11/15/24 (a)	150,000	145,334	2.65%, 12/01/31 (a)	100,000	80,807
4.75%, 06/01/30 (a)	100,000	93,214	3.38%, 12/01/51 (a)	100,000	64,845
2.40%, 08/01/31 (a)	100,000	77,046	eBay, Inc.		
3.85%, 03/01/32 (a)	150,000	127,094	3.45%, 08/01/24 (a)	200,000	195,954
AutoZone, Inc.			1.90%, 03/11/25 (a)	150,000	142,115
3.25%, 04/15/25 (a)	200,000	192,942	5.90%, 11/22/25 (a)	100,000	100,838
5.05%, 07/15/26	100,000	99,429	1.40%, 05/10/26 (a)	100,000	90,165
4.50%, 02/01/28 (a)	100,000	97,369	3.60%, 06/05/27 (a)	150,000	141,669
3.75%, 04/18/29 (a)	150,000	138,347	2.70%, 03/11/30 (a)	100,000	85,346
4.00%, 04/15/30 (a)	150,000	138,974	2.60%, 05/10/31 (a)	150,000	124,154
1.65%, 01/15/31 (a)	150,000	116,637	6.30%, 11/22/32 (a)	150,000	158,185
4.75%, 08/01/32 (a)	150,000	143,565			
4.75%, 02/01/33 (a)	100,000	94,834			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
4.00%, 07/15/42 (a)	150,000	117,521	Honda Motor Co., Ltd.		
3.65%, 05/10/51 (a)	200,000	143,006	2.53%, 03/10/27 (a)	200,000	183,992
Expedia Group, Inc.			2.97%, 03/10/32 (a)	150,000	131,144
5.00%, 02/15/26 (a)	200,000	197,672	Hyatt Hotels Corp.		
3.80%, 02/15/28 (a)	200,000	186,594	5.38%, 04/23/25 (a)(g)	100,000	99,187
3.25%, 02/15/30 (a)	200,000	174,396	5.75%, 01/30/27 (a)	100,000	100,268
2.95%, 03/15/31 (a)	150,000	125,607	4.38%, 09/15/28 (a)	150,000	141,603
General Motors Co.			5.75%, 04/23/30 (a)(g)	150,000	150,420
6.13%, 10/01/25 (a)	250,000	251,290	JD.com, Inc.		
4.20%, 10/01/27 (a)	150,000	141,431	4.13%, 01/14/50 (a)	200,000	148,096
6.80%, 10/01/27 (a)	300,000	309,357	Lear Corp.		
5.00%, 10/01/28 (a)	250,000	242,635	3.80%, 09/15/27 (a)	50,000	46,856
5.40%, 10/15/29 (a)	200,000	193,502	4.25%, 05/15/29 (a)	50,000	46,507
5.60%, 10/15/32 (a)	200,000	193,068	3.50%, 05/30/30 (a)	50,000	43,716
5.00%, 04/01/35	100,000	89,429	2.60%, 01/15/32 (a)	100,000	78,072
6.60%, 04/01/36 (a)	300,000	302,286	5.25%, 05/15/49 (a)	100,000	87,142
5.15%, 04/01/38 (a)	250,000	218,335	3.55%, 01/15/52 (a)	100,000	65,523
6.25%, 10/02/43	250,000	235,327	Lennar Corp.		
5.20%, 04/01/45	250,000	206,027	4.75%, 05/30/25 (a)	200,000	196,442
6.75%, 04/01/46 (a)	100,000	98,847	4.75%, 11/29/27 (a)	250,000	242,427
5.40%, 04/01/48 (a)	75,000	62,699	LKQ Corp.		
5.95%, 04/01/49 (a)	200,000	179,480	6.25%, 06/15/33 (a)(c)	150,000	148,987
General Motors Financial Co., Inc.			Lowe's Cos., Inc.		
1.20%, 10/15/24	150,000	142,332	3.13%, 09/15/24 (a)	100,000	97,646
3.50%, 11/07/24 (a)	150,000	145,713	4.40%, 09/08/25	200,000	196,568
4.00%, 01/15/25 (a)	100,000	97,254	3.38%, 09/15/25 (a)	274,000	263,114
2.90%, 02/26/25 (a)	200,000	191,106	4.80%, 04/01/26 (a)	300,000	296,592
3.80%, 04/07/25	250,000	241,572	2.50%, 04/15/26 (a)	200,000	186,970
4.35%, 04/09/25 (a)	150,000	146,477	3.35%, 04/01/27 (a)	200,000	188,334
2.75%, 06/20/25 (a)	250,000	236,200	3.10%, 05/03/27 (a)	250,000	232,922
4.30%, 07/13/25 (a)	200,000	194,326	1.30%, 04/15/28 (a)	250,000	211,470
6.05%, 10/10/25	250,000	250,375	3.65%, 04/05/29 (a)	300,000	278,688
1.25%, 01/08/26 (a)	200,000	179,792	4.50%, 04/15/30 (a)	200,000	192,740
5.25%, 03/01/26 (a)	250,000	246,440	1.70%, 10/15/30 (a)	250,000	198,597
5.40%, 04/06/26	250,000	247,007	2.63%, 04/01/31 (a)	350,000	293,527
1.50%, 06/10/26 (a)	250,000	222,000	3.75%, 04/01/32 (a)	300,000	269,091
4.35%, 01/17/27 (a)	200,000	190,464	5.00%, 04/15/33 (a)	200,000	195,516
2.35%, 02/26/27 (a)	150,000	133,422	5.15%, 07/01/33 (a)	250,000	247,187
5.00%, 04/09/27 (a)	300,000	292,401	5.00%, 04/15/40 (a)	100,000	92,744
2.70%, 08/20/27 (a)	200,000	178,014	2.80%, 09/15/41 (a)	200,000	137,526
3.85%, 01/05/28 (a)	150,000	138,356	4.65%, 04/15/42 (a)	95,000	83,266
5.80%, 06/23/28 (a)	300,000	297,618	4.38%, 09/15/45 (a)	100,000	82,399
2.40%, 10/15/28 (a)	250,000	211,602	3.70%, 04/15/46 (a)	150,000	112,403
5.65%, 01/17/29 (a)	100,000	98,409	4.05%, 05/03/47 (a)	250,000	195,967
4.30%, 04/06/29 (a)	250,000	228,697	4.55%, 04/05/49 (a)	100,000	84,343
3.60%, 06/21/30 (a)	300,000	257,796	5.13%, 04/15/50 (a)	100,000	91,896
2.35%, 01/08/31 (a)	200,000	155,584	3.00%, 10/15/50 (a)	200,000	126,844
2.70%, 06/10/31 (a)	200,000	157,892	3.50%, 04/01/51 (a)	50,000	34,822
3.10%, 01/12/32 (a)	250,000	200,072	4.25%, 04/01/52 (a)	300,000	237,330
6.40%, 01/09/33 (a)	100,000	100,841	5.63%, 04/15/53 (a)	250,000	243,180
Genuine Parts Co.			5.75%, 07/01/53 (a)	150,000	148,460
1.88%, 11/01/30 (a)	125,000	98,015	4.45%, 04/01/62 (a)	250,000	195,662
2.75%, 02/01/32 (a)	150,000	122,210	5.80%, 09/15/62 (a)	200,000	193,758
GLP Capital LP/GLP Financing II, Inc.			5.85%, 04/01/63 (a)	100,000	97,715
5.25%, 06/01/25 (a)	100,000	98,282	Magna International, Inc.		
5.38%, 04/15/26 (a)	150,000	146,955	4.15%, 10/01/25 (a)	200,000	194,466
5.75%, 06/01/28 (a)	100,000	97,297	2.45%, 06/15/30 (a)	200,000	168,536
5.30%, 01/15/29 (a)	100,000	94,581	Marriott International, Inc.		
4.00%, 01/15/30 (a)	100,000	87,464	3.75%, 03/15/25 (a)	130,000	126,188
4.00%, 01/15/31 (a)	400,000	343,248	5.75%, 05/01/25 (a)	300,000	300,588
3.25%, 01/15/32 (a)	100,000	80,758	3.13%, 06/15/26 (a)	150,000	141,006
Harley-Davidson, Inc.			5.00%, 10/15/27 (a)	150,000	148,618
3.50%, 07/28/25 (a)	100,000	96,084	4.00%, 04/15/28 (a)	100,000	93,999
Harman International Industries, Inc.			4.63%, 06/15/30 (a)	200,000	189,584
4.15%, 05/15/25 (a)	75,000	73,098	3.50%, 10/15/32 (a)	350,000	297,615

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
McDonald's Corp.			Starbucks Corp.		
3.38%, 05/26/25 (a)	150,000	145,277	3.80%, 08/15/25 (a)	300,000	291,840
3.30%, 07/01/25 (a)	100,000	96,701	2.45%, 06/15/26 (a)	150,000	140,019
1.45%, 09/01/25 (a)	150,000	139,358	2.00%, 03/12/27 (a)	200,000	180,548
3.70%, 01/30/26 (a)	330,000	319,265	3.50%, 03/01/28 (a)	150,000	140,891
3.50%, 03/01/27 (a)	200,000	190,484	4.00%, 11/15/28 (a)	150,000	143,688
3.50%, 07/01/27 (a)	200,000	189,988	3.55%, 08/15/29 (a)	200,000	185,398
3.80%, 04/01/28 (a)	250,000	239,037	2.25%, 03/12/30 (a)	100,000	84,370
4.80%, 08/14/28 (a)	100,000	99,559	2.55%, 11/15/30 (a)	195,000	165,475
2.63%, 09/01/29 (a)	100,000	88,521	3.00%, 02/14/32 (a)	200,000	171,662
2.13%, 03/01/30 (a)	150,000	126,570	3.75%, 12/01/47 (a)	150,000	114,407
3.60%, 07/01/30 (a)	150,000	138,123	4.50%, 11/15/48 (a)	150,000	128,742
4.60%, 09/09/32 (a)	150,000	146,610	4.45%, 08/15/49 (a)	150,000	127,604
4.95%, 08/14/33 (a)	125,000	123,864	3.35%, 03/12/50 (a)	100,000	70,521
4.70%, 12/09/35 (a)	100,000	95,686	3.50%, 11/15/50 (a)	200,000	145,164
6.30%, 10/15/37	200,000	217,536	Tapestry, Inc.		
6.30%, 03/01/38	200,000	218,144	4.25%, 04/01/25 (a)	150,000	145,968
4.88%, 07/15/40	100,000	92,977	4.13%, 07/15/27 (a)	100,000	93,630
3.70%, 02/15/42	100,000	79,446	Target Corp.		
4.60%, 05/26/45 (a)	100,000	88,744	2.25%, 04/15/25 (a)	300,000	286,686
4.88%, 12/09/45 (a)	320,000	295,834	2.50%, 04/15/26	200,000	189,478
4.45%, 03/01/47 (a)	100,000	86,662	3.38%, 04/15/29 (a)	150,000	140,370
4.45%, 09/01/48 (a)	200,000	174,378	2.35%, 02/15/30 (a)	250,000	215,350
3.63%, 09/01/49 (a)	300,000	226,881	2.65%, 09/15/30 (a)	350,000	304,657
4.20%, 04/01/50 (a)	100,000	83,158	4.50%, 09/15/32 (a)	200,000	192,946
5.15%, 09/09/52 (a)	150,000	143,952	4.40%, 01/15/33 (a)	100,000	95,615
MDC Holdings, Inc.			4.00%, 07/01/42	75,000	65,384
2.50%, 01/15/31 (a)	150,000	116,514	3.90%, 11/15/47 (a)	300,000	246,303
6.00%, 01/15/43 (a)	150,000	131,532	2.95%, 01/15/52 (a)	200,000	133,638
NIKE, Inc.			4.80%, 01/15/53 (a)	200,000	184,206
2.38%, 11/01/26 (a)	100,000	92,685	The Ford Foundation		
2.75%, 03/27/27 (a)	350,000	327,208	2.42%, 06/01/50 (a)	100,000	63,193
2.85%, 03/27/30 (a)	350,000	312,417	The Home Depot, Inc.		
3.25%, 03/27/40 (a)	300,000	242,304	2.70%, 04/15/25 (a)	100,000	96,095
3.38%, 11/01/46 (a)	230,000	178,659	3.35%, 09/15/25 (a)	200,000	193,280
3.38%, 03/27/50 (a)	200,000	154,970	4.00%, 09/15/25 (a)	150,000	146,963
NVR, Inc.			3.00%, 04/01/26 (a)	150,000	143,366
3.00%, 05/15/30 (a)	200,000	171,346	2.13%, 09/15/26 (a)	200,000	184,542
O'Reilly Automotive, Inc.			2.50%, 04/15/27 (a)	200,000	184,882
3.60%, 09/01/27 (a)	150,000	142,173	2.80%, 09/14/27 (a)	150,000	139,418
4.35%, 06/01/28 (a)	200,000	194,448	3.90%, 12/06/28 (a)	300,000	288,588
4.20%, 04/01/30 (a)	100,000	93,926	2.95%, 06/15/29 (a)	350,000	318,017
1.75%, 03/15/31 (a)	150,000	118,221	2.70%, 04/15/30 (a)	200,000	175,814
4.70%, 06/15/32 (a)	150,000	143,438	1.38%, 03/15/31 (a)	250,000	195,800
PACCAR Financial Corp.			1.88%, 09/15/31 (a)	250,000	201,197
0.50%, 08/09/24	250,000	238,835	3.25%, 04/15/32 (a)	250,000	222,175
1.80%, 02/06/25	200,000	190,434	4.50%, 09/15/32 (a)(f)	200,000	195,462
3.55%, 08/11/25	200,000	194,418	5.88%, 12/16/36	605,000	649,419
PulteGroup, Inc.			3.30%, 04/15/40 (a)	200,000	158,102
5.50%, 03/01/26 (a)	150,000	149,811	5.40%, 09/15/40 (a)	100,000	100,755
7.88%, 06/15/32	200,000	228,856	5.95%, 04/01/41 (a)	200,000	215,174
PVH Corp.			4.20%, 04/01/43 (a)	230,000	201,169
4.63%, 07/10/25 (a)(c)	150,000	145,347	4.88%, 02/15/44 (a)	195,000	184,762
Ralph Lauren Corp.			4.40%, 03/15/45 (a)	150,000	131,535
2.95%, 06/15/30 (a)	150,000	132,051	4.25%, 04/01/46 (a)	250,000	214,560
Ross Stores, Inc.			3.90%, 06/15/47 (a)	200,000	162,750
0.88%, 04/15/26 (a)	250,000	223,187	4.50%, 12/06/48 (a)	300,000	268,662
Sands China Ltd.			3.13%, 12/15/49 (a)	200,000	140,452
5.38%, 08/08/25 (a)(g)	200,000	193,924	3.35%, 04/15/50 (a)	250,000	182,980
4.30%, 01/08/26 (a)(g)	200,000	187,524	2.38%, 03/15/51 (a)	250,000	148,802
5.65%, 08/08/28 (a)(g)	300,000	283,317	2.75%, 09/15/51 (a)	150,000	96,746
3.35%, 03/08/29 (a)(g)	200,000	166,720	3.63%, 04/15/52 (a)	300,000	228,834
4.88%, 06/18/30 (a)(g)	200,000	175,024	4.95%, 09/15/52 (a)	150,000	143,411
3.50%, 08/08/31 (a)(g)	200,000	160,364	3.50%, 09/15/56 (a)	150,000	110,141
			The Rockefeller Foundation		
			2.49%, 10/01/50 (a)	150,000	94,535

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
The TJX Cos., Inc.			7.55%, 02/15/30	200,000	231,784
2.25%, 09/15/26 (a)	200,000	184,522	1.80%, 09/22/31 (a)	250,000	204,732
1.15%, 05/15/28 (a)	150,000	127,542	4.15%, 09/09/32 (a)	200,000	193,894
3.88%, 04/15/30 (a)	100,000	94,470	4.10%, 04/15/33 (a)	250,000	238,315
1.60%, 05/15/31 (a)	100,000	80,382	5.25%, 09/01/35	250,000	261,497
Toll Brothers Finance Corp.			6.50%, 08/15/37	150,000	173,028
4.35%, 02/15/28 (a)	200,000	187,772	6.20%, 04/15/38	100,000	114,176
Toyota Motor Corp.			3.95%, 06/28/38 (a)	100,000	89,950
1.34%, 03/25/26 (a)	200,000	182,258	5.63%, 04/01/40	100,000	108,164
3.67%, 07/20/28	150,000	143,085	5.00%, 10/25/40	150,000	151,978
5.12%, 07/13/33 (a)	100,000	101,180	5.63%, 04/15/41	100,000	107,415
Toyota Motor Credit Corp.			2.50%, 09/22/41 (a)	200,000	142,804
0.63%, 09/13/24	200,000	190,416	4.30%, 04/22/44 (a)	100,000	91,543
2.00%, 10/07/24	100,000	96,354	3.63%, 12/15/47 (a)	50,000	40,452
4.80%, 01/10/25	200,000	198,762	4.05%, 06/29/48 (a)	500,000	440,250
1.45%, 01/13/25	150,000	142,448	2.95%, 09/24/49 (a)	150,000	106,544
1.80%, 02/13/25	400,000	380,404	2.65%, 09/22/51 (a)	250,000	168,620
3.00%, 04/01/25	300,000	289,602	4.50%, 09/09/52 (a)	200,000	186,202
3.95%, 06/30/25	250,000	244,297	4.50%, 04/15/53 (a)	250,000	233,067
0.80%, 10/16/25	250,000	228,112			75,344,927
5.40%, 11/10/25	200,000	201,072	Consumer Non-Cyclical 3.8%		
0.80%, 01/09/26	150,000	135,963	Abbott Laboratories		
4.45%, 05/18/26	300,000	295,968	3.75%, 11/30/26 (a)	500,000	484,700
1.13%, 06/18/26	250,000	224,827	1.15%, 01/30/28 (a)	50,000	43,158
3.20%, 01/11/27	150,000	141,686	1.40%, 06/30/30 (a)	150,000	122,342
3.05%, 03/22/27	300,000	281,655	4.75%, 11/30/36 (a)	350,000	347,641
1.15%, 08/13/27	200,000	173,156	6.15%, 11/30/37	150,000	166,578
4.55%, 09/20/27	200,000	197,018	5.30%, 05/27/40	100,000	102,768
5.45%, 11/10/27	100,000	101,908	4.75%, 04/15/43 (a)	150,000	144,100
4.63%, 01/12/28	150,000	148,623	4.90%, 11/30/46 (a)	576,000	562,188
1.90%, 04/06/28	150,000	132,378	AbbVie, Inc.		
3.65%, 01/08/29	150,000	141,689	2.60%, 11/21/24 (a)	675,000	651,611
4.45%, 06/29/29	200,000	196,232	3.80%, 03/15/25 (a)	400,000	389,588
2.15%, 02/13/30	100,000	84,982	3.60%, 05/14/25 (a)	600,000	581,940
3.38%, 04/01/30	200,000	182,102	3.20%, 05/14/26 (a)	350,000	332,951
4.55%, 05/17/30	250,000	243,770	2.95%, 11/21/26 (a)	700,000	655,242
1.90%, 09/12/31	300,000	240,195	4.25%, 11/14/28 (a)	300,000	290,448
4.70%, 01/12/33	200,000	196,382	3.20%, 11/21/29 (a)	1,000,000	901,940
Tractor Supply Co.			4.55%, 03/15/35 (a)	350,000	331,215
1.75%, 11/01/30 (a)	125,000	97,931	4.50%, 05/14/35 (a)	400,000	376,480
5.25%, 05/15/33 (a)	150,000	146,898	4.30%, 05/14/36 (a)	250,000	229,422
VF Corp.			4.05%, 11/21/39 (a)	700,000	600,684
2.40%, 04/23/25 (a)	250,000	236,107	4.63%, 10/01/42 (a)	100,000	88,897
2.95%, 04/23/30 (a)	200,000	166,072	4.40%, 11/06/42	450,000	393,376
VICI Properties LP			4.85%, 06/15/44 (a)	200,000	183,192
4.75%, 02/15/28 (a)	250,000	238,122	4.75%, 03/15/45 (a)	111,000	99,752
4.95%, 02/15/30 (a)	200,000	188,292	4.70%, 05/14/45 (a)	450,000	404,716
5.13%, 05/15/32 (a)	200,000	185,616	4.45%, 05/14/46 (a)	350,000	303,145
5.63%, 05/15/52 (a)	150,000	132,440	4.88%, 11/14/48 (a)	300,000	277,086
Walgreens Boots Alliance, Inc.			4.25%, 11/21/49 (a)	1,000,000	842,890
3.80%, 11/18/24 (a)	230,000	224,620	Adventist Health System		
3.45%, 06/01/26 (a)	300,000	283,464	3.63%, 03/01/49 (a)	100,000	70,632
3.20%, 04/15/30 (a)	100,000	84,914	Advocate Health & Hospitals Corp.		
4.80%, 11/18/44 (a)	250,000	195,857	3.83%, 08/15/28 (a)	50,000	47,587
4.10%, 04/15/50 (a)	150,000	102,749	4.27%, 08/15/48 (a)	150,000	127,742
Walmart, Inc.			3.39%, 10/15/49 (a)	100,000	72,689
2.65%, 12/15/24 (a)	200,000	193,794	Agilent Technologies, Inc.		
3.55%, 06/26/25 (a)	100,000	97,346	3.05%, 09/22/26 (a)	100,000	93,554
3.90%, 09/09/25	250,000	244,700	2.75%, 09/15/29 (a)	150,000	131,259
4.00%, 04/15/26 (a)	250,000	245,290	2.10%, 06/04/30 (a)	100,000	81,960
3.05%, 07/08/26 (a)	200,000	191,218	2.30%, 03/12/31 (a)	200,000	163,928
1.05%, 09/17/26 (a)	200,000	179,254	Ahold Finance USA LLC		
3.95%, 09/09/27 (a)	200,000	195,408	6.88%, 05/01/29	75,000	80,322
3.70%, 06/26/28 (a)	300,000	289,293			
1.50%, 09/22/28 (a)	200,000	172,852			
2.38%, 09/24/29 (a)	100,000	89,354			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
AHS Hospital Corp.			Anheuser-Busch InBev Worldwide, Inc.		
5.02%, 07/01/45	50,000	47,294	4.00%, 04/13/28 (a)	450,000	433,669
2.78%, 07/01/51 (a)	100,000	63,260	4.75%, 01/23/29 (a)	800,000	793,040
Allina Health System			3.50%, 06/01/30 (a)	300,000	276,114
3.89%, 04/15/49	100,000	79,998	4.90%, 01/23/31 (a)	100,000	100,453
Altria Group, Inc.			4.38%, 04/15/38 (a)	250,000	228,795
2.35%, 05/06/25 (a)	170,000	161,095	8.20%, 01/15/39	250,000	319,972
4.40%, 02/14/26 (a)	200,000	195,734	5.45%, 01/23/39 (a)	400,000	406,344
2.63%, 09/16/26 (a)	100,000	92,809	8.00%, 11/15/39	150,000	186,430
4.80%, 02/14/29 (a)	300,000	290,805	4.35%, 06/01/40 (a)	250,000	223,800
3.40%, 05/06/30 (a)	150,000	131,972	4.95%, 01/15/42	200,000	190,976
2.45%, 02/04/32 (a)	300,000	234,288	4.60%, 04/15/48 (a)	400,000	360,492
5.80%, 02/14/39 (a)	375,000	365,389	4.44%, 10/06/48 (a)	350,000	306,848
3.40%, 02/04/41 (a)	300,000	204,609	5.55%, 01/23/49 (a)	700,000	717,626
4.25%, 08/09/42	200,000	151,628	4.50%, 06/01/50 (a)	400,000	356,892
4.50%, 05/02/43	100,000	78,265	4.75%, 04/15/58 (a)	150,000	134,532
5.38%, 01/31/44	295,000	274,610	5.80%, 01/23/59 (a)	350,000	367,888
3.88%, 09/16/46 (a)	200,000	138,054	Archer-Daniels-Midland Co.		
5.95%, 02/14/49 (a)	400,000	372,360	2.50%, 08/11/26 (a)	200,000	187,894
4.45%, 05/06/50 (a)	100,000	74,228	3.25%, 03/27/30 (a)	200,000	182,020
3.70%, 02/04/51 (a)	250,000	163,132	2.90%, 03/01/32 (a)	250,000	215,772
4.00%, 02/04/61 (a)	200,000	135,864	5.38%, 09/15/35	100,000	102,019
Amgen, Inc.			4.54%, 03/26/42	100,000	90,233
1.90%, 02/21/25 (a)	100,000	95,102	3.75%, 09/15/47 (a)	50,000	40,045
5.25%, 03/02/25	500,000	497,940	4.50%, 03/15/49 (a)	100,000	89,891
3.13%, 05/01/25 (a)	250,000	240,522	2.70%, 09/15/51 (a)	100,000	64,741
2.60%, 08/19/26 (a)	130,000	120,890	Ascension Health		
2.20%, 02/21/27 (a)	300,000	272,742	2.53%, 11/15/29 (a)	150,000	129,632
3.20%, 11/02/27 (a)	150,000	139,460	3.11%, 11/15/39 (a)	100,000	76,110
5.15%, 03/02/28 (a)	750,000	749,370	3.95%, 11/15/46	250,000	204,605
1.65%, 08/15/28 (a)	300,000	256,044	4.85%, 11/15/53	100,000	93,845
3.00%, 02/22/29 (a)	200,000	180,984	Astrazeneca Finance LLC		
4.05%, 08/18/29 (a)	300,000	283,623	1.20%, 05/28/26 (a)	250,000	225,727
2.45%, 02/21/30 (a)	200,000	170,160	4.88%, 03/03/28 (a)	200,000	199,462
5.25%, 03/02/30 (a)	500,000	500,775	1.75%, 05/28/28 (a)	250,000	216,950
2.30%, 02/25/31 (a)	175,000	144,520	4.90%, 03/03/30 (a)	150,000	149,280
2.00%, 01/15/32 (a)	300,000	235,395	2.25%, 05/28/31 (a)	150,000	124,920
3.35%, 02/22/32 (a)	200,000	174,570	4.88%, 03/03/33 (a)	150,000	150,115
4.20%, 03/01/33 (a)	200,000	184,156	AstraZeneca PLC		
5.25%, 03/02/33 (a)	700,000	696,675	3.38%, 11/16/25	300,000	288,438
6.40%, 02/01/39	50,000	53,501	0.70%, 04/08/26 (a)	200,000	179,214
3.15%, 02/21/40 (a)	400,000	298,596	3.13%, 06/12/27 (a)	100,000	93,723
2.80%, 08/15/41 (a)	200,000	138,114	4.00%, 01/17/29 (a)	250,000	240,080
4.95%, 10/01/41	100,000	91,543	1.38%, 08/06/30 (a)	250,000	198,950
5.15%, 11/15/41 (a)	100,000	93,655	6.45%, 09/15/37	380,000	427,625
5.60%, 03/02/43 (a)	400,000	393,224	4.00%, 09/18/42	250,000	215,425
4.40%, 05/01/45 (a)	450,000	378,477	4.38%, 11/16/45	100,000	89,060
4.56%, 06/15/48 (a)	250,000	213,560	4.38%, 08/17/48 (a)	150,000	134,597
3.38%, 02/21/50 (a)	400,000	280,912	2.13%, 08/06/50 (a)	50,000	29,827
4.66%, 06/15/51 (a)	625,000	538,512	3.00%, 05/28/51 (a)	200,000	141,398
3.00%, 01/15/52 (a)	150,000	97,728	Banner Health		
4.20%, 02/22/52 (a)	200,000	159,536	2.34%, 01/01/30 (a)	100,000	84,812
4.88%, 03/01/53 (a)	200,000	177,478	1.90%, 01/01/31 (a)	100,000	80,159
5.65%, 03/02/53 (a)	750,000	744,337	3.18%, 01/01/50 (a)	100,000	69,710
2.77%, 09/01/53 (a)	219,000	131,288	Baptist Healthcare System Obligated Group		
4.40%, 02/22/62 (a)	250,000	198,215	Series 20B		
5.75%, 03/02/63 (a)	500,000	494,060	3.54%, 08/15/50 (a)	150,000	107,571
Anheuser-Busch Cos., LLC/Anheuser-Busch InBev Worldwide, Inc.			BAT Capital Corp.		
3.65%, 02/01/26 (a)	600,000	579,954	2.79%, 09/06/24 (a)	150,000	145,584
4.70%, 02/01/36 (a)	955,000	914,584	3.22%, 09/06/26 (a)	200,000	186,842
4.90%, 02/01/46 (a)	1,700,000	1,581,748	4.70%, 04/02/27 (a)	150,000	145,500
Anheuser-Busch InBev Finance, Inc.			3.56%, 08/15/27 (a)	600,000	556,746
4.70%, 02/01/36 (a)	150,000	144,061	2.26%, 03/25/28 (a)	350,000	301,560
4.63%, 02/01/44	200,000	181,834	3.46%, 09/06/29 (a)	100,000	87,311
4.90%, 02/01/46 (a)	200,000	185,608	4.91%, 04/02/30 (a)	175,000	164,965
			6.34%, 08/02/30 (a)	200,000	201,379

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
2.73%, 03/25/31 (a)	250,000	198,225	3.20%, 06/15/26 (a)	350,000	333,732
4.74%, 03/16/32 (a)	200,000	180,764	3.25%, 02/27/27	150,000	143,454
7.75%, 10/19/32 (a)	100,000	108,605	1.13%, 11/13/27 (a)	250,000	217,217
6.42%, 08/02/33 (a)	250,000	249,590	3.90%, 02/20/28 (a)	300,000	288,060
4.39%, 08/15/37 (a)	450,000	356,494	3.40%, 07/26/29 (a)	500,000	463,245
3.73%, 09/25/40 (a)	150,000	104,750	1.45%, 11/13/30 (a)	150,000	119,021
7.08%, 08/02/43 (a)	150,000	149,257	2.95%, 03/15/32 (a)	350,000	303,429
4.54%, 08/15/47 (a)	400,000	291,204	4.13%, 06/15/39 (a)	200,000	176,744
4.76%, 09/06/49 (a)	150,000	111,285	2.35%, 11/13/40 (a)	150,000	101,352
5.28%, 04/02/50 (a)	100,000	80,178	3.55%, 03/15/42 (a)	250,000	198,982
3.98%, 09/25/50 (a)	200,000	132,440	3.25%, 08/01/42	100,000	74,808
5.65%, 03/16/52 (a)	125,000	104,843	4.63%, 05/15/44 (a)	150,000	136,259
7.08%, 08/02/53 (a)	200,000	197,090	5.00%, 08/15/45 (a)	100,000	96,477
BAT International Finance PLC			4.35%, 11/15/47 (a)	250,000	216,127
1.67%, 03/25/26 (a)	250,000	226,480	4.55%, 02/20/48 (a)	250,000	221,955
4.45%, 03/16/28 (a)	100,000	94,892	4.25%, 10/26/49 (a)	700,000	591,794
Baxalta, Inc.			2.55%, 11/13/50 (a)	200,000	122,502
4.00%, 06/23/25 (a)	150,000	145,920	3.70%, 03/15/52 (a)	350,000	269,542
5.25%, 06/23/45 (a)	99,000	94,463	3.90%, 03/15/62 (a)	200,000	151,784
Baxter International, Inc.			Brown-Forman Corp.		
1.32%, 11/29/24	100,000	94,826	4.75%, 04/15/33 (a)	150,000	148,504
2.60%, 08/15/26 (a)	129,000	119,191	4.00%, 04/15/38 (a)	150,000	129,923
1.92%, 02/01/27 (a)	300,000	266,982	Brunswick Corp.		
2.27%, 12/01/28 (a)	250,000	214,285	0.85%, 08/18/24 (a)	100,000	94,969
3.95%, 04/01/30 (a)	100,000	91,681	2.40%, 08/18/31 (a)	150,000	115,125
1.73%, 04/01/31 (a)	150,000	115,715	5.10%, 04/01/52 (a)	75,000	55,259
2.54%, 02/01/32 (a)	250,000	200,645	Bunge Ltd. Finance Corp.		
3.50%, 08/15/46 (a)	85,000	57,401	1.63%, 08/17/25 (a)	100,000	92,663
3.13%, 12/01/51 (a)	150,000	95,538	3.25%, 08/15/26 (a)	150,000	141,302
BayCare Health System, Inc.			3.75%, 09/25/27 (a)	150,000	141,356
Series 2020			2.75%, 05/14/31 (a)	150,000	125,612
3.83%, 11/15/50 (a)	100,000	78,870	Campbell Soup Co.		
Baylor Scott & White Holdings			3.95%, 03/15/25 (a)	100,000	97,434
1.78%, 11/15/30 (a)	100,000	79,881	3.30%, 03/19/25 (a)	150,000	144,669
4.19%, 11/15/45 (a)	100,000	84,895	4.15%, 03/15/28 (a)	150,000	142,920
2.84%, 11/15/50 (a)	200,000	132,212	4.80%, 03/15/48 (a)	100,000	86,707
Becton Dickinson & Co.			3.13%, 04/24/50 (a)	200,000	131,362
3.73%, 12/15/24 (a)	102,000	99,572	Cardinal Health, Inc.		
3.70%, 06/06/27 (a)	298,000	282,736	3.75%, 09/15/25 (a)	130,000	125,605
4.69%, 02/13/28 (a)	200,000	196,594	3.41%, 06/15/27 (a)	250,000	234,192
2.82%, 05/20/30 (a)	200,000	172,964	4.50%, 11/15/44 (a)	100,000	80,191
1.96%, 02/11/31 (a)	200,000	160,950	4.90%, 09/15/45 (a)	80,000	67,185
4.69%, 12/15/44 (a)	250,000	221,865	4.37%, 06/15/47 (a)	100,000	80,101
4.67%, 06/06/47 (a)	200,000	177,360	Catholic Health Services of Long Island Obligated Group		
3.79%, 05/20/50 (a)	150,000	116,214	3.37%, 07/01/50 (a)	50,000	32,828
Biogen, Inc.			Cencora, Inc.		
4.05%, 09/15/25 (a)	300,000	291,057	3.25%, 03/01/25 (a)	100,000	96,795
2.25%, 05/01/30 (a)	300,000	247,002	3.45%, 12/15/27 (a)	100,000	93,998
3.15%, 05/01/50 (a)	300,000	196,158	2.80%, 05/15/30 (a)	100,000	86,306
3.25%, 02/15/51 (a)	292,000	194,507	2.70%, 03/15/31 (a)	200,000	168,310
Bio-Rad Laboratories, Inc.			4.25%, 03/01/45 (a)	100,000	81,050
3.30%, 03/15/27 (a)	100,000	93,817	4.30%, 12/15/47 (a)	100,000	83,386
3.70%, 03/15/32 (a)	150,000	131,486	Children's Health System of Texas		
Bon Secours Mercy Health, Inc.			2.51%, 08/15/50 (a)	150,000	90,294
2.10%, 06/01/31 (a)	100,000	79,991	Children's Hospital		
3.21%, 06/01/50 (a)	100,000	67,795	2.93%, 07/15/50 (a)	100,000	63,336
Boston Scientific Corp.			Children's Hospital Medical Center		
1.90%, 06/01/25 (a)	200,000	188,282	4.27%, 05/15/44	100,000	87,399
2.65%, 06/01/30 (a)	150,000	128,819	Church & Dwight Co., Inc.		
6.50%, 11/15/35 (e)	100,000	108,727	3.15%, 08/01/27 (a)	100,000	94,135
4.55%, 03/01/39 (a)	150,000	135,368	5.60%, 11/15/32 (a)	100,000	103,536
4.70%, 03/01/49 (a)	150,000	134,603	3.95%, 08/01/47 (a)	100,000	81,319
Bristol-Myers Squibb Co.			5.00%, 06/15/52 (a)	100,000	94,857
3.88%, 08/15/25 (a)	91,000	88,225			
0.75%, 11/13/25 (a)	150,000	136,710			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Cigna Corp.			5.25%, 11/15/48 (a)	150,000	140,342
3.25%, 04/15/25 (a)	200,000	192,758	3.75%, 05/01/50 (a)	150,000	113,993
4.13%, 11/15/25 (a)	400,000	389,788	Corewell Health Obligated Group		
4.50%, 02/25/26 (a)	194,000	190,118	3.49%, 07/15/49 (a)	50,000	36,562
1.25%, 03/15/26 (a)	200,000	180,758	Cottage Health Obligated Group		
3.40%, 03/01/27 (a)	142,000	133,548	3.30%, 11/01/49 (a)	100,000	71,218
3.05%, 10/15/27 (a)	145,000	133,699	CVS Health Corp.		
4.38%, 10/15/28 (a)	660,000	635,686	3.38%, 08/12/24 (a)	80,000	78,205
2.40%, 03/15/30 (a)	250,000	210,527	4.10%, 03/25/25 (a)	200,000	195,916
2.38%, 03/15/31 (a)	250,000	205,820	3.88%, 07/20/25 (a)	500,000	485,155
5.40%, 03/15/33 (a)	150,000	150,669	5.00%, 02/20/26 (a)	250,000	248,200
4.80%, 08/15/38 (a)	405,000	373,086	2.88%, 06/01/26 (a)	300,000	281,145
3.20%, 03/15/40 (a)	150,000	111,828	3.00%, 08/15/26 (a)	200,000	187,382
6.13%, 11/15/41	100,000	104,325	3.63%, 04/01/27 (a)	150,000	142,055
4.80%, 07/15/46 (a)	270,000	239,647	1.30%, 08/21/27 (a)	400,000	344,504
3.88%, 10/15/47 (a)	145,000	110,644	4.30%, 03/25/28 (a)	845,000	812,620
4.90%, 12/15/48 (a)	550,000	489,758	5.00%, 01/30/29 (a)	200,000	197,032
3.40%, 03/15/50 (a)	200,000	139,962	3.25%, 08/15/29 (a)	300,000	268,206
3.40%, 03/15/51 (a)	250,000	174,757	5.13%, 02/21/30 (a)	250,000	246,292
City of Hope			3.75%, 04/01/30 (a)	300,000	272,985
5.62%, 11/15/43	100,000	95,814	1.75%, 08/21/30 (a)	250,000	198,415
Coca-Cola Consolidated, Inc.			5.25%, 01/30/31 (a)	200,000	197,650
3.80%, 11/25/25 (a)	100,000	96,804	1.88%, 02/28/31 (a)	250,000	196,192
Coca-Cola Femsa S.A.B. de CV			2.13%, 09/15/31 (a)	200,000	157,950
2.75%, 01/22/30 (a)	200,000	175,806	5.25%, 02/21/33 (a)	250,000	244,652
1.85%, 09/01/32 (a)	100,000	77,386	5.30%, 06/01/33 (a)	200,000	195,996
5.25%, 11/26/43	150,000	145,795	4.88%, 07/20/35 (a)	100,000	93,128
Colgate-Palmolive Co.			4.78%, 03/25/38 (a)	900,000	807,273
4.80%, 03/02/26	100,000	100,131	6.13%, 09/15/39	50,000	50,660
3.10%, 08/15/27 (a)	200,000	190,306	4.13%, 04/01/40 (a)	200,000	163,114
4.60%, 03/01/33 (a)	150,000	150,253	2.70%, 08/21/40 (a)	200,000	134,210
4.00%, 08/15/45	100,000	88,594	5.30%, 12/05/43 (a)	100,000	91,711
3.70%, 08/01/47 (a)	100,000	84,124	5.13%, 07/20/45 (a)	600,000	535,050
CommonSpirit Health			5.05%, 03/25/48 (a)	1,400,000	1,230,488
2.76%, 10/01/24 (a)	100,000	96,789	4.25%, 04/01/50 (a)	150,000	118,644
1.55%, 10/01/25 (a)	125,000	114,889	5.63%, 02/21/53 (a)	200,000	189,600
6.07%, 11/01/27 (a)	150,000	153,586	5.88%, 06/01/53 (a)	200,000	195,400
3.35%, 10/01/29 (a)	150,000	133,805	6.00%, 06/01/63 (a)	200,000	196,026
4.35%, 11/01/42	150,000	125,814	Danaher Corp.		
3.82%, 10/01/49 (a)	150,000	112,296	3.35%, 09/15/25 (a)	50,000	48,286
4.19%, 10/01/49 (a)	200,000	160,066	4.38%, 09/15/45 (a)	100,000	88,458
3.91%, 10/01/50 (a)	100,000	75,334	2.60%, 10/01/50 (a)	200,000	127,840
6.46%, 11/01/52 (a)	100,000	111,784	2.80%, 12/10/51 (a)	200,000	131,814
Community Health Network, Inc.			DENTSPLY SIRONA, Inc.		
3.10%, 05/01/50 (a)	150,000	97,530	3.25%, 06/01/30 (a)	150,000	128,768
Conagra Brands, Inc.			DH Europe Finance II Sarl		
4.60%, 11/01/25 (a)	150,000	146,887	2.20%, 11/15/24 (a)	100,000	96,217
5.30%, 10/01/26	200,000	199,270	2.60%, 11/15/29 (a)	100,000	88,164
1.38%, 11/01/27 (a)	250,000	212,447	3.25%, 11/15/39 (a)	150,000	119,304
4.85%, 11/01/28 (a)	250,000	243,380	3.40%, 11/15/49 (a)	150,000	112,376
5.30%, 11/01/38 (a)	100,000	92,467	Diageo Capital PLC		
5.40%, 11/01/48 (a)	200,000	181,844	2.13%, 10/24/24 (a)	200,000	192,522
Constellation Brands, Inc.			1.38%, 09/29/25 (a)	200,000	184,774
4.75%, 11/15/24	150,000	148,561	3.88%, 05/18/28 (a)	200,000	192,586
4.40%, 11/15/25 (a)	100,000	97,903	2.38%, 10/24/29 (a)	200,000	172,966
4.75%, 12/01/25	100,000	98,545	2.00%, 04/29/30 (a)	250,000	208,667
3.70%, 12/06/26 (a)	250,000	238,082	2.13%, 04/29/32 (a)	200,000	160,950
3.50%, 05/09/27 (a)	100,000	94,130	5.50%, 01/24/33 (a)	200,000	207,980
3.60%, 02/15/28 (a)	150,000	139,953	3.88%, 04/29/43 (a)	100,000	82,575
3.15%, 08/01/29 (a)	50,000	44,703	Diageo Investment Corp.		
2.88%, 05/01/30 (a)	200,000	172,560	4.25%, 05/11/42	150,000	131,729
4.75%, 05/09/32 (a)	150,000	143,827	Dignity Health		
4.90%, 05/01/33 (a)	150,000	144,736	4.50%, 11/01/42	50,000	42,525
4.50%, 05/09/47 (a)	150,000	125,870	5.27%, 11/01/64	50,000	45,370
4.10%, 02/15/48 (a)	100,000	79,525	Duke University Health System, Inc.		
			3.92%, 06/01/47 (a)	150,000	122,088

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Edwards Lifesciences Corp.			Haleon U.S. Capital LLC		
4.30%, 06/15/28 (a)	100,000	96,364	3.38%, 03/24/29 (a)	250,000	228,735
Eli Lilly & Co.			3.63%, 03/24/32 (a)	400,000	355,252
2.75%, 06/01/25 (a)	100,000	96,134	4.00%, 03/24/52 (a)	250,000	200,977
5.50%, 03/15/27	200,000	206,432	Haleon UK Capital PLC		
3.10%, 05/15/27 (a)	100,000	94,890	3.13%, 03/24/25	250,000	240,497
3.38%, 03/15/29 (a)	200,000	187,262	Hartford HealthCare Corp.		
4.70%, 02/27/33 (a)	200,000	199,628	3.45%, 07/01/54	75,000	51,938
3.70%, 03/01/45 (a)	100,000	83,088	Hasbro, Inc.		
3.95%, 05/15/47 (a)	50,000	43,359	3.00%, 11/19/24 (a)	100,000	96,703
3.95%, 03/15/49 (a)	200,000	172,724	3.55%, 11/19/26 (a)	150,000	141,014
2.25%, 05/15/50 (a)	200,000	123,644	3.50%, 09/15/27 (a)	100,000	93,495
4.88%, 02/27/53 (a)	200,000	197,020	3.90%, 11/19/29 (a)	100,000	90,892
4.15%, 03/15/59 (a)	150,000	127,946	6.35%, 03/15/40	50,000	50,509
2.50%, 09/15/60 (a)	100,000	59,757	5.10%, 05/15/44 (a)	50,000	43,556
4.95%, 02/27/63 (a)	150,000	146,709	HCA, Inc.		
Flowers Foods, Inc.			5.38%, 02/01/25	500,000	496,920
2.40%, 03/15/31 (a)	100,000	81,027	5.25%, 04/15/25	300,000	297,483
Fomento Economico Mexicano S.A.B. de CV			5.88%, 02/15/26 (a)	250,000	250,437
3.50%, 01/16/50 (a)	300,000	219,462	5.25%, 06/15/26 (a)	250,000	247,062
Franciscan Missionaries of Our Lady Health System, Inc.			5.38%, 09/01/26 (a)	200,000	198,572
3.91%, 07/01/49 (a)	50,000	35,809	4.50%, 02/15/27 (a)	200,000	193,466
GE HealthCare Technologies, Inc.			3.13%, 03/15/27 (a)	200,000	183,948
5.55%, 11/15/24	200,000	199,522	5.20%, 06/01/28 (a)	200,000	197,198
5.60%, 11/15/25 (a)	300,000	300,108	5.63%, 09/01/28 (a)	250,000	249,660
5.65%, 11/15/27 (a)	300,000	303,774	5.88%, 02/01/29 (a)	200,000	201,262
5.86%, 03/15/30 (a)	200,000	203,434	3.38%, 03/15/29 (a)	100,000	89,262
5.91%, 11/22/32 (a)	300,000	307,848	4.13%, 06/15/29 (a)	350,000	323,347
6.38%, 11/22/52 (a)	200,000	215,338	3.50%, 09/01/30 (a)	500,000	436,870
General Mills, Inc.			2.38%, 07/15/31 (a)	200,000	158,202
3.20%, 02/10/27 (a)	200,000	188,130	3.63%, 03/15/32 (a)	400,000	344,344
4.20%, 04/17/28 (a)	375,000	359,940	5.50%, 06/01/33 (a)	250,000	246,127
2.88%, 04/15/30 (a)	150,000	131,025	5.13%, 06/15/39 (a)	150,000	136,107
2.25%, 10/14/31 (a)	150,000	121,193	4.38%, 03/15/42 (a)	100,000	80,310
4.95%, 03/29/33 (a)	200,000	195,102	5.50%, 06/15/47 (a)	300,000	273,318
5.40%, 06/15/40	150,000	146,322	5.25%, 06/15/49 (a)	350,000	305,690
3.00%, 02/01/51 (a)	150,000	101,178	3.50%, 07/15/51 (a)	150,000	100,094
Gilead Sciences, Inc.			4.63%, 03/15/52 (a)	350,000	281,151
3.50%, 02/01/25 (a)	400,000	389,424	5.90%, 06/01/53 (a)	200,000	191,982
3.65%, 03/01/26 (a)	500,000	481,075	Hershey Co.		
2.95%, 03/01/27 (a)	200,000	186,494	4.50%, 05/04/33 (a)	150,000	146,778
1.20%, 10/01/27 (a)	150,000	129,101	Hormel Foods Corp.		
1.65%, 10/01/30 (a)	200,000	160,808	1.70%, 06/03/28 (a)	150,000	129,888
4.60%, 09/01/35 (a)	200,000	190,012	1.80%, 06/11/30 (a)	150,000	124,085
4.00%, 09/01/36 (a)	100,000	88,618	3.05%, 06/03/51 (a)	150,000	103,284
2.60%, 10/01/40 (a)	200,000	139,596	IHC Health Services, Inc.		
5.65%, 12/01/41 (a)	224,000	229,056	4.13%, 05/15/48 (a)	150,000	127,980
4.80%, 04/01/44 (a)	300,000	276,336	Illumina, Inc.		
4.50%, 02/01/45 (a)	350,000	308,196	5.75%, 12/13/27 (a)	100,000	99,888
4.75%, 03/01/46 (a)	370,000	338,398	2.55%, 03/23/31 (a)	150,000	120,470
4.15%, 03/01/47 (a)	300,000	251,271	Indiana University Health, Inc. Obligated Group		
2.80%, 10/01/50 (a)	250,000	161,037	3.97%, 11/01/48 (a)	55,000	44,933
GlaxoSmithKline Capital PLC			Ingredion, Inc.		
3.38%, 06/01/29 (a)	200,000	186,300	2.90%, 06/01/30 (a)	150,000	128,627
GlaxoSmithKline Capital, Inc.			3.90%, 06/01/50 (a)	100,000	71,562
3.63%, 05/15/25	150,000	146,323	Integrus Baptist Medical Center, Inc.		
3.88%, 05/15/28	400,000	386,060	3.88%, 08/15/50 (a)	100,000	73,318
6.38%, 05/15/38	363,000	413,453	IQVIA, Inc.		
4.20%, 03/18/43	100,000	88,129	5.70%, 05/15/28 (a)(c)	200,000	199,922
GSK Consumer Healthcare Capital US LLC			JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.		
3.38%, 03/24/27 (a)	400,000	376,184	2.50%, 01/15/27 (a)	250,000	225,075
Hackensack Meridian Health, Inc.			5.13%, 02/01/28 (a)	200,000	194,570
2.68%, 09/01/41 (a)	200,000	137,760	3.00%, 02/02/29 (a)	100,000	85,942
2.88%, 09/01/50 (a)	100,000	65,289	5.50%, 01/15/30 (a)	250,000	242,227
4.50%, 07/01/57 (a)	50,000	43,059	3.63%, 01/15/32 (a)	200,000	164,308

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.00%, 05/15/32 (a)	250,000	195,500	3.20%, 07/30/46 (a)	100,000	73,062
5.75%, 04/01/33 (a)	300,000	287,709	3.90%, 05/04/47 (a)	100,000	82,734
4.38%, 02/02/52 (a)	150,000	106,223	2.88%, 02/07/50 (a)	100,000	69,257
6.50%, 12/01/52 (a)	300,000	285,627	Koninklijke Ahold Delhaize N.V.		
Johnson & Johnson			5.70%, 10/01/40	38,000	37,580
2.63%, 01/15/25 (a)	100,000	96,935	Koninklijke Philips N.V.		
0.55%, 09/01/25 (a)	150,000	137,436	6.88%, 03/11/38	150,000	162,658
2.45%, 03/01/26 (a)	300,000	283,254	5.00%, 03/15/42	95,000	84,452
2.95%, 03/03/27 (a)	200,000	189,482	Kraft Heinz Foods Co.		
0.95%, 09/01/27 (a)	400,000	348,988	3.00%, 06/01/26 (a)	450,000	424,314
2.90%, 01/15/28 (a)	200,000	187,514	3.88%, 05/15/27 (a)	250,000	238,920
1.30%, 09/01/30 (a)	400,000	324,548	3.75%, 04/01/30 (a)	50,000	45,825
4.38%, 12/05/33 (a)	150,000	148,276	4.25%, 03/01/31 (a)	200,000	187,358
3.55%, 03/01/36 (a)	200,000	176,692	6.88%, 01/26/39	150,000	164,488
3.63%, 03/03/37 (a)	200,000	177,162	6.50%, 02/09/40	250,000	264,652
5.95%, 08/15/37	200,000	221,620	5.00%, 06/04/42	200,000	182,548
3.40%, 01/15/38 (a)	150,000	127,448	5.20%, 07/15/45 (a)	250,000	230,452
5.85%, 07/15/38	200,000	219,338	4.38%, 06/01/46 (a)	450,000	372,519
2.10%, 09/01/40 (a)	250,000	171,337	4.88%, 10/01/49 (a)	250,000	221,742
4.50%, 09/01/40	150,000	143,457	5.50%, 06/01/50 (a)	200,000	193,286
3.70%, 03/01/46 (a)	330,000	274,369	Laboratory Corp. of America Holdings		
3.75%, 03/03/47 (a)	200,000	168,974	3.25%, 09/01/24 (a)	100,000	97,464
3.50%, 01/15/48 (a)	150,000	122,267	2.30%, 12/01/24 (a)	100,000	95,678
2.25%, 09/01/50 (a)	200,000	126,252	3.60%, 02/01/25 (a)	150,000	145,527
2.45%, 09/01/60 (a)	250,000	153,995	3.60%, 09/01/27 (a)	150,000	142,251
Kaiser Foundation Hospitals			2.95%, 12/01/29 (a)	100,000	87,916
3.15%, 05/01/27 (a)	100,000	94,514	2.70%, 06/01/31 (a)	150,000	125,241
2.81%, 06/01/41 (a)	250,000	177,635	4.70%, 02/01/45 (a)	150,000	128,748
4.88%, 04/01/42	150,000	141,800	Mass General Brigham, Inc.		
4.15%, 05/01/47 (a)	250,000	213,535	3.77%, 07/01/48 (a)	100,000	78,900
3.27%, 11/01/49 (a)	150,000	107,729	4.12%, 07/01/55	100,000	81,629
3.00%, 06/01/51 (a)	250,000	169,900	3.34%, 07/01/60 (a)	100,000	68,739
Kellogg Co.			Mattel, Inc.		
3.25%, 04/01/26	150,000	142,796	5.45%, 11/01/41 (a)	75,000	64,627
3.40%, 11/15/27 (a)	100,000	92,991	Mayo Clinic		
4.30%, 05/15/28 (a)	100,000	96,217	4.00%, 11/15/47	100,000	82,477
2.10%, 06/01/30 (a)	150,000	122,853	3.20%, 11/15/61 (a)	150,000	100,760
7.45%, 04/01/31	100,000	112,825	McCormick & Co., Inc.		
4.50%, 04/01/46	100,000	86,255	3.15%, 08/15/24 (a)	150,000	146,376
Kenvue, Inc.			0.90%, 02/15/26 (a)	200,000	180,046
5.35%, 03/22/26 (a)(c)	250,000	251,392	3.40%, 08/15/27 (a)	150,000	140,591
5.00%, 03/22/30 (a)(c)	350,000	350,346	1.85%, 02/15/31 (a)	100,000	78,786
4.90%, 03/22/33 (a)(c)	300,000	298,461	4.20%, 08/15/47 (a)	50,000	40,273
5.10%, 03/22/43 (a)(c)	150,000	147,310	McKesson Corp.		
5.05%, 03/22/53 (a)(c)	150,000	146,974	0.90%, 12/03/25 (a)	200,000	181,184
5.20%, 03/22/63 (a)(c)	200,000	195,996	1.30%, 08/15/26 (a)	200,000	179,286
Keurig Dr Pepper, Inc.			3.95%, 02/16/28 (a)	100,000	95,498
4.42%, 05/25/25 (a)	150,000	147,120	McLaren Health Care Corp.		
2.55%, 09/15/26 (a)	100,000	92,354	Series A		
4.60%, 05/25/28 (a)	300,000	292,965	4.39%, 05/15/48 (a)	100,000	83,943
3.95%, 04/15/29 (a)	175,000	164,923	Mead Johnson Nutrition Co.		
3.20%, 05/01/30 (a)	200,000	177,132	4.13%, 11/15/25 (a)	150,000	146,121
2.25%, 03/15/31 (a)	100,000	81,569	5.90%, 11/01/39	150,000	153,939
4.05%, 04/15/32 (a)	200,000	183,306	Medtronic Global Holdings SCA		
4.50%, 11/15/45 (a)	150,000	128,205	4.25%, 03/30/28 (a)	200,000	194,584
4.42%, 12/15/46 (a)	50,000	41,668	4.50%, 03/30/33 (a)	150,000	145,084
3.80%, 05/01/50 (a)	150,000	113,897	Medtronic, Inc.		
4.50%, 04/15/52 (a)	200,000	170,430	4.38%, 03/15/35	400,000	378,644
Kimberly-Clark Corp.			4.63%, 03/15/45	325,000	305,523
2.75%, 02/15/26	150,000	143,004	Memorial Sloan-Kettering Cancer Center		
1.05%, 09/15/27 (a)	50,000	43,208	5.00%, 07/01/42	100,000	96,328
3.95%, 11/01/28 (a)	200,000	193,950	4.20%, 07/01/55	190,000	158,635
3.20%, 04/25/29 (a)	100,000	92,789			
3.10%, 03/26/30 (a)	250,000	225,892			
2.00%, 11/02/31 (a)	150,000	123,198			
4.50%, 02/16/33 (a)	100,000	98,220			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Merck & Co., Inc.			NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery		
2.75%, 02/10/25 (a)	380,000	367,494	Series 2020		
0.75%, 02/24/26 (a)	250,000	226,380	2.67%, 10/01/50 (a)	50,000	29,803
1.70%, 06/10/27 (a)	300,000	269,076	NYU Langone Hospitals		
1.90%, 12/10/28 (a)	200,000	173,832	4.78%, 07/01/44	100,000	87,750
3.40%, 03/07/29 (a)	350,000	325,986	4.37%, 07/01/47 (a)	100,000	84,165
4.30%, 05/17/30 (a)	150,000	145,438	3.38%, 07/01/55 (a)	150,000	101,810
1.45%, 06/24/30 (a)	250,000	201,812	OhioHealth Corp.		
2.15%, 12/10/31 (a)	400,000	327,132	2.30%, 11/15/31 (a)	150,000	122,612
4.50%, 05/17/33 (a)	350,000	341,239	Orlando Health Obligated Group		
6.55%, 09/15/37	100,000	112,470	4.09%, 10/01/48 (a)	50,000	40,681
3.90%, 03/07/39 (a)	200,000	175,214	3.33%, 10/01/50 (a)	100,000	71,031
2.35%, 06/24/40 (a)	100,000	69,958	PeaceHealth Obligated Group		
3.60%, 09/15/42 (a)	100,000	81,784	1.38%, 11/15/25 (a)	50,000	45,628
4.15%, 05/18/43	200,000	177,340	4.79%, 11/15/48 (a)	75,000	64,064
4.90%, 05/17/44 (a)	150,000	145,702	3.22%, 11/15/50 (a)	100,000	64,538
3.70%, 02/10/45 (a)	400,000	326,904	PepsiCo, Inc.		
4.00%, 03/07/49 (a)	300,000	253,965	2.25%, 03/19/25 (a)	300,000	287,190
2.45%, 06/24/50 (a)	250,000	155,600	2.75%, 04/30/25 (a)	150,000	144,304
2.75%, 12/10/51 (a)	400,000	262,404	3.50%, 07/17/25 (a)	150,000	145,860
5.00%, 05/17/53 (a)	250,000	244,330	2.85%, 02/24/26 (a)	100,000	95,269
2.90%, 12/10/61 (a)	250,000	157,345	2.38%, 10/06/26 (a)	250,000	234,255
5.15%, 05/17/63 (a)	150,000	146,499	2.63%, 03/19/27 (a)	150,000	139,883
Molson Coors Beverage Co.			3.00%, 10/15/27 (a)	250,000	235,045
3.00%, 07/15/26 (a)	350,000	328,086	7.00%, 03/01/29	150,000	167,064
5.00%, 05/01/42	200,000	180,902	2.63%, 07/29/29 (a)	250,000	224,092
4.20%, 07/15/46 (a)	330,000	261,664	2.75%, 03/19/30 (a)	350,000	311,741
Mondelez International, Inc.			1.63%, 05/01/30 (a)	200,000	164,708
1.50%, 05/04/25 (a)	175,000	163,744	1.40%, 02/25/31 (a)	200,000	159,250
2.63%, 03/17/27 (a)	150,000	137,928	1.95%, 10/21/31 (a)	250,000	204,165
2.75%, 04/13/30 (a)	150,000	129,692	3.90%, 07/18/32 (a)	200,000	189,812
1.50%, 02/04/31 (a)	150,000	116,418	5.50%, 01/15/40	150,000	157,608
3.00%, 03/17/32 (a)	150,000	128,379	3.50%, 03/19/40 (a)	50,000	41,155
1.88%, 10/15/32 (a)	150,000	116,066	2.63%, 10/21/41 (a)	150,000	109,002
2.63%, 09/04/50 (a)	150,000	94,073	3.60%, 08/13/42	150,000	125,397
Montefiore Obligated Group			4.45%, 04/14/46 (a)	200,000	186,698
4.29%, 09/01/50	100,000	61,785	3.45%, 10/06/46 (a)	150,000	119,607
Mount Sinai Hospital			4.00%, 05/02/47 (a)	100,000	88,388
3.74%, 07/01/49 (a)	100,000	73,959	3.38%, 07/29/49 (a)	150,000	116,246
3.39%, 07/01/50 (a)	150,000	101,993	2.88%, 10/15/49 (a)	150,000	106,416
MultiCare Health System			3.63%, 03/19/50 (a)	200,000	161,372
2.80%, 08/15/50 (a)	100,000	59,075	2.75%, 10/21/51 (a)	150,000	101,585
Mylan, Inc.			4.20%, 07/18/52 (a)	100,000	89,148
4.55%, 04/15/28 (a)	150,000	141,255	3.88%, 03/19/60 (a)	200,000	164,096
5.40%, 11/29/43 (a)	100,000	83,587	PerkinElmer, Inc.		
5.20%, 04/15/48 (a)	100,000	78,017	0.85%, 09/15/24 (a)	150,000	142,214
Northwell Healthcare, Inc.			1.90%, 09/15/28 (a)	100,000	84,749
3.98%, 11/01/46 (a)	45,000	34,465	3.30%, 09/15/29 (a)	150,000	133,451
4.26%, 11/01/47 (a)	150,000	118,931	2.55%, 03/15/31 (a)	100,000	81,911
3.81%, 11/01/49 (a)	100,000	73,839	2.25%, 09/15/31 (a)	150,000	118,452
Novant Health, Inc.			Pfizer Investment Enterprises Pte. Ltd.		
2.64%, 11/01/36 (a)	100,000	75,437	4.65%, 05/19/25	500,000	495,180
3.17%, 11/01/51 (a)	100,000	69,766	4.45%, 05/19/26 (a)	500,000	492,030
Novartis Capital Corp.			4.45%, 05/19/28 (a)	500,000	490,625
1.75%, 02/14/25 (a)	250,000	237,970	4.65%, 05/19/30 (a)	650,000	640,425
3.00%, 11/20/25 (a)	250,000	239,145	4.75%, 05/19/33 (a)	850,000	836,842
2.00%, 02/14/27 (a)	200,000	182,658	5.11%, 05/19/43 (a)	500,000	487,075
3.10%, 05/17/27 (a)	200,000	189,168	5.30%, 05/19/53 (a)	1,100,000	1,101,496
2.20%, 08/14/30 (a)	250,000	213,152	5.34%, 05/19/63 (a)	750,000	739,297
3.70%, 09/21/42	100,000	83,185	Pfizer, Inc.		
4.40%, 05/06/44	350,000	324,016	0.80%, 05/28/25 (a)	250,000	231,972
4.00%, 11/20/45 (a)	225,000	194,017	2.75%, 06/03/26	300,000	283,134
2.75%, 08/14/50 (a)	200,000	137,512	3.00%, 12/15/26	350,000	331,506
			3.60%, 09/15/28 (a)	200,000	190,630
			3.45%, 03/15/29 (a)	300,000	281,556
			2.63%, 04/01/30 (a)	200,000	175,892

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
1.70%, 05/28/30 (a)	200,000	164,974	Royalty Pharma PLC		
1.75%, 08/18/31 (a)	275,000	221,433	1.20%, 09/02/25 (a)	250,000	227,830
4.00%, 12/15/36	150,000	136,167	1.75%, 09/02/27 (a)	200,000	172,674
4.10%, 09/15/38 (a)	150,000	134,621	2.20%, 09/02/30 (a)	200,000	159,558
3.90%, 03/15/39 (a)	50,000	43,439	2.15%, 09/02/31 (a)	150,000	116,331
7.20%, 03/15/39	460,000	556,467	3.30%, 09/02/40 (a)	200,000	137,726
2.55%, 05/28/40 (a)	200,000	143,328	3.55%, 09/02/50 (a)	150,000	98,120
5.60%, 09/15/40	50,000	51,949	3.35%, 09/02/51 (a)	50,000	31,055
4.30%, 06/15/43	100,000	90,242	Rush Obligated Group		
4.40%, 05/15/44	180,000	164,137	3.92%, 11/15/29 (a)	100,000	92,585
4.13%, 12/15/46	200,000	173,242	RWJ Barnabas Health, Inc.		
4.20%, 09/15/48 (a)	200,000	177,060	3.95%, 07/01/46 (a)	40,000	32,219
4.00%, 03/15/49 (a)	250,000	214,965	Sanofi		
2.70%, 05/28/50 (a)	200,000	135,728	3.63%, 06/19/28 (a)	250,000	241,425
Philip Morris International, Inc.			Sharp HealthCare		
3.25%, 11/10/24	80,000	77,922	2.68%, 08/01/50 (a)	50,000	31,134
5.13%, 11/15/24	100,000	99,528	Shire Acquisitions Investments Ireland DAC		
1.50%, 05/01/25 (a)	175,000	164,388	3.20%, 09/23/26 (a)	485,000	455,502
3.38%, 08/11/25 (a)	130,000	125,455	Smith & Nephew PLC		
5.00%, 11/17/25	400,000	397,788	2.03%, 10/14/30 (a)	250,000	197,962
4.88%, 02/13/26	200,000	198,126	SSM Health Care Corp.		
0.88%, 05/01/26 (a)	150,000	134,378	4.89%, 06/01/28 (a)	100,000	99,105
5.13%, 11/17/27 (a)	300,000	299,523	Stanford Health Care		
4.88%, 02/15/28 (a)	250,000	246,685	3.31%, 08/15/30 (a)	100,000	89,366
3.13%, 03/02/28 (a)	100,000	91,847	3.80%, 11/15/48 (a)	150,000	119,124
3.38%, 08/15/29 (a)	150,000	135,026	STERIS Irish FinCo Unlimited Co.		
5.63%, 11/17/29 (a)	250,000	252,690	2.70%, 03/15/31 (a)	150,000	124,049
5.13%, 02/15/30 (a)	450,000	444,960	3.75%, 03/15/51 (a)	150,000	110,160
2.10%, 05/01/30 (a)	150,000	123,206	Stryker Corp.		
1.75%, 11/01/30 (a)	150,000	117,681	1.15%, 06/15/25 (a)	100,000	92,902
5.75%, 11/17/32 (a)	300,000	304,335	3.38%, 11/01/25 (a)	150,000	144,018
5.38%, 02/15/33 (a)	400,000	395,096	3.50%, 03/15/26 (a)	150,000	143,955
6.38%, 05/16/38	250,000	269,135	3.65%, 03/07/28 (a)	150,000	142,437
4.38%, 11/15/41	200,000	165,644	1.95%, 06/15/30 (a)	250,000	206,547
4.50%, 03/20/42	100,000	84,971	4.38%, 05/15/44 (a)	100,000	86,012
3.88%, 08/21/42	100,000	78,169	4.63%, 03/15/46 (a)	150,000	135,093
4.13%, 03/04/43	175,000	139,512	2.90%, 06/15/50 (a)	200,000	133,628
4.88%, 11/15/43	100,000	88,032	Sutter Health		
4.25%, 11/10/44	200,000	162,260	1.32%, 08/15/25 (a)	100,000	91,675
Piedmont Healthcare, Inc.			2.29%, 08/15/30 (a)	100,000	82,731
2.72%, 01/01/42 (a)	200,000	133,122	3.16%, 08/15/40 (a)	100,000	73,794
Pilgrim's Pride Corp.			4.09%, 08/15/48 (a)	65,000	52,670
4.25%, 04/15/31 (a)	200,000	173,264	3.36%, 08/15/50 (a)	150,000	105,165
3.50%, 03/01/32 (a)	150,000	120,933	5.55%, 08/15/53 (a)	100,000	101,837
6.25%, 07/01/33 (a)	150,000	148,950	Sysco Corp.		
Providence St Joseph Health Obligated Group			3.75%, 10/01/25 (a)	100,000	96,722
2.53%, 10/01/29 (a)	200,000	169,772	3.30%, 07/15/26 (a)	150,000	142,373
3.93%, 10/01/48 (a)	100,000	75,241	3.25%, 07/15/27 (a)	150,000	139,850
2.70%, 10/01/51 (a)	150,000	87,963	2.40%, 02/15/30 (a)	100,000	84,546
Providence St. Joseph Health Obligated Group			5.95%, 04/01/30 (a)	200,000	207,192
5.40%, 10/01/33 (a)	100,000	98,761	2.45%, 12/14/31 (a)	150,000	121,442
Quest Diagnostics, Inc.			6.60%, 04/01/40 (a)	75,000	79,633
3.50%, 03/30/25 (a)	150,000	145,179	4.85%, 10/01/45 (a)	100,000	86,136
3.45%, 06/01/26 (a)	150,000	143,283	4.50%, 04/01/46 (a)	150,000	125,063
4.20%, 06/30/29 (a)	100,000	95,799	4.45%, 03/15/48 (a)	100,000	82,950
2.95%, 06/30/30 (a)	150,000	130,130	3.30%, 02/15/50 (a)	100,000	68,882
2.80%, 06/30/31 (a)	200,000	169,866	6.60%, 04/01/50 (a)	150,000	165,177
Regeneron Pharmaceuticals, Inc.			3.15%, 12/14/51 (a)	150,000	99,921
1.75%, 09/15/30 (a)	250,000	199,125	Takeda Pharmaceutical Co., Ltd.		
2.80%, 09/15/50 (a)	150,000	93,380	5.00%, 11/26/28 (a)	250,000	247,927
Reynolds American, Inc.			2.05%, 03/31/30 (a)	500,000	411,570
4.45%, 06/12/25 (a)	495,000	484,531	3.03%, 07/09/40 (a)	200,000	145,446
5.70%, 08/15/35 (a)	150,000	138,770	3.18%, 07/09/50 (a)	450,000	302,809
7.25%, 06/15/37	50,000	52,500	3.38%, 07/09/60 (a)	200,000	130,592
6.15%, 09/15/43	100,000	91,610			
5.85%, 08/15/45 (a)	350,000	304,220			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Texas Health Resources			3.88%, 10/15/46 (a)	100,000	74,935
2.33%, 11/15/50 (a)	200,000	113,450	4.45%, 02/01/47 (a)	200,000	166,996
The Children's Hospital Corp.			4.65%, 01/15/48 (a)	50,000	42,770
4.12%, 01/01/47 (a)	100,000	84,795	5.40%, 01/15/49 (a)	100,000	95,632
2.59%, 02/01/50 (a)	80,000	49,467	3.95%, 01/15/50 (a)	150,000	116,300
The Children's Hospital of Philadelphia			The Methodist Hospital		
2.70%, 07/01/50 (a)	100,000	63,712	2.71%, 12/01/50 (a)	150,000	94,737
The Cleveland Clinic Foundation			The New York & Presbyterian Hospital		
4.86%, 01/01/14	100,000	88,257	2.26%, 08/01/40 (a)	100,000	65,439
The Clorox Co.			4.02%, 08/01/45	150,000	123,722
3.10%, 10/01/27 (a)	150,000	138,809	2.61%, 08/01/60 (a)	100,000	55,934
3.90%, 05/15/28 (a)	100,000	94,997	3.95%, 08/01/19 (a)	100,000	70,914
4.60%, 05/01/32 (a)	200,000	193,470	The Procter & Gamble Co.		
The Coca-Cola Co.			0.55%, 10/29/25	125,000	113,955
1.75%, 09/06/24	200,000	192,850	2.70%, 02/02/26	150,000	143,094
3.38%, 03/25/27	200,000	191,602	1.00%, 04/23/26	250,000	227,475
1.45%, 06/01/27	200,000	178,598	2.45%, 11/03/26	241,000	225,665
1.50%, 03/05/28	200,000	175,406	1.90%, 02/01/27	200,000	182,996
1.00%, 03/15/28	250,000	214,222	2.80%, 03/25/27	100,000	93,847
2.13%, 09/06/29	150,000	131,081	2.85%, 08/11/27	150,000	140,619
3.45%, 03/25/30	200,000	186,102	3.95%, 01/26/28	100,000	98,227
1.65%, 06/01/30	300,000	247,344	3.00%, 03/25/30	300,000	274,143
2.00%, 03/05/31	125,000	103,993	1.20%, 10/29/30	150,000	119,937
1.38%, 03/15/31	250,000	197,400	1.95%, 04/23/31	150,000	125,856
2.25%, 01/05/32	350,000	293,860	2.30%, 02/01/32	200,000	171,150
2.50%, 06/01/40	200,000	144,496	5.55%, 03/05/37	150,000	162,370
2.88%, 05/05/41	150,000	113,576	3.55%, 03/25/40	100,000	85,950
4.20%, 03/25/50	100,000	90,140	3.50%, 10/25/47	100,000	80,965
2.60%, 06/01/50	300,000	199,431	3.60%, 03/25/50	175,000	143,981
3.00%, 03/05/51	250,000	180,712	Thermo Fisher Scientific, Inc.		
2.50%, 03/15/51	150,000	97,116	1.22%, 10/18/24 (a)	500,000	476,725
2.75%, 06/01/60	200,000	130,418	4.95%, 08/10/26 (a)	100,000	99,633
The Estee Lauder Cos., Inc.			1.75%, 10/15/28 (a)	100,000	86,173
2.00%, 12/01/24 (a)	50,000	48,010	2.60%, 10/01/29 (a)	150,000	131,703
3.15%, 03/15/27 (a)	100,000	94,640	2.00%, 10/15/31 (a)	250,000	201,635
2.38%, 12/01/29 (a)	100,000	85,714	4.95%, 11/21/32 (a)	150,000	149,916
2.60%, 04/15/30 (a)	150,000	129,534	5.09%, 08/10/33 (a)	200,000	201,048
1.95%, 03/15/31 (a)	150,000	121,274	2.80%, 10/15/41 (a)	250,000	180,297
4.65%, 05/15/33 (a)	100,000	96,954	5.40%, 08/10/43 (a)	100,000	101,116
6.00%, 05/15/37	90,000	95,945	5.30%, 02/01/44 (a)	45,000	44,933
4.15%, 03/15/47 (a)	100,000	84,249	4.10%, 08/15/47 (a)	150,000	128,904
3.13%, 12/01/49 (a)	150,000	104,330	Trinity Health Corp.		
5.15%, 05/15/53 (a)	100,000	96,960	4.13%, 12/01/45	100,000	83,647
The Hershey Co.			Tyson Foods, Inc.		
2.05%, 11/15/24 (a)	100,000	96,276	4.00%, 03/01/26 (a)	200,000	193,376
0.90%, 06/01/25 (a)	150,000	139,317	3.55%, 06/02/27 (a)	250,000	235,087
2.45%, 11/15/29 (a)	100,000	87,619	4.35%, 03/01/29 (a)	150,000	142,040
3.13%, 11/15/49 (a)	100,000	71,247	4.88%, 08/15/34 (a)	50,000	47,551
2.65%, 06/01/50 (a)	100,000	64,012	5.15%, 08/15/44 (a)	150,000	133,857
The JM Smucker Co.			4.55%, 06/02/47 (a)	100,000	80,092
3.50%, 03/15/25	237,000	229,764	5.10%, 09/28/48 (a)	300,000	260,748
2.38%, 03/15/30 (a)	100,000	84,416	Unilever Capital Corp.		
2.13%, 03/15/32 (a)	250,000	198,552	3.38%, 03/22/25 (a)	100,000	97,263
4.38%, 03/15/45	100,000	82,962	2.00%, 07/28/26	250,000	231,310
3.55%, 03/15/50 (a)	100,000	70,332	2.90%, 05/05/27 (a)	250,000	233,517
The Johns Hopkins Health System Corp.			3.50%, 03/22/28 (a)	250,000	237,740
3.84%, 05/15/46	150,000	121,397	2.13%, 09/06/29 (a)	150,000	130,607
The Kroger Co.			1.38%, 09/14/30 (a)	100,000	79,709
3.50%, 02/01/26 (a)	200,000	191,062	1.75%, 08/12/31 (a)	150,000	120,054
2.65%, 10/15/26 (a)	150,000	138,822	5.90%, 11/15/32	100,000	108,846
3.70%, 08/01/27 (a)	100,000	95,030	2.63%, 08/12/51 (a)	100,000	65,998
4.50%, 01/15/29 (a)	200,000	193,482	Universal Health Services, Inc.		
1.70%, 01/15/31 (a)	100,000	77,763	1.65%, 09/01/26 (a)	150,000	133,302
6.90%, 04/15/38	50,000	54,976	2.65%, 10/15/30 (a)	225,000	181,273
5.40%, 07/15/40 (a)	100,000	94,185			
5.00%, 04/15/42 (a)	100,000	89,024			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
UPMC			BP Capital Markets America, Inc.		
5.04%, 05/15/33 (a)	150,000	147,769	3.80%, 09/21/25 (a)	100,000	97,412
5.38%, 05/15/43 (a)	100,000	97,113	3.41%, 02/11/26 (a)	150,000	144,237
Utah Acquisition Sub, Inc.			3.12%, 05/04/26 (a)	200,000	190,246
3.95%, 06/15/26 (a)	400,000	378,144	3.02%, 01/16/27 (a)	100,000	93,904
5.25%, 06/15/46 (a)	200,000	158,636	3.54%, 04/06/27 (a)	100,000	95,478
Viatrix, Inc.			3.59%, 04/14/27 (a)	200,000	190,740
1.65%, 06/22/25 (a)	150,000	138,963	3.94%, 09/21/28 (a)	150,000	143,394
2.30%, 06/22/27 (a)	100,000	87,491	4.23%, 11/06/28 (a)	350,000	338,026
2.70%, 06/22/30 (a)	300,000	243,735	3.63%, 04/06/30 (a)	300,000	277,164
3.85%, 06/22/40 (a)	300,000	210,531	1.75%, 08/10/30 (a)	200,000	162,252
4.00%, 06/22/50 (a)	300,000	198,786	2.72%, 01/12/32 (a)	350,000	293,093
West Virginia United Health System Obligated Group			4.81%, 02/13/33 (a)	400,000	387,300
3.13%, 06/01/50 (a)	100,000	62,796	4.89%, 09/11/33 (a)	250,000	243,407
Whirlpool Corp.			3.06%, 06/17/41 (a)	300,000	220,173
3.70%, 05/01/25	100,000	97,011	3.00%, 02/24/50 (a)	400,000	266,684
4.75%, 02/26/29 (a)	100,000	97,369	2.77%, 11/10/50 (a)	250,000	158,007
2.40%, 05/15/31 (a)	100,000	81,116	2.94%, 06/04/51 (a)	300,000	196,278
4.50%, 06/01/46 (a)	100,000	81,217	3.00%, 03/17/52 (a)	250,000	164,310
4.60%, 05/15/50 (a)	100,000	82,137	3.38%, 02/08/61 (a)	400,000	269,276
Willis-Knighton Medical Center			BP Capital Markets PLC		
3.07%, 03/01/51 (a)	150,000	91,974	3.28%, 09/19/27 (a)	350,000	329,836
Wyeth LLC			3.72%, 11/28/28 (a)	150,000	141,077
6.50%, 02/01/34	150,000	167,478	Burlington Resources LLC		
6.00%, 02/15/36	100,000	107,365	7.40%, 12/01/31	200,000	230,458
5.95%, 04/01/37	400,000	428,912	Canadian Natural Resources Ltd.		
Yale-New Haven Health Services Corp.			3.90%, 02/01/25 (a)	130,000	126,435
2.50%, 07/01/50 (a)	150,000	86,697	2.05%, 07/15/25 (a)	100,000	93,753
Zimmer Biomet Holdings, Inc.			3.85%, 06/01/27 (a)	250,000	236,722
3.55%, 04/01/25 (a)	350,000	338,618	6.45%, 06/30/33	195,000	200,873
3.05%, 01/15/26 (a)	100,000	94,820	6.25%, 03/15/38	180,000	181,874
5.75%, 11/30/39	150,000	144,943	6.75%, 02/01/39	150,000	154,504
4.45%, 08/15/45 (a)	150,000	124,958	4.95%, 06/01/47 (a)	100,000	87,012
Zoetis, Inc.			Cenovus Energy, Inc.		
5.40%, 11/14/25 (a)	100,000	100,060	2.65%, 01/15/32 (a)	200,000	161,084
3.00%, 09/12/27 (a)	200,000	186,198	5.25%, 06/15/37 (a)	200,000	183,546
3.90%, 08/20/28 (a)	100,000	95,675	6.75%, 11/15/39	150,000	155,793
2.00%, 05/15/30 (a)	150,000	123,684	5.40%, 06/15/47 (a)	100,000	90,068
5.60%, 11/16/32 (a)	150,000	154,792	3.75%, 02/15/52 (a)	150,000	105,410
4.70%, 02/01/43 (a)	195,000	176,730	Cheniere Corpus Christi Holdings LLC		
3.95%, 09/12/47 (a)	100,000	80,090	5.88%, 03/31/25 (a)	300,000	299,223
4.45%, 08/20/48 (a)	100,000	86,634	5.13%, 06/30/27 (a)	275,000	272,269
3.00%, 05/15/50 (a)	100,000	68,262	3.70%, 11/15/29 (a)	200,000	182,018
		170,723,746	2.74%, 12/31/39 (a)	200,000	155,228
Energy 1.7%			Cheniere Energy Partners LP		
Apache Corp.			4.50%, 10/01/29 (a)	250,000	231,092
4.38%, 10/15/28 (a)	100,000	92,237	4.00%, 03/01/31 (a)	250,000	220,952
4.25%, 01/15/30 (a)	100,000	91,378	3.25%, 01/31/32 (a)	150,000	123,939
6.00%, 01/15/37	100,000	93,798	5.95%, 06/30/33 (a)(c)	300,000	299,784
5.10%, 09/01/40 (a)	150,000	125,240	Cheniere Energy, Inc.		
5.25%, 02/01/42 (a)	100,000	82,243	4.63%, 10/15/28 (a)	300,000	282,657
4.75%, 04/15/43 (a)	100,000	76,542	Chevron Corp.		
Baker Hughes a GE Co., LLC/Baker Hughes Co-Obligor, Inc.			1.55%, 05/11/25 (a)	450,000	423,490
3.34%, 12/15/27 (a)	200,000	185,684	2.95%, 05/16/26 (a)	400,000	381,332
3.14%, 11/07/29 (a)	100,000	89,032	2.00%, 05/11/27 (a)	200,000	181,392
4.49%, 05/01/30 (a)	150,000	144,479	2.24%, 05/11/30 (a)	100,000	85,730
4.08%, 12/15/47 (a)	250,000	199,325	3.08%, 05/11/50 (a)	150,000	106,655
Baker Hughes Holdings LLC			Chevron USA, Inc.		
5.13%, 09/15/40	200,000	189,466	3.90%, 11/15/24 (a)	200,000	196,652
Boardwalk Pipelines LP			0.69%, 08/12/25 (a)	100,000	92,028
4.95%, 12/15/24 (a)	350,000	345,229	1.02%, 08/12/27 (a)	150,000	130,314
4.80%, 05/03/29 (a)	100,000	95,277	3.85%, 01/15/28 (a)	200,000	193,334
3.40%, 02/15/31 (a)	100,000	85,339	3.25%, 10/15/29 (a)	100,000	91,720
			6.00%, 03/01/41 (a)	50,000	53,907
			5.25%, 11/15/43 (a)	100,000	99,332
			2.34%, 08/12/50 (a)	150,000	91,241

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Columbia Pipeline Group, Inc.					
4.50%, 06/01/25 (a)	200,000	195,292	4.00%, 11/15/49 (a)	100,000	75,214
5.80%, 06/01/45 (a)	100,000	92,820	3.40%, 08/01/51 (a)	150,000	101,058
ConocoPhillips Co.			Energy Transfer LP		
2.40%, 03/07/25 (a)	200,000	191,804	4.05%, 03/15/25 (a)	150,000	146,073
6.95%, 04/15/29	200,000	220,120	2.90%, 05/15/25 (a)	150,000	142,653
5.90%, 10/15/32	100,000	107,022	4.75%, 01/15/26 (a)	150,000	146,939
5.05%, 09/15/33 (a)	150,000	149,172	3.90%, 07/15/26 (a)	100,000	95,578
6.50%, 02/01/39	300,000	334,779	4.40%, 03/15/27 (a)	150,000	143,975
3.76%, 03/15/42 (a)	250,000	202,915	4.20%, 04/15/27 (a)	100,000	95,345
4.30%, 03/15/44 (a)	150,000	128,810	5.50%, 06/01/27 (a)	150,000	149,223
4.88%, 10/01/47 (a)	100,000	92,002	4.00%, 10/01/27 (a)	200,000	187,998
3.80%, 03/15/52 (a)	200,000	154,242	5.55%, 02/15/28 (a)	150,000	149,616
5.30%, 05/15/53 (a)	150,000	146,646	4.95%, 06/15/28 (a)	150,000	145,344
5.55%, 03/15/54 (a)	200,000	200,674	5.25%, 04/15/29 (a)	300,000	293,220
4.03%, 03/15/62 (a)	407,000	312,902	3.75%, 05/15/30 (a)	300,000	268,359
5.70%, 09/15/63 (a)	150,000	151,196	5.75%, 02/15/33 (a)	250,000	248,497
Continental Resources, Inc.			4.90%, 03/15/35 (a)	80,000	73,070
4.38%, 01/15/28 (a)	250,000	235,545	6.63%, 10/15/36	100,000	102,678
4.90%, 06/01/44 (a)	100,000	76,875	5.80%, 06/15/38 (a)	150,000	142,289
Coterra Energy, Inc.			7.50%, 07/01/38	150,000	163,246
4.38%, 03/15/29 (a)	100,000	94,230	6.05%, 06/01/41 (a)	100,000	94,379
DCP Midstream Operating LP			6.50%, 02/01/42 (a)	150,000	149,472
5.38%, 07/15/25 (a)	200,000	198,282	6.10%, 02/15/42	100,000	94,152
5.13%, 05/15/29 (a)	200,000	195,514	5.15%, 02/01/43 (a)	100,000	84,324
3.25%, 02/15/32 (a)	200,000	166,914	5.95%, 10/01/43 (a)	100,000	91,632
Devon Energy Corp.			5.30%, 04/01/44 (a)	100,000	85,341
5.85%, 12/15/25 (a)	150,000	150,778	5.15%, 03/15/45 (a)	200,000	168,730
5.25%, 10/15/27 (a)	130,000	128,850	5.35%, 05/15/45 (a)	100,000	85,574
5.88%, 06/15/28 (a)(c)	30,000	30,047	6.13%, 12/15/45 (a)	165,000	155,082
4.50%, 01/15/30 (a)	130,000	121,672	5.30%, 04/15/47 (a)	100,000	84,949
7.95%, 04/15/32	100,000	113,717	5.40%, 10/01/47 (a)	300,000	258,654
5.60%, 07/15/41 (a)	350,000	325,409	6.00%, 06/15/48 (a)	150,000	138,672
4.75%, 05/15/42 (a)	100,000	83,613	6.25%, 04/15/49 (a)	300,000	287,199
5.00%, 06/15/45 (a)	100,000	85,786	5.00%, 05/15/50 (a)	350,000	288,197
Diamondback Energy, Inc.			Enterprise Products Operating LLC		
3.25%, 12/01/26 (a)	200,000	188,346	3.75%, 02/15/25 (a)	230,000	223,838
3.50%, 12/01/29 (a)	150,000	135,822	3.70%, 02/15/26 (a)	100,000	96,485
3.13%, 03/24/31 (a)	300,000	257,985	3.95%, 02/15/27 (a)	150,000	144,341
6.25%, 03/15/33 (a)	200,000	206,826	4.15%, 10/16/28 (a)	150,000	143,354
4.25%, 03/15/52 (a)	150,000	112,811	3.13%, 07/31/29 (a)	200,000	179,248
6.25%, 03/15/53 (a)	100,000	99,761	2.80%, 01/31/30 (a)	250,000	216,895
Eastern Energy Gas Holdings LLC			5.35%, 01/31/33 (a)	200,000	201,162
2.50%, 11/15/24 (a)	100,000	96,281	6.88%, 03/01/33	150,000	166,659
Eastern Gas Transmission & Storage, Inc.			7.55%, 04/15/38	100,000	115,392
3.00%, 11/15/29 (a)	200,000	174,204	6.13%, 10/15/39	50,000	52,025
4.80%, 11/01/43 (a)(c)	100,000	85,131	6.45%, 09/01/40	100,000	106,578
Enable Midstream Partners LP			5.95%, 02/01/41	100,000	102,320
4.95%, 05/15/28 (a)	150,000	145,830	5.70%, 02/15/42	100,000	98,739
4.15%, 09/15/29 (a)	100,000	92,166	4.85%, 08/15/42 (a)	100,000	89,839
5.00%, 05/15/44 (a)	75,000	61,475	4.45%, 02/15/43 (a)	200,000	170,242
Enbridge Energy Partners LP			4.85%, 03/15/44 (a)	300,000	268,287
5.50%, 09/15/40 (a)	180,000	167,792	5.10%, 02/15/45 (a)	200,000	183,740
7.38%, 10/15/45 (a)	100,000	113,129	4.90%, 05/15/46 (a)	200,000	177,702
Enbridge, Inc.			4.25%, 02/15/48 (a)	250,000	203,990
2.50%, 01/15/25 (a)	200,000	191,628	4.80%, 02/01/49 (a)	250,000	219,942
2.50%, 02/14/25	200,000	191,142	4.20%, 01/31/50 (a)	250,000	200,212
5.97%, 03/08/26 (a)	150,000	150,063	3.70%, 01/31/51 (a)	200,000	146,608
1.60%, 10/04/26 (a)	100,000	89,733	3.20%, 02/15/52 (a)	250,000	169,190
3.70%, 07/15/27 (a)	150,000	141,531	3.30%, 02/15/53 (a)	250,000	171,262
3.13%, 11/15/29 (a)	250,000	220,967	4.95%, 10/15/54 (a)	100,000	88,816
5.70%, 03/08/33 (a)	400,000	400,344	3.95%, 01/31/60 (a)	150,000	111,104
2.50%, 08/01/33 (a)	200,000	155,228	5.25%, 08/16/77 (a)(b)	200,000	176,482
4.50%, 06/10/44 (a)	100,000	81,828	5.38%, 02/15/78 (a)(b)	100,000	83,314
5.50%, 12/01/46 (a)	200,000	186,334	EOG Resources, Inc.		
			3.15%, 04/01/25 (a)	100,000	96,746
			4.15%, 01/15/26 (a)	100,000	97,948
			4.38%, 04/15/30 (a)	100,000	97,211

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.90%, 04/01/35 (a)	174,000	153,894	5.30%, 12/01/34 (a)	250,000	238,217
4.95%, 04/15/50 (a)	150,000	142,191	5.55%, 06/01/45 (a)	330,000	298,897
EQT Corp.			5.05%, 02/15/46 (a)	200,000	168,600
6.63%, 02/01/25 (a)(e)	200,000	199,832	5.20%, 03/01/48 (a)	100,000	86,383
3.90%, 10/01/27 (a)	250,000	233,965	3.25%, 08/01/50 (a)	100,000	63,102
5.00%, 01/15/29 (a)	100,000	95,139	3.60%, 02/15/51 (a)	150,000	101,060
7.50%, 02/01/30 (a)(e)	50,000	52,500	5.45%, 08/01/52 (a)	150,000	134,097
Exxon Mobil Corp.			Magellan Midstream Partners LP		
2.02%, 08/16/24 (a)	250,000	242,110	3.25%, 06/01/30 (a)	200,000	174,744
2.71%, 03/06/25 (a)	200,000	192,968	5.15%, 10/15/43 (a)	150,000	127,568
2.99%, 03/19/25 (a)	500,000	484,200	4.85%, 02/01/49 (a)	150,000	121,917
3.04%, 03/01/26 (a)	500,000	477,940	3.95%, 03/01/50 (a)	150,000	105,159
2.28%, 08/16/26 (a)	150,000	139,767	Marathon Oil Corp.		
3.29%, 03/19/27 (a)	150,000	143,156	4.40%, 07/15/27 (a)	200,000	190,862
2.44%, 08/16/29 (a)	200,000	176,594	6.80%, 03/15/32	100,000	104,428
3.48%, 03/19/30 (a)	400,000	370,344	6.60%, 10/01/37	150,000	151,332
2.61%, 10/15/30 (a)	350,000	303,516	5.20%, 06/01/45 (a)	100,000	82,824
3.00%, 08/16/39 (a)	150,000	115,671	Marathon Petroleum Corp.		
4.23%, 03/19/40 (a)	350,000	313,134	3.63%, 09/15/24 (a)	130,000	127,191
3.57%, 03/06/45 (a)	230,000	179,676	4.70%, 05/01/25 (a)	200,000	196,606
4.11%, 03/01/46 (a)	400,000	340,116	5.13%, 12/15/26 (a)	100,000	99,568
3.10%, 08/16/49 (a)	300,000	211,158	3.80%, 04/01/28 (a)	100,000	93,535
4.33%, 03/19/50 (a)	500,000	433,715	6.50%, 03/01/41 (a)	200,000	204,784
3.45%, 04/15/51 (a)	450,000	335,043	4.75%, 09/15/44 (a)	150,000	125,295
Halliburton Co.			4.50%, 04/01/48 (a)	50,000	39,284
3.80%, 11/15/25 (a)	100,000	97,490	5.00%, 09/15/54 (a)	100,000	82,011
2.92%, 03/01/30 (a)	200,000	174,614	MPLX LP		
4.85%, 11/15/35 (a)	150,000	140,756	4.88%, 12/01/24 (a)	300,000	296,262
6.70%, 09/15/38	100,000	110,164	4.00%, 02/15/25 (a)	100,000	97,435
7.45%, 09/15/39	200,000	234,080	4.88%, 06/01/25 (a)	300,000	295,449
4.50%, 11/15/41 (a)	150,000	126,639	1.75%, 03/01/26 (a)	250,000	227,800
4.75%, 08/01/43 (a)	100,000	86,562	4.13%, 03/01/27 (a)	200,000	191,720
5.00%, 11/15/45 (a)	330,000	297,667	4.25%, 12/01/27 (a)	150,000	142,871
Helmerich & Payne, Inc.			4.00%, 03/15/28 (a)	150,000	140,927
2.90%, 09/29/31 (a)	200,000	162,746	4.80%, 02/15/29 (a)	150,000	144,644
Hess Corp.			2.65%, 08/15/30 (a)	250,000	207,595
4.30%, 04/01/27 (a)	250,000	240,680	4.95%, 09/01/32 (a)	150,000	141,531
7.88%, 10/01/29	100,000	110,588	5.00%, 03/01/33 (a)	150,000	141,662
7.30%, 08/15/31	100,000	109,218	4.50%, 04/15/38 (a)	350,000	296,842
7.13%, 03/15/33	200,000	218,296	5.20%, 03/01/47 (a)	150,000	129,453
6.00%, 01/15/40	100,000	98,250	5.20%, 12/01/47 (a)	100,000	85,994
5.60%, 02/15/41	100,000	94,194	4.70%, 04/15/48 (a)	150,000	120,815
5.80%, 04/01/47 (a)	50,000	47,932	5.50%, 02/15/49 (a)	300,000	267,537
HF Sinclair Corp.			4.95%, 03/14/52 (a)	250,000	206,175
2.63%, 10/01/23	100,000	99,717	5.65%, 03/01/53 (a)	100,000	90,705
5.88%, 04/01/26 (a)	150,000	150,775	4.90%, 04/15/58 (a)	100,000	79,755
4.50%, 10/01/30 (a)	100,000	89,801	National Fuel Gas Co.		
Kinder Morgan Energy Partners LP			5.20%, 07/15/25 (a)	100,000	98,417
7.30%, 08/15/33	200,000	217,762	5.50%, 01/15/26 (a)	100,000	98,992
5.80%, 03/15/35	150,000	146,999	3.95%, 09/15/27 (a)	100,000	92,629
6.95%, 01/15/38	330,000	353,813	4.75%, 09/01/28 (a)	100,000	95,453
6.55%, 09/15/40	150,000	149,041	Northwest Pipeline LLC		
7.50%, 11/15/40	100,000	109,160	4.00%, 04/01/27 (a)	200,000	190,612
5.63%, 09/01/41	50,000	45,538	NOV, Inc.		
5.00%, 08/15/42 (a)	100,000	84,039	3.60%, 12/01/29 (a)	100,000	89,739
4.70%, 11/01/42 (a)	45,000	36,616	3.95%, 12/01/42 (a)	150,000	111,495
5.00%, 03/01/43 (a)	100,000	84,749	Occidental Petroleum Corp.		
5.50%, 03/01/44 (a)	200,000	179,012	5.88%, 09/01/25 (a)	200,000	199,748
5.40%, 09/01/44 (a)	195,000	170,217	5.50%, 12/01/25 (a)	200,000	198,410
Kinder Morgan, Inc.			5.55%, 03/15/26 (a)	200,000	198,438
4.30%, 06/01/25 (a)	245,000	239,600	8.88%, 07/15/30 (a)	200,000	229,508
1.75%, 11/15/26 (a)	100,000	89,561	6.63%, 09/01/30 (a)	200,000	206,678
4.30%, 03/01/28 (a)	200,000	190,726	6.13%, 01/01/31 (a)	200,000	201,884
2.00%, 02/15/31 (a)	250,000	196,572	7.50%, 05/01/31	200,000	217,036
7.75%, 01/15/32	150,000	167,823	7.88%, 09/15/31	150,000	166,636
5.20%, 06/01/33 (a)	250,000	239,570	6.45%, 09/15/36	300,000	307,074

Portfolio Holdings

as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
6.20%, 03/15/40	150,000	148,212	Sabine Pass Liquefaction LLC		
6.60%, 03/15/46 (a)	200,000	205,932	5.63%, 03/01/25 (a)	350,000	349,146
4.20%, 03/15/48 (a)	100,000	73,824	5.88%, 06/30/26 (a)	200,000	200,964
ONEOK Partners LP			5.00%, 03/15/27 (a)	250,000	245,930
4.90%, 03/15/25 (a)	150,000	147,750	4.20%, 03/15/28 (a)	350,000	331,856
6.65%, 10/01/36	100,000	102,976	4.50%, 05/15/30 (a)	375,000	353,062
6.85%, 10/15/37	150,000	158,161	5.90%, 09/15/37 (a)	100,000	99,953
6.13%, 02/01/41 (a)	150,000	145,401	Schlumberger Finance Canada Ltd.		
ONEOK, Inc.			1.40%, 09/17/25 (a)	150,000	138,773
2.75%, 09/01/24 (a)	150,000	145,515	Schlumberger Investment S.A.		
2.20%, 09/15/25 (a)	50,000	46,587	2.65%, 06/26/30 (a)	200,000	173,000
5.85%, 01/15/26 (a)	155,000	155,890	4.85%, 05/15/33 (a)	150,000	146,622
5.55%, 11/01/26 (a)	150,000	150,107	Shell International Finance BV		
4.55%, 07/15/28 (a)	150,000	143,091	2.00%, 11/07/24 (a)	200,000	192,338
5.65%, 11/01/28 (a)	150,000	150,301	3.25%, 05/11/25	430,000	416,476
3.40%, 09/01/29 (a)	150,000	132,554	2.88%, 05/10/26	300,000	284,610
3.10%, 03/15/30 (a)	200,000	171,812	2.50%, 09/12/26	250,000	232,652
6.35%, 01/15/31 (a)	70,000	71,929	3.88%, 11/13/28 (a)	300,000	287,952
6.10%, 11/15/32 (a)	150,000	152,383	2.38%, 11/07/29 (a)	350,000	304,262
6.05%, 09/01/33 (a)	300,000	302,516	2.75%, 04/06/30 (a)	300,000	264,510
5.20%, 07/15/48 (a)	250,000	214,125	4.13%, 05/11/35	200,000	182,632
4.45%, 09/01/49 (a)	150,000	112,974	6.38%, 12/15/38	500,000	550,480
4.50%, 03/15/50 (a)	50,000	37,731	5.50%, 03/25/40	250,000	255,680
7.15%, 01/15/51 (a)	100,000	106,245	2.88%, 11/26/41 (a)	50,000	35,884
6.63%, 09/01/53 (a)	350,000	353,248	3.63%, 08/21/42	80,000	64,341
Ovintiv, Inc.			4.55%, 08/12/43	150,000	134,972
5.38%, 01/01/26 (a)	200,000	198,692	4.38%, 05/11/45	530,000	460,029
7.38%, 11/01/31	200,000	214,668	4.00%, 05/10/46	430,000	353,546
6.25%, 07/15/33 (a)	100,000	99,900	3.75%, 09/12/46	200,000	157,198
6.50%, 08/15/34	200,000	202,960	3.13%, 11/07/49 (a)	200,000	139,532
6.63%, 08/15/37	100,000	99,872	3.25%, 04/06/50 (a)	400,000	284,408
7.10%, 07/15/53 (a)	100,000	103,629	3.00%, 11/26/51 (a)	200,000	134,152
Phillips 66			Spectra Energy Partners LP		
1.30%, 02/15/26 (a)	50,000	45,396	3.38%, 10/15/26 (a)	200,000	188,390
3.90%, 03/15/28 (a)	150,000	142,200	4.50%, 03/15/45 (a)	150,000	120,794
2.15%, 12/15/30 (a)	150,000	121,575	Suncor Energy, Inc.		
4.65%, 11/15/34 (a)	150,000	140,889	5.95%, 05/15/35	200,000	191,896
5.88%, 05/01/42	300,000	306,747	6.80%, 05/15/38	100,000	104,509
4.88%, 11/15/44 (a)	300,000	271,062	6.50%, 06/15/38	250,000	256,042
3.30%, 03/15/52 (a)	200,000	133,822	6.85%, 06/01/39	150,000	157,363
Phillips 66 Co.			4.00%, 11/15/47 (a)	100,000	75,009
2.45%, 12/15/24 (a)	50,000	48,031	3.75%, 03/04/51 (a)	150,000	106,430
3.61%, 02/15/25 (a)	130,000	126,426	Targa Resources Corp.		
3.55%, 10/01/26 (a)	100,000	94,709	5.20%, 07/01/27 (a)	200,000	198,108
4.95%, 12/01/27 (a)	150,000	148,454	4.20%, 02/01/33 (a)	150,000	132,386
3.75%, 03/01/28 (a)	100,000	94,262	6.13%, 03/15/33 (a)	175,000	178,036
3.15%, 12/15/29 (a)	100,000	88,215	4.95%, 04/15/52 (a)	150,000	121,931
4.68%, 02/15/45 (a)	100,000	84,639	6.25%, 07/01/52 (a)	100,000	96,202
4.90%, 10/01/46 (a)	100,000	87,928	6.50%, 02/15/53 (a)	150,000	150,141
Pioneer Natural Resources Co.			Targa Resources Partners LP/Targa Resources Partners Finance Corp.		
1.13%, 01/15/26 (a)	200,000	181,336	6.50%, 07/15/27 (a)	250,000	251,550
1.90%, 08/15/30 (a)	200,000	161,486	5.50%, 03/01/30 (a)	150,000	144,201
2.15%, 01/15/31 (a)	200,000	162,076	4.88%, 02/01/31 (a)	150,000	138,035
Plains All American Pipeline LP/PAA Finance Corp.			4.00%, 01/15/32 (a)	250,000	216,860
3.60%, 11/01/24 (a)	200,000	194,816	TC PipeLines LP		
4.65%, 10/15/25 (a)	150,000	146,316	4.38%, 03/13/25 (a)	150,000	146,403
4.50%, 12/15/26 (a)	230,000	222,546	Tennessee Gas Pipeline Co., LLC		
3.55%, 12/15/29 (a)	150,000	132,272	7.00%, 10/15/28	200,000	212,354
3.80%, 09/15/30 (a)	150,000	132,897	The Williams Cos., Inc.		
6.65%, 01/15/37	100,000	101,848	3.90%, 01/15/25 (a)	100,000	97,560
5.15%, 06/01/42 (a)	100,000	82,969	5.40%, 03/02/26	200,000	199,744
4.30%, 01/31/43 (a)	100,000	74,832	3.75%, 06/15/27 (a)	200,000	188,452
4.70%, 06/15/44 (a)	100,000	78,503	5.30%, 08/15/28 (a)	150,000	149,311
4.90%, 02/15/45 (a)	100,000	80,136	7.50%, 01/15/31	150,000	164,725
			2.60%, 03/15/31 (a)	150,000	123,138
			8.75%, 03/15/32	150,000	175,972

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.65%, 08/15/32 (a)	150,000	141,087	Brown University in Providence in the State of Rhode Island and Providence Plant		
5.65%, 03/15/33 (a)	200,000	200,898	2.92%, 09/01/50 (a)	100,000	69,801
6.30%, 04/15/40	200,000	205,502	California Institute of Technology		
5.80%, 11/15/43 (a)	122,000	117,403	4.32%, 08/01/45	100,000	89,361
5.40%, 03/04/44 (a)	100,000	90,539	3.65%, 09/01/19 (a)	200,000	129,940
5.75%, 06/24/44 (a)	100,000	95,198	Case Western Reserve University		
4.90%, 01/15/45 (a)	100,000	85,437	5.41%, 06/01/22 (a)	100,000	94,484
5.10%, 09/15/45 (a)	100,000	88,182	Cintas Corp. No. 2		
4.85%, 03/01/48 (a)	150,000	128,220	3.70%, 04/01/27 (a)	300,000	287,961
3.50%, 10/15/51 (a)	150,000	100,884	4.00%, 05/01/32 (a)	150,000	140,277
5.30%, 08/15/52 (a)	150,000	135,335	Duke University		
TotalEnergies Capital International S.A.			2.68%, 10/01/44	100,000	71,362
2.43%, 01/10/25 (a)	250,000	240,497	2.76%, 10/01/50	100,000	67,120
3.46%, 02/19/29 (a)	300,000	279,372	2.83%, 10/01/55	100,000	66,344
2.83%, 01/10/30 (a)	200,000	177,628	Emory University		
2.99%, 06/29/41 (a)	100,000	73,290	2.97%, 09/01/50 (a)	150,000	103,311
3.46%, 07/12/49 (a)	200,000	149,114	Jacobs Engineering Group, Inc.		
3.13%, 05/29/50 (a)	450,000	311,679	5.90%, 03/01/33 (a)	100,000	98,971
3.39%, 06/29/60 (a)	100,000	69,306	Johns Hopkins University		
TotalEnergies Capital S.A.			4.08%, 07/01/53	100,000	85,625
3.88%, 10/11/28	150,000	143,091	Massachusetts Institute of Technology		
TransCanada PipeLines Ltd.			3.96%, 07/01/38	150,000	134,485
1.00%, 10/12/24 (a)	300,000	284,655	2.99%, 07/01/50 (a)	100,000	72,295
4.88%, 01/15/26 (a)	200,000	197,536	2.29%, 07/01/51 (a)	100,000	60,938
4.25%, 05/15/28 (a)	250,000	238,210	5.60%, 07/01/11	150,000	161,794
4.10%, 04/15/30 (a)	200,000	183,450	4.68%, 07/01/14	100,000	90,554
2.50%, 10/12/31 (a)	200,000	159,448	Northeastern University		
4.63%, 03/01/34 (a)	200,000	181,052	2.89%, 10/01/50	150,000	99,600
5.60%, 03/31/34	100,000	97,128	Northwestern University		
5.85%, 03/15/36	100,000	99,390	4.64%, 12/01/44	100,000	94,753
6.20%, 10/15/37	150,000	152,385	2.64%, 12/01/50 (a)	100,000	65,648
4.75%, 05/15/38 (a)	100,000	87,630	President & Fellows of Harvard College		
7.25%, 08/15/38	150,000	167,245	3.15%, 07/15/46 (a)	100,000	74,406
7.63%, 01/15/39	150,000	171,162	2.52%, 10/15/50 (a)	100,000	64,864
6.10%, 06/01/40	150,000	151,287	3.75%, 11/15/52 (a)	100,000	82,043
5.00%, 10/16/43 (a)	100,000	86,689	3.30%, 07/15/56 (a)	100,000	72,447
4.88%, 05/15/48 (a)	200,000	170,268	Quanta Services, Inc.		
5.10%, 03/15/49 (a)	150,000	131,820	2.90%, 10/01/30 (a)	250,000	210,790
Transcontinental Gas Pipe Line Co. LLC			3.05%, 10/01/41 (a)	150,000	102,261
7.85%, 02/01/26 (a)	200,000	209,122	The American University		
3.25%, 05/15/30 (a)	200,000	176,558	3.67%, 04/01/49	100,000	77,568
5.40%, 08/15/41 (a)	100,000	93,827	The George Washington University		
4.60%, 03/15/48 (a)	100,000	83,598	4.30%, 09/15/44	100,000	86,831
3.95%, 05/15/50 (a)	100,000	75,334	4.87%, 09/15/45	50,000	46,989
Valero Energy Corp.			4.13%, 09/15/48 (a)	150,000	127,551
1.20%, 03/15/24	200,000	195,198	The Georgetown University		
2.15%, 09/15/27 (a)	150,000	133,662	4.32%, 04/01/49 (a)	50,000	42,935
4.00%, 04/01/29 (a)	150,000	141,633	2.94%, 04/01/50	100,000	66,202
7.50%, 04/15/32	150,000	168,087	5.22%, 10/01/18 (a)	50,000	44,840
6.63%, 06/15/37	200,000	213,012	The Leland Stanford Junior University		
4.90%, 03/15/45	130,000	112,948	1.29%, 06/01/27 (a)	200,000	177,176
3.65%, 12/01/51 (a)	200,000	136,708	3.65%, 05/01/48 (a)	100,000	82,105
Valero Energy Partners LP			The Trustees of the University of Pennsylvania		
4.50%, 03/15/28 (a)	150,000	144,558	2.40%, 10/01/50 (a)	150,000	92,996
Western Midstream Operating LP			4.67%, 09/01/12	50,000	42,833
3.10%, 02/01/25 (a)	100,000	95,853	The Trustees of the University of Princeton		
4.65%, 07/01/26 (a)	150,000	145,389	5.70%, 03/01/39	200,000	215,692
4.30%, 02/01/30 (a)	450,000	401,616	2.52%, 07/01/50 (a)	100,000	65,820
5.30%, 03/01/48 (a)	150,000	123,125	The University of Chicago		
5.50%, 08/15/48 (a)	100,000	83,201	2.76%, 04/01/45 (a)	100,000	75,069
5.50%, 02/01/50 (a)	250,000	202,355	2.55%, 04/01/50 (a)	100,000	66,470
		77,746,429	3.00%, 10/01/52 (a)	100,000	70,036
Industrial Other 0.1%					
Booz Allen Hamilton, Inc.					
5.95%, 08/04/33 (a)	150,000	151,755			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
The Washington University			4.00%, 05/10/28 (a)	250,000	244,445
3.52%, 04/15/54 (a)	125,000	96,916	1.40%, 08/05/28 (a)	450,000	387,189
4.35%, 04/15/22 (a)	100,000	81,336	3.25%, 08/08/29 (a)	150,000	139,703
Trustees of Boston College			2.20%, 09/11/29 (a)	350,000	306,323
3.13%, 07/01/52	150,000	106,615	1.65%, 05/11/30 (a)	200,000	166,946
University of Miami			1.25%, 08/20/30 (a)	300,000	241,515
4.06%, 04/01/52	100,000	82,232	1.65%, 02/08/31 (a)	500,000	409,815
University of Notre Dame du Lac			1.70%, 08/05/31 (a)	200,000	162,906
3.39%, 02/15/48 (a)	100,000	78,484	3.35%, 08/08/32 (a)	250,000	229,505
University of Southern California			4.30%, 05/10/33 (a)	250,000	245,447
3.03%, 10/01/39	150,000	119,955	4.50%, 02/23/36 (a)	200,000	200,112
3.84%, 10/01/47 (a)	150,000	125,325	2.38%, 02/08/41 (a)	300,000	214,518
2.95%, 10/01/51 (a)	100,000	68,529	3.85%, 05/04/43	480,000	416,342
3.23%, 10/01/20 (a)	100,000	59,317	4.45%, 05/06/44	150,000	142,737
William Marsh Rice University			3.45%, 02/09/45	400,000	324,340
3.57%, 05/15/45	200,000	161,698	4.38%, 05/13/45	300,000	276,354
Yale University			4.65%, 02/23/46 (a)	700,000	670,677
1.48%, 04/15/30 (a)	50,000	41,025	3.85%, 08/04/46 (a)	350,000	296,607
2.40%, 04/15/50 (a)	100,000	63,406	4.25%, 02/09/47 (a)	195,000	178,170
			3.75%, 09/12/47 (a)	250,000	208,605
			3.75%, 11/13/47 (a)	200,000	166,598
		5,309,141	2.95%, 09/11/49 (a)	300,000	214,257
Technology 2.4%			2.65%, 05/11/50 (a)	400,000	266,732
Adobe, Inc.			2.40%, 08/20/50 (a)	300,000	193,107
1.90%, 02/01/25 (a)	100,000	95,617	2.65%, 02/08/51 (a)	500,000	332,300
3.25%, 02/01/25 (a)	150,000	146,069	2.70%, 08/05/51 (a)	350,000	233,390
2.15%, 02/01/27 (a)	200,000	183,726	3.95%, 08/08/52 (a)	250,000	211,957
2.30%, 02/01/30 (a)	200,000	173,726	4.85%, 05/10/53 (a)	250,000	247,127
Advanced Micro Devices, Inc.			2.55%, 08/20/60 (a)	300,000	188,823
4.39%, 06/01/52 (a)	150,000	131,780	2.80%, 02/08/61 (a)	250,000	161,347
Alphabet, Inc.			2.85%, 08/05/61 (a)	300,000	195,069
0.45%, 08/15/25 (a)	150,000	137,729	4.10%, 08/08/62 (a)	200,000	167,866
2.00%, 08/15/26 (a)	400,000	370,316	Applied Materials, Inc.		
0.80%, 08/15/27 (a)	250,000	216,965	3.90%, 10/01/25 (a)	150,000	146,328
1.10%, 08/15/30 (a)	250,000	200,467	3.30%, 04/01/27 (a)	150,000	142,521
1.90%, 08/15/40 (a)	250,000	167,862	1.75%, 06/01/30 (a)	150,000	123,626
2.05%, 08/15/50 (a)	400,000	239,600	5.10%, 10/01/35 (a)	150,000	152,310
2.25%, 08/15/60 (a)	375,000	219,390	5.85%, 06/15/41	100,000	106,900
Amdocs Ltd.			4.35%, 04/01/47 (a)	150,000	135,386
2.54%, 06/15/30 (a)	150,000	123,390	2.75%, 06/01/50 (a)	150,000	102,344
Analog Devices, Inc.			Arrow Electronics, Inc.		
2.95%, 04/01/25 (a)	100,000	96,552	3.25%, 09/08/24 (a)	250,000	243,130
3.50%, 12/05/26 (a)	100,000	95,785	2.95%, 02/15/32 (a)	100,000	80,344
3.45%, 06/15/27 (a)(c)	100,000	94,520	Autodesk, Inc.		
1.70%, 10/01/28 (a)	200,000	171,784	4.38%, 06/15/25 (a)	100,000	98,140
2.10%, 10/01/31 (a)	200,000	163,494	2.85%, 01/15/30 (a)	100,000	87,297
2.80%, 10/01/41 (a)	200,000	142,240	2.40%, 12/15/31 (a)	200,000	162,406
2.95%, 10/01/51 (a)	200,000	134,428	Automatic Data Processing, Inc.		
Apple Inc.			3.38%, 09/15/25 (a)	200,000	193,614
1.80%, 09/11/24 (a)	100,000	96,562	1.70%, 05/15/28 (a)	200,000	175,192
2.75%, 01/13/25 (a)	300,000	290,682	1.25%, 09/01/30 (a)	200,000	159,452
2.50%, 02/09/25	289,000	278,628	Avnet, Inc.		
1.13%, 05/11/25 (a)	400,000	374,252	6.25%, 03/15/28 (a)	100,000	100,886
3.20%, 05/13/25	300,000	291,180	3.00%, 05/15/31 (a)	100,000	79,909
0.55%, 08/20/25 (a)	250,000	229,770	5.50%, 06/01/32 (a)	50,000	47,429
0.70%, 02/08/26 (a)	500,000	452,455	Baidu, Inc.		
3.25%, 02/23/26 (a)	480,000	461,621	4.13%, 06/30/25	300,000	291,558
4.42%, 05/08/26 (a)	150,000	148,642	1.72%, 04/09/26 (a)	200,000	181,250
2.45%, 08/04/26 (a)	400,000	374,524	4.88%, 11/14/28 (a)	200,000	195,398
2.05%, 09/11/26 (a)	450,000	415,773	2.38%, 10/09/30 (a)	200,000	162,498
3.35%, 02/09/27 (a)	400,000	382,480	Broadcom Corp./Broadcom Cayman Finance Ltd.		
3.20%, 05/11/27 (a)	350,000	332,661	3.13%, 01/15/25 (a)	100,000	96,552
3.00%, 06/20/27 (a)	200,000	188,768	3.88%, 01/15/27 (a)	500,000	475,110
2.90%, 09/12/27 (a)	400,000	374,560	3.50%, 01/15/28 (a)	150,000	138,368
3.00%, 11/13/27 (a)	150,000	140,876			
1.20%, 02/08/28 (a)	500,000	432,250			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Broadcom, Inc.			Equifax, Inc.		
3.63%, 10/15/24 (a)	150,000	146,721	2.60%, 12/01/24 (a)	150,000	144,186
3.15%, 11/15/25 (a)	100,000	95,189	2.60%, 12/15/25 (a)	100,000	93,528
3.46%, 09/15/26 (a)	156,000	147,780	5.10%, 06/01/28 (a)	150,000	146,928
1.95%, 02/15/28 (a)(c)	100,000	86,754	3.10%, 05/15/30 (a)	100,000	85,580
4.11%, 09/15/28 (a)	250,000	235,400	2.35%, 09/15/31 (a)	200,000	157,018
4.75%, 04/15/29 (a)	300,000	289,179	Equinix, Inc.		
5.00%, 04/15/30 (a)	50,000	49,255	2.63%, 11/18/24 (a)	150,000	144,594
4.15%, 11/15/30 (a)	400,000	365,792	1.25%, 07/15/25 (a)	50,000	46,131
2.45%, 02/15/31 (a)(c)	450,000	362,938	1.00%, 09/15/25 (a)	200,000	182,484
4.15%, 04/15/32 (a)(c)	250,000	224,122	2.90%, 11/18/26 (a)	100,000	92,563
4.30%, 11/15/32 (a)	350,000	316,585	1.55%, 03/15/28 (a)	250,000	211,425
2.60%, 02/15/33 (a)(c)	400,000	309,236	3.20%, 11/18/29 (a)	200,000	175,492
3.42%, 04/15/33 (a)(c)	350,000	289,950	2.15%, 07/15/30 (a)	300,000	242,499
3.47%, 04/15/34 (a)(c)	650,000	531,466	2.50%, 05/15/31 (a)	200,000	162,254
3.14%, 11/15/35 (a)(c)	650,000	496,047	3.90%, 04/15/32 (a)	200,000	178,078
3.19%, 11/15/36 (a)(c)	450,000	338,571	3.00%, 07/15/50 (a)	100,000	62,912
4.93%, 05/15/37 (a)(c)	463,000	417,121	2.95%, 09/15/51 (a)	50,000	30,986
3.50%, 02/15/41 (a)(c)	450,000	329,773	3.40%, 02/15/52 (a)	100,000	67,905
3.75%, 02/15/51 (a)(c)	350,000	250,803	FactSet Research Systems, Inc.		
Broadridge Financial Solutions, Inc.			3.45%, 03/01/32 (a)	100,000	84,832
3.40%, 06/27/26 (a)	100,000	94,673	Fidelity National Information Services, Inc.		
2.90%, 12/01/29 (a)	150,000	129,461	4.50%, 07/15/25	150,000	147,134
2.60%, 05/01/31 (a)	200,000	163,306	1.15%, 03/01/26 (a)	250,000	225,232
CDW LLC/CDW Finance Corp.			4.70%, 07/15/27 (a)	100,000	98,191
4.13%, 05/01/25 (a)	200,000	193,810	1.65%, 03/01/28 (a)	200,000	171,618
2.67%, 12/01/26 (a)	200,000	182,076	3.75%, 05/21/29 (a)	100,000	92,708
4.25%, 04/01/28 (a)	200,000	185,080	2.25%, 03/01/31 (a)	200,000	161,424
3.25%, 02/15/29 (a)	100,000	87,302	5.10%, 07/15/32 (a)	150,000	147,108
3.57%, 12/01/31 (a)	200,000	169,356	3.10%, 03/01/41 (a)	100,000	69,644
CGI, Inc.			5.63%, 07/15/52 (a)	100,000	94,963
2.30%, 09/14/31 (a)	100,000	77,781	Fiserv, Inc.		
Cisco Systems, Inc.			3.85%, 06/01/25 (a)	100,000	97,073
3.50%, 06/15/25	362,000	352,425	3.20%, 07/01/26 (a)	450,000	424,633
2.95%, 02/28/26	200,000	191,938	2.25%, 06/01/27 (a)	250,000	224,347
2.50%, 09/20/26 (a)	100,000	93,624	5.45%, 03/02/28 (a)	150,000	150,984
5.90%, 02/15/39	100,000	108,487	4.20%, 10/01/28 (a)	150,000	143,250
5.50%, 01/15/40	550,000	571,235	3.50%, 07/01/29 (a)	500,000	456,775
Concentrix Corp.			2.65%, 06/01/30 (a)	150,000	126,308
6.65%, 08/02/26 (a)	150,000	150,037	5.60%, 03/02/33 (a)	200,000	201,206
6.60%, 08/02/28 (a)	150,000	146,952	5.63%, 08/21/33 (a)	250,000	251,992
6.85%, 08/02/33 (a)	100,000	95,805	4.40%, 07/01/49 (a)	375,000	306,405
Corning, Inc.			Flex Ltd.		
5.75%, 08/15/40	100,000	98,964	4.75%, 06/15/25 (a)	100,000	98,072
4.75%, 03/15/42	100,000	89,833	3.75%, 02/01/26 (a)	150,000	143,343
5.35%, 11/15/48 (a)	100,000	94,346	6.00%, 01/15/28 (a)	100,000	101,137
3.90%, 11/15/49 (a)	100,000	74,785	4.88%, 06/15/29 (a)	100,000	95,613
4.38%, 11/15/57 (a)	100,000	81,023	4.88%, 05/12/30 (a)	100,000	95,828
5.85%, 11/15/68 (a)	50,000	47,767	Fortinet, Inc.		
5.45%, 11/15/79 (a)	190,000	170,430	1.00%, 03/15/26 (a)	150,000	134,070
Dell International LLC/EMC Corp.			2.20%, 03/15/31 (a)	100,000	78,809
5.85%, 07/15/25 (a)	200,000	200,370	Genpact Luxembourg Sarl		
6.02%, 06/15/26 (a)	680,000	687,337	3.38%, 12/01/24 (a)	200,000	193,120
4.90%, 10/01/26 (a)	350,000	343,773	Global Payments, Inc.		
6.10%, 07/15/27 (a)	100,000	102,425	1.50%, 11/15/24 (a)	100,000	94,837
5.25%, 02/01/28 (a)	200,000	199,616	2.65%, 02/15/25 (a)	250,000	238,717
5.30%, 10/01/29 (a)	300,000	296,355	1.20%, 03/01/26 (a)	200,000	178,864
6.20%, 07/15/30 (a)	200,000	205,896	4.80%, 04/01/26 (a)	150,000	146,742
5.75%, 02/01/33 (a)	200,000	199,922	2.15%, 01/15/27 (a)	150,000	133,823
8.10%, 07/15/36 (a)	189,000	217,310	4.45%, 06/01/28 (a)	100,000	94,408
3.38%, 12/15/41 (a)(c)	150,000	105,651	3.20%, 08/15/29 (a)	200,000	174,338
8.35%, 07/15/46 (a)	150,000	184,455	2.90%, 05/15/30 (a)	225,000	190,307
3.45%, 12/15/51 (a)(c)	250,000	163,725	2.90%, 11/15/31 (a)	150,000	122,867
DXC Technology Co.			5.40%, 08/15/32 (a)	150,000	147,231
1.80%, 09/15/26 (a)	150,000	131,871	4.15%, 08/15/49 (a)	100,000	73,530
2.38%, 09/15/28 (a)	150,000	123,795	5.95%, 08/15/52 (a)	150,000	142,892

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Hewlett Packard Enterprise Co.			4.70%, 02/19/46		
5.90%, 10/01/24	300,000	300,663	4.25%, 05/15/49	150,000	132,755
4.90%, 10/15/25 (a)	350,000	345,471	2.95%, 05/15/50 (a)	200,000	330,560
1.75%, 04/01/26 (a)	200,000	182,518	3.43%, 02/09/52 (a)	150,000	129,586
6.20%, 10/15/35 (a)	150,000	155,830	4.90%, 07/27/52 (a)	150,000	105,548
6.35%, 10/15/45 (a)	262,000	268,906	5.10%, 02/06/53 (a)	150,000	136,622
HP, Inc.			150,000		
2.20%, 06/17/25 (a)	150,000	141,404	Intuit, Inc.		
1.45%, 06/17/26 (a)	200,000	180,406	0.95%, 07/15/25 (a)	100,000	92,407
3.00%, 06/17/27 (a)	200,000	183,978	1.35%, 07/15/27 (a)	150,000	131,718
4.00%, 04/15/29 (a)	200,000	186,780	Jabil, Inc.		
2.65%, 06/17/31 (a)	200,000	161,486	1.70%, 04/15/26 (a)	200,000	180,642
4.20%, 04/15/32 (a)	150,000	134,078	3.60%, 01/15/30 (a)	100,000	89,516
5.50%, 01/15/33 (a)	250,000	242,887	3.00%, 01/15/31 (a)	200,000	167,292
6.00%, 09/15/41	250,000	246,532	Juniper Networks, Inc.		
Intel Corp.			1.20%, 12/10/25 (a)	100,000	90,576
3.40%, 03/25/25 (a)	350,000	339,864	3.75%, 08/15/29 (a)	100,000	91,001
3.70%, 07/29/25 (a)	450,000	437,305	5.95%, 03/15/41	100,000	95,242
4.88%, 02/10/26	200,000	199,030	Keysight Technologies, Inc.		
2.60%, 05/19/26 (a)	150,000	141,443	4.60%, 04/06/27 (a)	150,000	146,730
3.75%, 03/25/27 (a)	250,000	240,067	3.00%, 10/30/29 (a)	100,000	87,668
3.15%, 05/11/27 (a)	150,000	140,540	KLA Corp.		
4.88%, 02/10/28 (a)	300,000	298,353	4.65%, 11/01/24 (a)	230,000	228,010
1.60%, 08/12/28 (a)	200,000	171,926	4.10%, 03/15/29 (a)	100,000	96,223
4.00%, 08/05/29 (a)	200,000	190,486	4.65%, 07/15/32 (a)	200,000	196,416
2.45%, 11/15/29 (a)	450,000	390,933	5.00%, 03/15/49 (a)	100,000	94,520
5.13%, 02/10/30 (a)	200,000	200,434	3.30%, 03/01/50 (a)	100,000	71,904
3.90%, 03/25/30 (a)	300,000	280,824	4.95%, 07/15/52 (a)	200,000	189,178
2.00%, 08/12/31 (a)	300,000	242,439	5.25%, 07/15/62 (a)	150,000	145,799
4.15%, 08/05/32 (a)	200,000	188,296	Kyndryl Holdings, Inc.		
4.00%, 12/15/32	150,000	138,858	2.05%, 10/15/26 (a)	150,000	132,002
5.20%, 02/10/33 (a)	400,000	399,924	3.15%, 10/15/31 (a)	150,000	116,688
4.60%, 03/25/40 (a)	150,000	136,623	4.10%, 10/15/41 (a)	150,000	102,653
2.80%, 08/12/41 (a)	150,000	104,235	Lam Research Corp.		
4.80%, 10/01/41	95,000	86,599	3.80%, 03/15/25 (a)	130,000	127,006
4.25%, 12/15/42	100,000	84,559	3.75%, 03/15/26 (a)	100,000	97,023
5.63%, 02/10/43 (a)	200,000	199,608	4.00%, 03/15/29 (a)	150,000	143,937
4.10%, 05/19/46 (a)	250,000	204,630	1.90%, 06/15/30 (a)	200,000	165,452
4.10%, 05/11/47 (a)	100,000	81,419	4.88%, 03/15/49 (a)	150,000	141,066
3.73%, 12/08/47 (a)	350,000	265,419	2.88%, 06/15/50 (a)	200,000	133,962
3.25%, 11/15/49 (a)	300,000	204,213	Leidos, Inc.		
4.75%, 03/25/50 (a)	400,000	351,712	3.63%, 05/15/25 (a)	150,000	144,672
3.05%, 08/12/51 (a)	250,000	162,260	4.38%, 05/15/30 (a)	150,000	138,440
4.90%, 08/05/52 (a)	300,000	270,765	2.30%, 02/15/31 (a)	200,000	158,604
5.70%, 02/10/53 (a)	300,000	297,300	5.75%, 03/15/33 (a)	100,000	99,487
3.10%, 02/15/60 (a)	160,000	99,653	Marvell Technology, Inc.		
4.95%, 03/25/60 (a)(f)	250,000	225,490	1.65%, 04/15/26 (a)	100,000	90,824
3.20%, 08/12/61 (a)	200,000	125,372	2.45%, 04/15/28 (a)	100,000	87,922
5.05%, 08/05/62 (a)	200,000	177,996	4.88%, 06/22/28 (a)	100,000	97,209
5.90%, 02/10/63 (a)	200,000	201,108	2.95%, 04/15/31 (a)	100,000	83,527
International Business Machines Corp.			Mastercard, Inc.		
4.00%, 07/27/25	200,000	195,500	2.95%, 11/21/26 (a)	250,000	235,892
3.45%, 02/19/26	300,000	287,805	3.30%, 03/26/27 (a)	150,000	142,818
3.30%, 05/15/26	550,000	524,535	3.50%, 02/26/28 (a)	100,000	95,136
3.30%, 01/27/27	150,000	141,828	4.88%, 03/09/28 (a)	150,000	150,633
1.70%, 05/15/27 (a)	300,000	265,797	2.95%, 06/01/29 (a)	150,000	136,158
6.22%, 08/01/27	130,000	136,884	3.35%, 03/26/30 (a)	300,000	276,063
4.50%, 02/06/28 (a)	300,000	293,958	1.90%, 03/15/31 (a)	150,000	123,123
3.50%, 05/15/29	650,000	599,891	2.00%, 11/18/31 (a)	100,000	81,298
1.95%, 05/15/30 (a)	200,000	164,978	4.85%, 03/09/33 (a)	150,000	150,769
2.72%, 02/09/32 (a)	100,000	84,802	3.80%, 11/21/46 (a)	100,000	82,693
4.40%, 07/27/32 (a)	200,000	190,730	3.95%, 02/26/48 (a)	100,000	85,175
4.75%, 02/06/33 (a)	150,000	146,415	3.65%, 06/01/49 (a)	250,000	200,532
4.15%, 05/15/39	450,000	386,932	3.85%, 03/26/50 (a)	200,000	166,254
5.60%, 11/30/39	150,000	151,393	2.95%, 03/15/51 (a)	150,000	105,072
2.85%, 05/15/40 (a)	200,000	142,498			
4.00%, 06/20/42	200,000	164,708			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Microchip Technology, Inc.			NXP BV/NXP Funding LLC		
0.98%, 09/01/24	200,000	190,432	5.35%, 03/01/26 (a)	250,000	248,482
4.25%, 09/01/25 (a)	250,000	243,227	2.50%, 05/11/31 (a)	200,000	161,864
			3.25%, 05/11/41 (a)	200,000	142,590
Micron Technology, Inc.			NXP BV/NXP Funding LLC/NXP USA, Inc.		
4.98%, 02/06/26 (a)	150,000	147,885	2.70%, 05/01/25 (a)	175,000	166,668
4.19%, 02/15/27 (a)	150,000	142,956	4.30%, 06/18/29 (a)	150,000	140,606
5.38%, 04/15/28 (a)	200,000	196,774	3.40%, 05/01/30 (a)	200,000	175,850
5.33%, 02/06/29 (a)	100,000	98,070	2.65%, 02/15/32 (a)	200,000	160,264
6.75%, 11/01/29 (a)	100,000	104,150	5.00%, 01/15/33 (a)	200,000	190,076
4.66%, 02/15/30 (a)	150,000	140,643	3.13%, 02/15/42 (a)	100,000	68,730
2.70%, 04/15/32 (a)	200,000	157,774	3.25%, 11/30/51 (a)	100,000	64,823
5.88%, 09/15/33 (a)	200,000	196,272			
3.37%, 11/01/41 (a)	100,000	69,425	Oracle Corp.		
3.48%, 11/01/51 (a)	150,000	97,314	2.95%, 11/15/24 (a)	350,000	339,059
Microsoft Corp.			2.50%, 04/01/25 (a)	650,000	619,131
2.70%, 02/12/25 (a)	450,000	435,267	2.95%, 05/15/25 (a)	501,000	479,778
3.13%, 11/03/25 (a)	530,000	511,593	5.80%, 11/10/25	200,000	202,010
2.40%, 08/08/26 (a)	600,000	562,686	1.65%, 03/25/26 (a)	500,000	455,740
3.30%, 02/06/27 (a)	750,000	720,960	2.65%, 07/15/26 (a)	600,000	557,400
3.50%, 02/12/35 (a)	250,000	227,597	2.80%, 04/01/27 (a)	400,000	367,468
4.20%, 11/03/35 (a)	250,000	241,555	3.25%, 11/15/27 (a)	500,000	463,475
3.45%, 08/08/36 (a)	350,000	311,318	2.30%, 03/25/28 (a)	350,000	308,231
4.10%, 02/06/37 (a)	150,000	142,593	6.15%, 11/09/29 (a)	250,000	260,240
4.50%, 10/01/40	250,000	243,685	2.95%, 04/01/30 (a)	600,000	520,008
5.30%, 02/08/41	100,000	106,019	3.25%, 05/15/30 (a)	200,000	176,360
3.75%, 02/12/45 (a)	100,000	85,386	2.88%, 03/25/31 (a)	550,000	464,926
4.45%, 11/03/45 (a)	100,000	95,247	6.25%, 11/09/32 (a)	400,000	418,944
3.70%, 08/08/46 (a)	349,000	296,029	4.90%, 02/06/33 (a)	250,000	238,885
4.25%, 02/06/47 (a)	200,000	185,982	4.30%, 07/08/34 (a)	300,000	269,055
2.53%, 06/01/50 (a)	1,050,000	695,184	3.90%, 05/15/35 (a)	250,000	213,572
2.92%, 03/17/52 (a)	1,025,000	727,289	3.85%, 07/15/36 (a)	200,000	165,478
4.00%, 02/12/55 (a)	100,000	87,494	3.80%, 11/15/37 (a)	300,000	241,803
3.95%, 08/08/56 (a)	150,000	129,098	6.50%, 04/15/38	200,000	211,014
4.50%, 02/06/57 (a)	150,000	141,117	6.13%, 07/08/39	250,000	253,655
2.68%, 06/01/60 (a)	629,000	405,013	3.60%, 04/01/40 (a)	500,000	378,700
3.04%, 03/17/62 (a)	345,000	239,254	5.38%, 07/15/40	400,000	373,092
Moody's Corp.			3.65%, 03/25/41 (a)	400,000	302,376
3.75%, 03/24/25 (a)	200,000	194,836	4.50%, 07/08/44 (a)	230,000	188,717
3.25%, 01/15/28 (a)	100,000	93,298	4.13%, 05/15/45 (a)	300,000	231,975
4.25%, 02/01/29 (a)	150,000	144,599	4.00%, 07/15/46 (a)	470,000	353,304
2.00%, 08/19/31 (a)	200,000	161,086	4.00%, 11/15/47 (a)	400,000	298,616
2.75%, 08/19/41 (a)	100,000	69,169	3.60%, 04/01/50 (a)	750,000	517,987
3.25%, 05/20/50 (a)	100,000	69,225	3.95%, 03/25/51 (a)	600,000	438,828
2.55%, 08/18/60 (a)	150,000	79,662	6.90%, 11/09/52 (a)	500,000	544,995
3.10%, 11/29/61 (a)	100,000	63,403	5.55%, 02/06/53 (a)	400,000	372,032
Motorola Solutions, Inc.			4.38%, 05/15/55 (a)	150,000	115,445
4.60%, 02/23/28 (a)	150,000	145,454	3.85%, 04/01/60 (a)	600,000	408,126
4.60%, 05/23/29 (a)	150,000	144,597	4.10%, 03/25/61 (a)	300,000	213,537
2.30%, 11/15/30 (a)	100,000	79,667	PayPal Holdings, Inc.		
2.75%, 05/24/31 (a)	150,000	121,713	2.40%, 10/01/24 (a)	250,000	241,797
5.60%, 06/01/32 (a)	100,000	98,662	1.65%, 06/01/25 (a)	150,000	140,580
5.50%, 09/01/44	100,000	91,993	2.65%, 10/01/26 (a)	200,000	186,328
NetApp, Inc.			3.90%, 06/01/27 (a)	100,000	96,791
1.88%, 06/22/25 (a)	250,000	234,272	2.85%, 10/01/29 (a)	300,000	265,287
2.38%, 06/22/27 (a)	150,000	135,935	2.30%, 06/01/30 (a)	200,000	168,394
Nokia Oyj			4.40%, 06/01/32 (a)	200,000	191,100
4.38%, 06/12/27	100,000	94,415	3.25%, 06/01/50 (a)	150,000	106,958
6.63%, 05/15/39	100,000	95,463	5.05%, 06/01/52 (a)	200,000	193,952
NVIDIA Corp.			5.25%, 06/01/62 (a)	50,000	47,649
3.20%, 09/16/26 (a)	200,000	191,056	Qorvo, Inc.		
1.55%, 06/15/28 (a)	250,000	217,287	4.38%, 10/15/29 (a)	200,000	181,600
2.85%, 04/01/30 (a)	250,000	224,407	QUALCOMM, Inc.		
2.00%, 06/15/31 (a)	250,000	207,137	3.45%, 05/20/25 (a)	250,000	242,997
3.50%, 04/01/40 (a)	200,000	166,600	3.25%, 05/20/27 (a)	350,000	330,673
3.50%, 04/01/50 (a)	325,000	256,214	1.30%, 05/20/28 (a)	217,000	184,832
3.70%, 04/01/60 (a)	100,000	79,536	2.15%, 05/20/30 (a)	200,000	170,154
			1.65%, 05/20/32 (a)	283,000	219,730

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.25%, 05/20/32 (a)	150,000	144,165	The Western Union Co.		
5.40%, 05/20/33 (a)	150,000	155,379	2.85%, 01/10/25 (a)	100,000	95,845
4.65%, 05/20/35 (a)	100,000	98,160	1.35%, 03/15/26 (a)	200,000	179,058
4.80%, 05/20/45 (a)	250,000	236,325	6.20%, 11/17/36	100,000	100,613
4.30%, 05/20/47 (a)	200,000	173,436	Thomson Reuters Corp.		
3.25%, 05/20/50 (a)	175,000	128,165	3.35%, 05/15/26 (a)	100,000	95,051
4.50%, 05/20/52 (a)	200,000	174,712	5.50%, 08/15/35	100,000	97,931
6.00%, 05/20/53 (a)	250,000	269,555	5.65%, 11/23/43 (a)	150,000	137,153
RELX Capital, Inc.			Trimble, Inc.		
4.00%, 03/18/29 (a)	150,000	142,623	4.75%, 12/01/24 (a)	50,000	49,248
3.00%, 05/22/30 (a)	100,000	87,898	4.90%, 06/15/28 (a)	100,000	97,247
4.75%, 05/20/32 (a)	100,000	96,467	6.10%, 03/15/33 (a)	150,000	151,783
Roper Technologies, Inc.			TSMC Arizona Corp.		
1.00%, 09/15/25 (a)	150,000	137,384	1.75%, 10/25/26 (a)	250,000	225,042
3.85%, 12/15/25 (a)	100,000	96,615	3.88%, 04/22/27 (a)	200,000	192,440
3.80%, 12/15/26 (a)	150,000	143,232	2.50%, 10/25/31 (a)	250,000	207,970
1.40%, 09/15/27 (a)	250,000	216,602	4.25%, 04/22/32 (a)	200,000	190,056
2.95%, 09/15/29 (a)	100,000	88,434	3.13%, 10/25/41 (a)	250,000	192,702
2.00%, 06/30/30 (a)	150,000	122,300	4.50%, 04/22/52 (a)	200,000	183,010
1.75%, 02/15/31 (a)	250,000	196,265	Tyco Electronics Group S.A.		
S&P Global, Inc.			3.45%, 08/01/24 (a)	100,000	98,018
2.45%, 03/01/27 (a)	200,000	184,536	4.50%, 02/13/26	100,000	98,397
4.75%, 08/01/28 (a)	150,000	148,623	3.70%, 02/15/26 (a)	100,000	96,589
2.70%, 03/01/29 (a)	250,000	223,692	3.13%, 08/15/27 (a)	100,000	93,370
4.25%, 05/01/29 (a)	175,000	168,658	2.50%, 02/04/32 (a)	100,000	83,412
2.50%, 12/01/29 (a)	100,000	86,977	VeriSign, Inc.		
1.25%, 08/15/30 (a)	150,000	118,067	4.75%, 07/15/27 (a)	150,000	146,258
2.90%, 03/01/32 (a)	300,000	257,136	2.70%, 06/15/31 (a)	200,000	163,948
3.25%, 12/01/49 (a)	100,000	71,750	Verisk Analytics, Inc.		
3.70%, 03/01/52 (a)	150,000	117,041	4.00%, 06/15/25 (a)	150,000	145,964
2.30%, 08/15/60 (a)	100,000	54,707	4.13%, 03/15/29 (a)	150,000	142,772
3.90%, 03/01/62 (a)	100,000	78,702	5.50%, 06/15/45 (a)	50,000	46,329
Salesforce, Inc.			3.63%, 05/15/50 (a)	100,000	71,604
3.70%, 04/11/28 (a)	300,000	287,535	Visa, Inc.		
1.50%, 07/15/28 (a)	150,000	129,138	3.15%, 12/14/25 (a)	800,000	767,552
1.95%, 07/15/31 (a)	300,000	244,392	1.90%, 04/15/27 (a)	300,000	272,079
2.70%, 07/15/41 (a)	250,000	178,885	0.75%, 08/15/27 (a)	150,000	129,765
2.90%, 07/15/51 (a)	350,000	234,542	2.05%, 04/15/30 (a)	300,000	254,664
3.05%, 07/15/61 (a)	150,000	97,118	1.10%, 02/15/31 (a)	200,000	155,664
ServiceNow, Inc.			4.15%, 12/14/35 (a)	330,000	311,517
1.40%, 09/01/30 (a)	300,000	236,079	2.70%, 04/15/40 (a)	150,000	112,071
Skyworks Solutions, Inc.			4.30%, 12/14/45 (a)	595,000	538,302
1.80%, 06/01/26 (a)	100,000	89,862	3.65%, 09/15/47 (a)	100,000	81,723
3.00%, 06/01/31 (a)	100,000	81,574	2.00%, 08/15/50 (a)	250,000	148,163
TD SYNEX Corp.			VMware, Inc.		
1.75%, 08/09/26 (a)	250,000	220,517	4.50%, 05/15/25 (a)	150,000	146,948
2.38%, 08/09/28 (a)	200,000	166,198	1.40%, 08/15/26 (a)	300,000	266,079
Teledyne FLIR LLC			4.65%, 05/15/27 (a)	50,000	48,617
2.50%, 08/01/30 (a)	150,000	123,864	3.90%, 08/21/27 (a)	200,000	188,444
Tencent Music Entertainment Group			1.80%, 08/15/28 (a)	200,000	167,734
1.38%, 09/03/25 (a)	200,000	183,226	4.70%, 05/15/30 (a)	150,000	141,386
Texas Instruments, Inc.			2.20%, 08/15/31 (a)	250,000	194,897
1.38%, 03/12/25 (a)	150,000	141,596	Western Digital Corp.		
1.13%, 09/15/26 (a)	150,000	134,643	4.75%, 02/15/26 (a)	400,000	381,860
2.90%, 11/03/27 (a)	75,000	69,824	2.85%, 02/01/29 (a)	100,000	80,657
2.25%, 09/04/29 (a)	100,000	87,117	3.10%, 02/01/32 (a)	100,000	74,612
1.75%, 05/04/30 (a)	200,000	166,696	Workday, Inc.		
1.90%, 09/15/31 (a)	100,000	81,591	3.50%, 04/01/27 (a)	200,000	189,000
3.65%, 08/16/32 (a)	100,000	91,420	3.70%, 04/01/29 (a)	150,000	138,692
4.90%, 03/14/33 (a)	200,000	200,990	3.80%, 04/01/32 (a)	250,000	222,070
3.88%, 03/15/39 (a)	150,000	130,038	Xilinx, Inc.		
4.15%, 05/15/48 (a)	300,000	260,928	2.38%, 06/01/30 (a)	200,000	171,202
2.70%, 09/15/51 (a)	100,000	66,297			
5.00%, 03/14/53 (a)	200,000	194,550			
5.05%, 05/18/63 (a)	200,000	192,142			
					107,477,934

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Transportation 0.5%			4.20%, 11/15/69 (a)	100,000	77,399
American Airlines 2015-2 Class AA Pass-Through Trust			6.13%, 09/15/15 (a)	100,000	103,872
3.60%, 03/22/29	133,680	124,526	CH Robinson Worldwide, Inc.		
American Airlines 2016-1 Class AA Pass-Through Trust			4.20%, 04/15/28 (a)	150,000	142,845
3.58%, 07/15/29	133,378	123,758	CSX Corp.		
American Airlines 2016-2 Class AA Pass-Through Trust			3.40%, 08/01/24 (a)	150,000	146,992
3.20%, 12/15/29	135,915	123,106	3.35%, 11/01/25 (a)	100,000	96,170
American Airlines 2017-1 Class AA Pass-Through Trust			2.60%, 11/01/26 (a)	100,000	92,677
3.65%, 08/15/30	102,937	94,050	3.25%, 06/01/27 (a)	150,000	141,230
American Airlines 2019-1 Class AA Pass-Through Trust			3.80%, 03/01/28 (a)	200,000	190,492
3.15%, 08/15/33	97,217	84,718	4.25%, 03/15/29 (a)	150,000	144,858
American Airlines 2021-1 Class A Pass-Through Trust			2.40%, 02/15/30 (a)	100,000	85,504
2.88%, 01/11/36	141,956	117,493	4.10%, 11/15/32 (a)	150,000	140,952
Burlington Northern Santa Fe LLC			6.15%, 05/01/37	150,000	160,143
3.40%, 09/01/24 (a)	200,000	195,904	6.22%, 04/30/40	100,000	107,335
3.65%, 09/01/25 (a)	100,000	97,240	4.75%, 05/30/42 (a)	150,000	135,920
3.25%, 06/15/27 (a)	200,000	189,828	4.10%, 03/15/44 (a)	200,000	166,478
6.20%, 08/15/36	150,000	164,349	3.80%, 11/01/46 (a)	100,000	78,236
5.75%, 05/01/40 (a)	100,000	104,512	4.30%, 03/01/48 (a)	200,000	168,780
5.05%, 03/01/41 (a)	100,000	96,711	4.75%, 11/15/48 (a)	100,000	89,676
5.40%, 06/01/41 (a)	100,000	100,088	4.50%, 03/15/49 (a)	150,000	130,070
4.95%, 09/15/41 (a)	100,000	95,479	3.35%, 09/15/49 (a)	100,000	71,173
4.38%, 09/01/42 (a)	250,000	219,937	3.80%, 04/15/50 (a)	100,000	77,633
4.45%, 03/15/43 (a)	200,000	177,378	3.95%, 05/01/50 (a)	200,000	159,414
5.15%, 09/01/43 (a)	100,000	97,208	2.50%, 05/15/51 (a)	100,000	60,699
4.90%, 04/01/44 (a)	100,000	94,156	4.50%, 08/01/54 (a)	100,000	86,004
4.55%, 09/01/44 (a)	90,000	80,708	4.25%, 11/01/66 (a)	200,000	160,518
4.15%, 04/01/45 (a)	250,000	211,405	4.65%, 03/01/68 (a)	50,000	43,199
4.70%, 09/01/45 (a)	100,000	90,771	Delta Air Lines 2020-1 Class AA Pass-Through Trust		
3.90%, 08/01/46 (a)	100,000	80,290	2.00%, 12/10/29	82,062	72,507
4.05%, 06/15/48 (a)	200,000	164,876	FedEx Corp.		
4.15%, 12/15/48 (a)	200,000	167,786	3.25%, 04/01/26 (a)	150,000	143,373
3.55%, 02/15/50 (a)	100,000	76,615	3.40%, 02/15/28 (a)	150,000	139,899
3.05%, 02/15/51 (a)	100,000	68,521	3.10%, 08/05/29 (a)	200,000	179,388
3.30%, 09/15/51 (a)	200,000	143,812	4.25%, 05/15/30 (a)	150,000	142,359
2.88%, 06/15/52 (a)	150,000	99,140	2.40%, 05/15/31 (a)	150,000	123,951
4.45%, 01/15/53 (a)	200,000	178,252	4.90%, 01/15/34	150,000	145,296
5.20%, 04/15/54 (a)	300,000	295,614	3.90%, 02/01/35	50,000	43,582
Canadian National Railway Co.			1.88%, 08/20/35	209,895	169,289
2.75%, 03/01/26 (a)	100,000	94,560	3.88%, 08/01/42	150,000	119,625
6.90%, 07/15/28	150,000	162,399	4.10%, 04/15/43	100,000	79,631
3.85%, 08/05/32 (a)	150,000	138,522	5.10%, 01/15/44	75,000	68,312
6.20%, 06/01/36	150,000	163,417	4.10%, 02/01/45	150,000	118,823
3.20%, 08/02/46 (a)	150,000	108,378	4.75%, 11/15/45 (a)	300,000	258,771
3.65%, 02/03/48 (a)	100,000	78,683	4.55%, 04/01/46 (a)	150,000	125,727
4.45%, 01/20/49 (a)	150,000	131,916	4.40%, 01/15/47 (a)	100,000	82,377
2.45%, 05/01/50 (a)	200,000	122,760	4.05%, 02/15/48 (a)	150,000	117,159
Canadian Pacific Railway Co.			4.95%, 10/17/48 (a)	150,000	134,288
1.35%, 12/02/24 (a)	100,000	94,785	5.25%, 05/15/50 (a)	200,000	186,180
2.90%, 02/01/25 (a)	50,000	48,161	GXO Logistics, Inc.		
1.75%, 12/02/26 (a)	200,000	179,744	1.65%, 07/15/26 (a)	150,000	132,914
4.00%, 06/01/28 (a)	100,000	95,749	2.65%, 07/15/31 (a)	100,000	78,407
2.88%, 11/15/29 (a)	150,000	132,114	JB Hunt Transport Services, Inc.		
2.05%, 03/05/30 (a)	100,000	83,051	3.88%, 03/01/26 (a)	150,000	145,339
2.45%, 12/02/31 (a)	300,000	266,298	JetBlue 2019-1 Class AA Pass-Through Trust		
4.80%, 09/15/35 (a)	50,000	48,221	2.75%, 11/15/33	84,149	71,542
5.95%, 05/15/37	100,000	103,929	JetBlue 2020-1 Class A Pass-Through Trust		
3.00%, 12/02/41 (a)	200,000	166,032	Series 1A		
4.30%, 05/15/43 (a)	100,000	84,809	4.00%, 05/15/34	83,641	76,925
4.80%, 08/01/45 (a)	100,000	89,824	Kirby Corp.		
4.95%, 08/15/45 (a)	100,000	91,454	4.20%, 03/01/28 (a)	100,000	94,091
4.70%, 05/01/48 (a)	150,000	131,991	Norfolk Southern Corp.		
3.50%, 05/01/50 (a)	100,000	73,617	3.65%, 08/01/25 (a)	100,000	96,767
3.10%, 12/02/51 (a)	400,000	271,900	2.90%, 06/15/26 (a)	200,000	188,586
			3.15%, 06/01/27 (a)	50,000	46,732

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.80%, 08/01/28 (a)	150,000	141,966	United Airlines 2014-2 Class A Pass-Through Trust		
2.55%, 11/01/29 (a)	100,000	86,304	3.75%, 03/03/28	87,089	81,858
3.00%, 03/15/32 (a)	100,000	85,212	United Airlines 2016-1 Class AA Pass-Through Trust		
4.45%, 03/01/33 (a)	100,000	94,939	3.10%, 01/07/30	102,511	92,658
3.95%, 10/01/42 (a)	130,000	104,611	United Airlines 2016-2 Class AA Pass-Through Trust		
4.45%, 06/15/45 (a)	150,000	127,115	2.88%, 04/07/30	70,926	62,940
4.65%, 01/15/46 (a)	150,000	130,728	United Airlines 2018-1 Class AA Pass-Through Trust		
3.94%, 11/01/47 (a)	200,000	158,512	3.50%, 09/01/31	117,650	105,607
4.15%, 02/28/48 (a)	100,000	82,244	United Airlines 2019-1 Class AA Pass-Through Trust		
4.10%, 05/15/49 (a)	100,000	81,418	4.15%, 02/25/33	72,696	67,066
3.40%, 11/01/49 (a)	100,000	71,015	United Airlines 2019-2 Class AA Pass-Through Trust		
3.05%, 05/15/50 (a)	100,000	66,713	2.70%, 11/01/33	85,900	72,390
2.90%, 08/25/51 (a)	100,000	63,727	United Airlines 2020-1 Class A Pass-Through Trust		
4.05%, 08/15/52 (a)	150,000	119,376	5.88%, 04/15/29	341,417	340,051
3.70%, 03/15/53 (a)	75,000	55,868	United Airlines 2020-1 Class B Pass-Through Trust		
4.55%, 06/01/53 (a)	150,000	129,830	4.88%, 07/15/27	96,975	94,265
5.35%, 08/01/54 (a)	200,000	194,745	United Airlines 2023-1 Class A Pass-Through Trust		
3.16%, 05/15/55 (a)	300,000	197,823	5.80%, 07/15/37	300,000	299,283
4.10%, 05/15/21 (a)	100,000	70,380	United Parcel Service, Inc.		
Ryder System, Inc.			2.20%, 09/01/24 (a)	100,000	96,902
4.63%, 06/01/25 (a)	150,000	147,153	3.90%, 04/01/25 (a)	150,000	147,060
3.35%, 09/01/25 (a)	150,000	143,553	3.05%, 11/15/27 (a)	250,000	234,402
2.90%, 12/01/26 (a)	100,000	92,065	3.40%, 03/15/29 (a)	200,000	187,260
2.85%, 03/01/27 (a)	100,000	92,052	4.45%, 04/01/30 (a)	250,000	246,425
5.25%, 06/01/28 (a)	200,000	197,620	4.88%, 03/03/33 (a)	150,000	149,814
Southwest Airlines Co.			6.20%, 01/15/38	295,000	329,757
5.25%, 05/04/25 (a)	220,000	218,546	5.20%, 04/01/40 (a)	100,000	99,845
3.00%, 11/15/26 (a)	95,000	88,535	4.88%, 11/15/40 (a)	100,000	96,549
5.13%, 06/15/27 (a)	300,000	296,616	3.40%, 11/15/46 (a)	100,000	74,914
3.45%, 11/16/27 (a)	100,000	92,487	3.75%, 11/15/47 (a)	150,000	121,482
2.63%, 02/10/30 (a)	150,000	126,759	4.25%, 03/15/49 (a)	100,000	86,513
Union Pacific Corp.			3.40%, 09/01/49 (a)	100,000	76,354
3.25%, 01/15/25 (a)	100,000	97,278	5.30%, 04/01/50 (a)	300,000	304,389
2.75%, 03/01/26 (a)	150,000	141,909	5.05%, 03/03/53 (a)	200,000	195,664
3.00%, 04/15/27 (a)	200,000	187,222			24,996,469
3.95%, 09/10/28 (a)	250,000	240,805			644,415,757
3.70%, 03/01/29 (a)	150,000	142,216			
2.40%, 02/05/30 (a)	200,000	172,164	Utility 2.1%		
2.38%, 05/20/31 (a)	200,000	167,928			
2.80%, 02/14/32 (a)	250,000	213,737	Electric 1.9%		
4.50%, 01/20/33 (a)	200,000	193,990	AEP Texas, Inc.		
2.89%, 04/06/36 (a)	150,000	118,731	3.95%, 06/01/28 (a)	250,000	235,017
3.60%, 09/15/37 (a)	150,000	125,745	2.10%, 07/01/30 (a)	175,000	141,976
3.55%, 08/15/39 (a)	100,000	81,305	4.15%, 05/01/49 (a)	100,000	77,399
3.20%, 05/20/41 (a)	200,000	152,720	3.45%, 05/15/51 (a)	100,000	68,263
4.05%, 11/15/45 (a)	150,000	121,755	5.25%, 05/15/52 (a)	200,000	183,700
4.05%, 03/01/46 (a)	150,000	122,465	AEP Transmission Co. LLC		
4.00%, 04/15/47 (a)	150,000	121,614	3.75%, 12/01/47 (a)	150,000	116,832
4.30%, 03/01/49 (a)	100,000	85,863	4.25%, 09/15/48 (a)	100,000	83,220
3.25%, 02/05/50 (a)	350,000	252,976	3.80%, 06/15/49 (a)	100,000	77,711
3.80%, 10/01/51 (a)	150,000	118,647	3.65%, 04/01/50 (a)	100,000	75,738
2.95%, 03/10/52 (a)	100,000	66,900	4.50%, 06/15/52 (a)	100,000	86,445
4.95%, 09/09/52 (a)	150,000	145,153	5.40%, 03/15/53 (a)	200,000	199,154
3.50%, 02/14/53 (a)	150,000	111,840	Alabama Power Co.		
4.95%, 05/15/53 (a)	100,000	96,095	3.75%, 09/01/27 (a)	100,000	95,500
3.88%, 02/01/55 (a)	50,000	39,003	1.45%, 09/15/30 (a)	250,000	196,342
3.95%, 08/15/59 (a)	100,000	77,632	3.05%, 03/15/32 (a)	150,000	128,904
3.84%, 03/20/60 (a)	350,000	268,782	6.00%, 03/01/39	100,000	103,519
3.55%, 05/20/61 (a)	100,000	71,110	3.85%, 12/01/42	150,000	120,477
2.97%, 09/16/62 (a)	150,000	92,727	4.15%, 08/15/44 (a)	150,000	121,566
5.15%, 01/20/63 (a)	100,000	96,020	3.70%, 12/01/47 (a)	100,000	75,307
4.10%, 09/15/67 (a)	100,000	79,379	4.30%, 07/15/48 (a)	150,000	123,827
3.75%, 02/05/70 (a)	200,000	146,030	3.45%, 10/01/49 (a)	100,000	71,153
3.80%, 04/06/71 (a)	150,000	110,019			
3.85%, 02/14/72 (a)	100,000	74,521			
United Airlines 2014-1 Class A Pass-Through Trust					
4.00%, 10/11/27	84,271	80,174			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
3.13%, 07/15/51 (a)	100,000	66,131	Black Hills Corp.		
3.00%, 03/15/52 (a)	150,000	97,308	3.15%, 01/15/27 (a)	350,000	325,227
Ameren Corp.			2.50%, 06/15/30 (a)	50,000	41,024
2.50%, 09/15/24 (a)	100,000	96,560	4.35%, 05/01/33 (a)	150,000	132,813
1.95%, 03/15/27 (a)	150,000	135,005	3.88%, 10/15/49 (a)	100,000	71,169
1.75%, 03/15/28 (a)	100,000	85,944	CenterPoint Energy Houston Electric LLC		
3.50%, 01/15/31 (a)	200,000	176,616	3.00%, 02/01/27 (a)	150,000	140,127
Ameren Illinois Co.			4.45%, 10/01/32 (a)	150,000	142,489
3.85%, 09/01/32 (a)	100,000	90,559	4.95%, 04/01/33 (a)	100,000	98,254
4.95%, 06/01/33 (a)	100,000	98,005	4.50%, 04/01/44 (a)	250,000	217,145
4.15%, 03/15/46 (a)	150,000	123,143	4.25%, 02/01/49 (a)	100,000	84,194
3.70%, 12/01/47 (a)	100,000	77,373	2.90%, 07/01/50 (a)	200,000	130,386
4.50%, 03/15/49 (a)	100,000	88,011	3.35%, 04/01/51 (a)	150,000	107,388
2.90%, 06/15/51 (a)	100,000	64,395	3.60%, 03/01/52 (a)	100,000	74,777
5.90%, 12/01/52 (a)	100,000	106,390	CenterPoint Energy, Inc.		
American Electric Power Co., Inc.			2.50%, 09/01/24 (a)	250,000	241,547
5.75%, 11/01/27 (a)	150,000	152,709	4.25%, 11/01/28 (a)	45,000	42,092
3.20%, 11/13/27 (a)	150,000	139,139	2.95%, 03/01/30 (a)	100,000	86,165
4.30%, 12/01/28 (a)	100,000	95,361	3.70%, 09/01/49 (a)	100,000	71,829
2.30%, 03/01/30 (a)	150,000	123,627	Cleco Corporate Holdings LLC		
3.25%, 03/01/50 (a)	150,000	98,525	3.74%, 05/01/26 (a)	150,000	141,031
3.88%, 02/15/62 (a)(b)	150,000	121,439	CMS Energy Corp.		
Appalachian Power Co.			3.45%, 08/15/27 (a)	100,000	93,334
3.30%, 06/01/27 (a)	100,000	93,180	4.88%, 03/01/44 (a)	100,000	89,135
2.70%, 04/01/31 (a)	150,000	124,658	4.75%, 06/01/50 (a)(b)	100,000	87,501
7.00%, 04/01/38	100,000	110,934	Commonwealth Edison Co.		
4.50%, 03/01/49 (a)	100,000	81,157	2.55%, 06/15/26 (a)	100,000	93,512
3.70%, 05/01/50 (a)	200,000	144,350	2.95%, 08/15/27 (a)	150,000	139,688
Arizona Public Service Co.			2.20%, 03/01/30 (a)	100,000	83,765
2.60%, 08/15/29 (a)	100,000	86,868	5.90%, 03/15/36	150,000	155,701
6.35%, 12/15/32 (a)	100,000	105,433	3.80%, 10/01/42 (a)	100,000	80,131
5.55%, 08/01/33 (a)	150,000	150,348	4.60%, 08/15/43 (a)	100,000	88,955
4.50%, 04/01/42 (a)	150,000	125,261	4.70%, 01/15/44 (a)	100,000	88,899
4.25%, 03/01/49 (a)	100,000	76,761	3.70%, 03/01/45 (a)	100,000	77,224
3.35%, 05/15/50 (a)	250,000	167,500	4.35%, 11/15/45 (a)	100,000	84,697
2.65%, 09/15/50 (a)	150,000	87,651	3.65%, 06/15/46 (a)	100,000	75,306
Atlantic City Electric Co.			3.75%, 08/15/47 (a)	150,000	114,965
4.00%, 10/15/28 (a)	100,000	94,944	4.00%, 03/01/48 (a)	150,000	121,179
2.30%, 03/15/31 (a)	100,000	81,876	4.00%, 03/01/49 (a)	150,000	120,168
Avangrid, Inc.			3.20%, 11/15/49 (a)	100,000	68,477
3.15%, 12/01/24 (a)	150,000	144,840	3.00%, 03/01/50 (a)	150,000	99,333
3.20%, 04/15/25 (a)	150,000	143,665	3.13%, 03/15/51 (a)	200,000	134,864
3.80%, 06/01/29 (a)	100,000	90,803	Connecticut Light & Power Co.		
Avista Corp.			0.75%, 12/01/25 (a)	200,000	181,432
4.35%, 06/01/48 (a)	100,000	82,096	2.05%, 07/01/31 (a)	100,000	80,677
Baltimore Gas & Electric Co.			4.00%, 04/01/48 (a)	200,000	162,924
2.25%, 06/15/31 (a)	100,000	82,119	5.25%, 01/15/53 (a)	150,000	146,665
6.35%, 10/01/36	100,000	107,529	Consolidated Edison Co. of New York, Inc.		
3.50%, 08/15/46 (a)	150,000	110,243	4.00%, 12/01/28 (a)	50,000	47,813
3.20%, 09/15/49 (a)	150,000	102,575	3.35%, 04/01/30 (a)	200,000	180,594
4.55%, 06/01/52 (a)	100,000	86,625	2.40%, 06/15/31 (a)	200,000	165,978
5.40%, 06/01/53 (a)	150,000	148,189	5.20%, 03/01/33 (a)	100,000	99,970
Berkshire Hathaway Energy Co.			5.30%, 03/01/35	80,000	78,231
4.05%, 04/15/25 (a)	400,000	391,504	5.85%, 03/15/36	150,000	152,088
3.25%, 04/15/28 (a)	150,000	138,183	6.75%, 04/01/38	100,000	110,719
3.70%, 07/15/30 (a)	150,000	136,698	5.50%, 12/01/39	200,000	193,284
6.13%, 04/01/36	298,000	312,086	4.20%, 03/15/42	50,000	41,755
5.95%, 05/15/37	200,000	203,664	4.45%, 03/15/44 (a)	230,000	196,266
5.15%, 11/15/43 (a)	100,000	92,172	4.50%, 12/01/45 (a)	150,000	127,176
4.50%, 02/01/45 (a)	150,000	126,614	3.85%, 06/15/46 (a)	200,000	153,360
3.80%, 07/15/48 (a)	150,000	110,864	3.88%, 06/15/47 (a)	150,000	115,328
4.45%, 01/15/49 (a)	100,000	82,105	4.65%, 12/01/48 (a)	100,000	86,320
4.25%, 10/15/50 (a)	200,000	156,438	4.13%, 05/15/49 (a)	100,000	79,413
2.85%, 05/15/51 (a)	250,000	155,152	3.95%, 04/01/50 (a)	150,000	118,749
4.60%, 05/01/53 (a)	200,000	165,694	6.15%, 11/15/52 (a)	150,000	160,983
			4.63%, 12/01/54 (a)	100,000	84,989

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.30%, 12/01/56 (a)	150,000	118,643	6.05%, 04/15/38	150,000	155,956
4.00%, 11/15/57 (a)	100,000	77,940	5.30%, 02/15/40	150,000	146,490
4.50%, 05/15/58 (a)	100,000	81,822	4.25%, 12/15/41 (a)	155,000	131,279
3.70%, 11/15/59 (a)	100,000	70,790	3.75%, 06/01/45 (a)	150,000	114,465
3.00%, 12/01/60 (a)	100,000	61,152	3.88%, 03/15/46 (a)	100,000	77,129
3.60%, 06/15/61 (a)	200,000	138,606	3.70%, 12/01/47 (a)	150,000	113,760
Constellation Energy Generation LLC			3.95%, 03/15/48 (a)	100,000	78,870
3.25%, 06/01/25 (a)	250,000	239,397	3.20%, 08/15/49 (a)	150,000	103,188
5.60%, 03/01/28 (a)	150,000	151,000	3.45%, 04/15/51 (a)	150,000	105,995
5.80%, 03/01/33 (a)	150,000	152,857	3.55%, 03/15/52 (a)	100,000	72,909
6.25%, 10/01/39	262,000	265,728	5.35%, 01/15/53 (a)	150,000	146,250
5.75%, 10/01/41 (a)	100,000	95,860	Duke Energy Corp.		
Consumers Energy Co.			0.90%, 09/15/25 (a)	200,000	182,636
4.65%, 03/01/28 (a)	200,000	198,264	2.65%, 09/01/26 (a)	300,000	277,674
4.63%, 05/15/33 (a)	125,000	121,221	3.15%, 08/15/27 (a)	200,000	185,072
3.95%, 05/15/43 (a)	230,000	187,524	4.30%, 03/15/28 (a)	175,000	168,577
4.05%, 05/15/48 (a)	100,000	81,475	3.40%, 06/15/29 (a)	50,000	45,265
4.35%, 04/15/49 (a)	100,000	86,075	2.45%, 06/01/30 (a)	250,000	208,185
3.10%, 08/15/50 (a)	100,000	68,786	2.55%, 06/15/31 (a)	200,000	163,442
3.50%, 08/01/51 (a)	200,000	147,998	4.50%, 08/15/32 (a)	200,000	185,980
2.50%, 05/01/60 (a)	200,000	110,862	4.80%, 12/15/45 (a)	200,000	173,230
Dominion Energy South Carolina, Inc.			3.75%, 09/01/46 (a)	250,000	183,522
5.30%, 05/15/33	150,000	150,942	3.95%, 08/15/47 (a)	100,000	74,854
6.05%, 01/15/38	100,000	104,511	4.20%, 06/15/49 (a)	100,000	77,858
5.45%, 02/01/41 (a)	100,000	96,882	3.50%, 06/15/51 (a)	200,000	137,782
5.10%, 06/01/65 (a)	100,000	93,359	5.00%, 08/15/52 (a)	200,000	175,624
Dominion Energy, Inc.			3.25%, 01/15/82 (a)(b)	100,000	74,089
3.90%, 10/01/25 (a)	150,000	145,084	Duke Energy Florida LLC		
1.45%, 04/15/26 (a)	200,000	180,488	3.20%, 01/15/27 (a)	255,000	241,197
2.85%, 08/15/26 (a)	150,000	139,620	3.80%, 07/15/28 (a)	150,000	142,971
4.25%, 06/01/28 (a)	150,000	143,146	1.75%, 06/15/30 (a)	250,000	201,727
3.38%, 04/01/30 (a)	350,000	308,927	2.40%, 12/15/31 (a)	100,000	81,625
5.38%, 11/15/32 (a)	150,000	147,772	6.35%, 09/15/37	150,000	159,901
5.25%, 08/01/33	180,000	173,659	6.40%, 06/15/38	200,000	215,406
5.95%, 06/15/35	100,000	101,908	4.20%, 07/15/48 (a)	150,000	122,957
7.00%, 06/15/38	100,000	108,459	3.00%, 12/15/51 (a)	100,000	65,718
4.90%, 08/01/41 (a)	100,000	88,017	5.95%, 11/15/52 (a)	150,000	157,090
4.05%, 09/15/42 (a)	100,000	77,668	Duke Energy Indiana LLC		
4.70%, 12/01/44 (a)	50,000	42,128	6.12%, 10/15/35	100,000	103,695
4.60%, 03/15/49 (a)	100,000	83,211	6.35%, 08/15/38	200,000	213,812
4.85%, 08/15/52 (a)	100,000	85,405	4.90%, 07/15/43 (a)	100,000	90,743
5.75%, 10/01/54 (a)(b)	150,000	144,705	3.25%, 10/01/49 (a)	150,000	102,374
DTE Electric Co.			2.75%, 04/01/50 (a)	100,000	61,234
2.25%, 03/01/30 (a)	150,000	127,391	Duke Energy Ohio, Inc.		
2.63%, 03/01/31 (a)	300,000	255,426	2.13%, 06/01/30 (a)	150,000	123,582
5.20%, 04/01/33 (a)	150,000	150,532	4.30%, 02/01/49 (a)	100,000	81,759
3.70%, 03/15/45 (a)	250,000	191,925	5.65%, 04/01/53 (a)	100,000	99,964
3.75%, 08/15/47 (a)	150,000	114,716	Duke Energy Progress LLC		
4.05%, 05/15/48 (a)	100,000	81,159	3.70%, 09/01/28 (a)	200,000	188,586
3.95%, 03/01/49 (a)	150,000	119,153	2.00%, 08/15/31 (a)	150,000	119,400
2.95%, 03/01/50 (a)	100,000	66,468	4.10%, 05/15/42 (a)	100,000	82,445
5.40%, 04/01/53 (a)	150,000	149,563	4.10%, 03/15/43 (a)	150,000	122,397
DTE Energy Co.			4.15%, 12/01/44 (a)	278,000	227,979
2.53%, 10/01/24	100,000	96,549	4.20%, 08/15/45 (a)	100,000	80,958
4.22%, 11/01/24 (g)	200,000	196,196	3.70%, 10/15/46 (a)	250,000	186,370
1.05%, 06/01/25 (a)	200,000	184,442	2.50%, 08/15/50 (a)	150,000	88,907
2.85%, 10/01/26 (a)	200,000	185,146	5.35%, 03/15/53 (a)	150,000	145,731
3.40%, 06/15/29 (a)	100,000	89,700	Edison International		
2.95%, 03/01/30 (a)	100,000	86,110	3.55%, 11/15/24 (a)	100,000	97,168
Duke Energy Carolinas LLC			4.95%, 04/15/25 (a)	100,000	98,548
2.95%, 12/01/26 (a)	150,000	141,550	4.70%, 08/15/25	100,000	97,905
3.95%, 11/15/28 (a)	150,000	142,933	5.75%, 06/15/27 (a)	100,000	100,275
2.45%, 08/15/29 (a)	150,000	129,536	4.13%, 03/15/28 (a)	100,000	93,596
2.45%, 02/01/30 (a)	100,000	85,897	6.95%, 11/15/29 (a)	100,000	105,435
6.45%, 10/15/32	230,000	246,307	El Paso Electric Co.		
4.95%, 01/15/33 (a)	200,000	197,048	6.00%, 05/15/35	44,000	43,935

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Emera US Finance LP			4.05%, 04/15/30 (a)	300,000	277,476
3.55%, 06/15/26 (a)	150,000	141,906	4.95%, 06/15/35 (a)(c)	80,000	74,883
4.75%, 06/15/46 (a)	250,000	196,035	5.63%, 06/15/35	200,000	199,298
Enel Americas S.A.			5.10%, 06/15/45 (a)	200,000	182,440
4.00%, 10/25/26 (a)	100,000	94,670	4.45%, 04/15/46 (a)	200,000	165,354
Enel Chile S.A.			4.70%, 04/15/50 (a)	100,000	85,029
4.88%, 06/12/28 (a)	100,000	95,815	4.10%, 03/15/52 (a)	150,000	115,769
Entergy Arkansas LLC			5.60%, 03/15/53 (a)	100,000	96,645
3.50%, 04/01/26 (a)	150,000	143,848	Florida Power & Light Co.		
5.15%, 01/15/33 (a)	200,000	198,380	2.85%, 04/01/25 (a)	150,000	144,331
4.20%, 04/01/49 (a)	150,000	120,387	3.13%, 12/01/25 (a)	150,000	143,763
2.65%, 06/15/51 (a)	100,000	59,598	4.45%, 05/15/26 (a)	100,000	98,495
Entergy Corp.			5.05%, 04/01/28 (a)	175,000	175,999
0.90%, 09/15/25 (a)	250,000	227,220	4.40%, 05/15/28 (a)	100,000	97,879
2.95%, 09/01/26 (a)	300,000	278,841	2.45%, 02/03/32 (a)	300,000	248,874
1.90%, 06/15/28 (a)	150,000	128,580	5.10%, 04/01/33 (a)	150,000	150,238
2.80%, 06/15/30 (a)	100,000	84,419	4.80%, 05/15/33 (a)	250,000	244,342
2.40%, 06/15/31 (a)	150,000	119,850	5.63%, 04/01/34	150,000	156,393
3.75%, 06/15/50 (a)	150,000	106,170	5.65%, 02/01/37	100,000	102,288
Entergy Louisiana LLC			5.96%, 04/01/39	200,000	211,072
0.95%, 10/01/24 (a)	200,000	189,942	5.69%, 03/01/40	150,000	153,963
2.40%, 10/01/26 (a)	150,000	137,555	5.25%, 02/01/41 (a)	150,000	147,411
3.25%, 04/01/28 (a)	150,000	137,769	4.05%, 06/01/42 (a)	100,000	84,545
2.35%, 06/15/32 (a)	100,000	79,559	4.05%, 10/01/44 (a)	150,000	126,204
4.00%, 03/15/33 (a)	100,000	89,864	3.70%, 12/01/47 (a)	100,000	77,791
3.10%, 06/15/41 (a)	100,000	72,990	3.95%, 03/01/48 (a)	100,000	81,196
4.20%, 09/01/48 (a)	100,000	80,422	4.13%, 06/01/48 (a)	150,000	125,558
4.20%, 04/01/50 (a)	150,000	120,392	3.99%, 03/01/49 (a)	100,000	80,864
2.90%, 03/15/51 (a)	150,000	94,079	3.15%, 10/01/49 (a)	100,000	69,943
4.75%, 09/15/52 (a)	100,000	87,153	2.88%, 12/04/51 (a)	200,000	131,002
Entergy Mississippi LLC			5.30%, 04/01/53 (a)	200,000	198,496
5.00%, 09/01/33 (a)	150,000	145,461	Fortis, Inc.		
3.85%, 06/01/49 (a)	100,000	75,019	3.06%, 10/04/26 (a)	305,000	283,208
Entergy Texas, Inc.			Georgia Power Co.		
1.75%, 03/15/31 (a)	150,000	117,564	2.20%, 09/15/24 (a)	200,000	192,784
4.50%, 03/30/39 (a)	100,000	87,762	4.65%, 05/16/28 (a)	200,000	195,288
3.55%, 09/30/49 (a)	100,000	71,587	2.65%, 09/15/29 (a)	150,000	129,459
Eergy Kansas Central, Inc.			4.95%, 05/17/33 (a)	200,000	193,660
3.10%, 04/01/27 (a)	200,000	187,148	4.75%, 09/01/40	150,000	133,680
4.13%, 03/01/42 (a)	100,000	81,704	4.30%, 03/15/42	150,000	125,697
4.25%, 12/01/45 (a)	100,000	81,608	4.30%, 03/15/43	100,000	82,421
3.25%, 09/01/49 (a)	100,000	68,525	3.70%, 01/30/50 (a)	100,000	74,133
3.45%, 04/15/50 (a)	50,000	35,415	3.25%, 03/15/51 (a)	100,000	68,030
5.70%, 03/15/53 (a)	100,000	99,905	5.13%, 05/15/52 (a)	200,000	186,010
Eergy Metro, Inc.			Iberdrola International BV		
5.30%, 10/01/41 (a)	100,000	97,118	6.75%, 07/15/36	100,000	109,051
4.20%, 03/15/48 (a)	100,000	81,613	Idaho Power Co.		
Eergy, Inc.			4.20%, 03/01/48 (a)	150,000	123,786
2.45%, 09/15/24 (a)	200,000	193,048	Indiana Michigan Power Co.		
2.90%, 09/15/29 (a)	250,000	217,677	4.55%, 03/15/46 (a)	100,000	87,254
Eversource Energy			3.75%, 07/01/47 (a)	100,000	75,489
3.15%, 01/15/25 (a)	130,000	125,979	4.25%, 08/15/48 (a)	100,000	80,976
0.80%, 08/15/25 (a)	200,000	182,698	3.25%, 05/01/51 (a)	150,000	101,910
4.75%, 05/15/26	150,000	147,607	Interstate Power & Light Co.		
3.30%, 01/15/28 (a)	100,000	92,100	3.25%, 12/01/24 (a)	100,000	97,162
4.25%, 04/01/29 (a)	150,000	142,635	2.30%, 06/01/30 (a)	200,000	164,418
1.65%, 08/15/30 (a)	250,000	196,825	6.25%, 07/15/39	150,000	154,642
2.55%, 03/15/31 (a)	100,000	82,166	3.50%, 09/30/49 (a)	100,000	70,579
3.38%, 03/01/32 (a)	150,000	128,757	ITC Holdings Corp.		
5.13%, 05/15/33 (a)	150,000	145,182	3.25%, 06/30/26 (a)	100,000	94,492
3.45%, 01/15/50 (a)	150,000	105,167	5.30%, 07/01/43 (a)	100,000	92,298
Exelon Corp.			Kentucky Utilities Co.		
3.95%, 06/15/25 (a)	250,000	242,710	5.13%, 11/01/40 (a)	100,000	93,959
3.40%, 04/15/26 (a)	150,000	142,683	4.38%, 10/01/45 (a)	100,000	82,328
5.15%, 03/15/28 (a)	200,000	198,780	3.30%, 06/01/50 (a)	100,000	69,035

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
Louisville Gas & Electric Co.			4.50%, 06/01/52 (a)	100,000	86,647
4.25%, 04/01/49 (a)	100,000	81,231	5.10%, 05/15/53 (a)	150,000	142,167
MidAmerican Energy Co.			NSTAR Electric Co.		
3.65%, 04/15/29 (a)	200,000	186,488	3.20%, 05/15/27 (a)	150,000	140,610
6.75%, 12/30/31	100,000	109,865	3.25%, 05/15/29 (a)	150,000	137,540
4.80%, 09/15/43 (a)	100,000	90,151	5.50%, 03/15/40	250,000	246,767
4.40%, 10/15/44 (a)	100,000	85,396	4.55%, 06/01/52 (a)	150,000	130,383
4.25%, 05/01/46 (a)	100,000	82,294	Oglethorpe Power Corp.		
3.95%, 08/01/47 (a)	50,000	39,343	5.95%, 11/01/39	100,000	99,951
3.65%, 08/01/48 (a)	150,000	112,098	5.38%, 11/01/40	200,000	181,250
4.25%, 07/15/49 (a)	150,000	123,533	4.50%, 04/01/47 (a)	100,000	80,158
3.15%, 04/15/50 (a)	100,000	67,628	3.75%, 08/01/50 (a)	100,000	71,307
2.70%, 08/01/52 (a)	200,000	121,548	Ohio Edison Co.		
Mississippi Power Co.			6.88%, 07/15/36	100,000	109,260
4.25%, 03/15/42	100,000	81,904	Ohio Power Co.		
3.10%, 07/30/51 (a)	100,000	63,761	2.60%, 04/01/30 (a)	100,000	84,860
National Grid PLC			1.63%, 01/15/31 (a)	150,000	117,441
5.60%, 06/12/28 (a)	150,000	150,423	5.00%, 06/01/33 (a)	100,000	97,447
5.81%, 06/12/33 (a)	150,000	150,546	4.00%, 06/01/49 (a)	50,000	39,078
National Rural Utilities Cooperative Finance Corp.			2.90%, 10/01/51 (a)	150,000	94,955
1.00%, 10/18/24	200,000	189,988	Oklahoma Gas & Electric Co.		
3.25%, 11/01/25 (a)	250,000	239,547	3.80%, 08/15/28 (a)	100,000	94,409
3.40%, 02/07/28 (a)	200,000	186,616	3.30%, 03/15/30 (a)	100,000	88,927
4.80%, 03/15/28 (a)	200,000	197,966	3.25%, 04/01/30 (a)	150,000	132,576
3.70%, 03/15/29 (a)	250,000	232,937	5.60%, 04/01/53 (a)	100,000	99,492
2.40%, 03/15/30 (a)	150,000	126,731	Oncor Electric Delivery Co., LLC		
1.35%, 03/15/31 (a)	150,000	113,535	2.95%, 04/01/25 (a)	100,000	96,089
1.65%, 06/15/31 (a)	200,000	153,564	0.55%, 10/01/25 (a)	250,000	227,670
2.75%, 04/15/32 (a)	100,000	82,034	3.70%, 11/15/28 (a)	100,000	94,335
4.02%, 11/01/32 (a)	150,000	136,278	2.75%, 05/15/30 (a)	150,000	129,725
4.15%, 12/15/32 (a)	100,000	91,519	4.15%, 06/01/32 (a)	100,000	93,554
5.80%, 01/15/33 (a)	150,000	154,963	4.55%, 09/15/32 (a)	100,000	95,312
4.40%, 11/01/48 (a)	100,000	82,734	5.25%, 09/30/40	150,000	149,235
4.30%, 03/15/49 (a)	100,000	81,491	4.55%, 12/01/41 (a)	380,000	339,648
Nevada Power Co.			5.30%, 06/01/42 (a)	37,000	36,532
3.70%, 05/01/29 (a)	250,000	232,425	3.80%, 09/30/47 (a)	100,000	79,006
6.65%, 04/01/36	100,000	106,399	3.80%, 06/01/49 (a)	100,000	77,657
6.75%, 07/01/37	100,000	108,144	3.10%, 09/15/49 (a)	150,000	102,273
3.13%, 08/01/50 (a)	100,000	63,625	3.70%, 05/15/50 (a)	100,000	75,875
NextEra Energy Capital Holdings, Inc.			2.70%, 11/15/51 (a)	100,000	61,760
4.26%, 09/01/24	275,000	270,680	4.60%, 06/01/52 (a)	100,000	88,918
6.05%, 03/01/25	450,000	451,993	5.35%, 10/01/52 (a)	78,000	76,798
4.45%, 06/20/25	250,000	244,897	Pacific Gas & Electric Co.		
5.75%, 09/01/25	250,000	250,770	3.40%, 08/15/24 (a)	200,000	195,094
1.88%, 01/15/27 (a)	150,000	134,148	3.45%, 07/01/25	200,000	190,218
3.55%, 05/01/27 (a)	250,000	235,745	3.15%, 01/01/26	325,000	302,770
4.63%, 07/15/27 (a)	200,000	195,098	2.95%, 03/01/26 (a)	200,000	184,700
4.90%, 02/28/28 (a)	200,000	196,850	2.10%, 08/01/27 (a)	200,000	172,452
1.90%, 06/15/28 (a)	300,000	257,907	3.30%, 12/01/27 (a)	250,000	222,975
3.50%, 04/01/29 (a)	150,000	137,187	3.00%, 06/15/28 (a)	150,000	130,526
2.75%, 11/01/29 (a)	150,000	129,830	3.75%, 07/01/28	200,000	180,072
2.25%, 06/01/30 (a)	300,000	246,921	6.10%, 01/15/29 (a)	200,000	197,732
2.44%, 01/15/32 (a)	200,000	160,278	4.55%, 07/01/30 (a)	550,000	494,730
5.00%, 07/15/32 (a)	200,000	193,474	2.50%, 02/01/31 (a)	450,000	351,189
5.05%, 02/28/33 (a)	175,000	169,393	3.25%, 06/01/31 (a)	150,000	121,733
3.00%, 01/15/52 (a)	100,000	63,703	4.40%, 03/01/32 (a)	100,000	86,375
5.25%, 02/28/53 (a)	200,000	185,402	5.90%, 06/15/32 (a)	100,000	95,811
4.80%, 12/01/77 (a)(b)	150,000	133,112	6.15%, 01/15/33 (a)	150,000	146,125
3.80%, 03/15/82 (a)(b)	100,000	84,768	6.40%, 06/15/33 (a)	200,000	197,454
Northern States Power Co.			4.50%, 07/01/40 (a)	350,000	270,483
5.35%, 11/01/39	100,000	98,570	3.30%, 08/01/40 (a)	250,000	168,090
3.40%, 08/15/42 (a)	250,000	190,497	4.20%, 06/01/41 (a)	100,000	72,879
4.00%, 08/15/45 (a)	150,000	120,033	4.60%, 06/15/43 (a)	150,000	112,644
3.60%, 09/15/47 (a)	150,000	113,475	4.75%, 02/15/44 (a)	200,000	154,058
2.90%, 03/01/50 (a)	150,000	99,000	4.30%, 03/15/45 (a)	200,000	139,880
3.20%, 04/01/52 (a)	100,000	68,676	4.00%, 12/01/46 (a)	100,000	66,403

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.95%, 12/01/47 (a)	200,000	133,444	1.90%, 08/15/31 (a)	250,000	199,927
4.95%, 07/01/50 (a)	550,000	426,063	4.90%, 12/15/32 (a)	150,000	148,249
3.50%, 08/01/50 (a)	350,000	220,671	5.20%, 08/01/33 (a)	100,000	101,006
5.25%, 03/01/52 (a)	100,000	79,410	3.95%, 05/01/42 (a)	150,000	125,472
6.75%, 01/15/53 (a)	150,000	146,074	3.80%, 03/01/46 (a)	150,000	118,931
6.70%, 04/01/53 (a)	150,000	146,166	3.60%, 12/01/47 (a)	100,000	76,682
PacifiCorp			3.85%, 05/01/49 (a)	150,000	119,123
3.50%, 06/15/29 (a)	150,000	136,005	3.15%, 01/01/50 (a)	100,000	70,827
7.70%, 11/15/31	100,000	113,663	2.70%, 05/01/50 (a)	150,000	96,650
5.75%, 04/01/37	100,000	98,582	2.05%, 08/01/50 (a)	200,000	112,478
6.25%, 10/15/37	100,000	102,336	5.13%, 03/15/53 (a)	150,000	146,877
6.35%, 07/15/38	100,000	102,490	5.45%, 08/01/53 (a)	100,000	101,561
6.00%, 01/15/39	130,000	129,383	Public Service Enterprise Group, Inc.		
4.13%, 01/15/49 (a)	150,000	109,814	0.80%, 08/15/25 (a)	250,000	228,302
4.15%, 02/15/50 (a)	150,000	110,366	1.60%, 08/15/30 (a)	200,000	157,510
3.30%, 03/15/51 (a)	100,000	64,080	Puget Energy, Inc.		
5.35%, 12/01/53 (a)	200,000	173,018	4.10%, 06/15/30 (a)	250,000	223,692
5.50%, 05/15/54 (a)	250,000	221,532	Puget Sound Energy, Inc.		
PECO Energy Co.			6.27%, 03/15/37	362,000	375,789
4.90%, 06/15/33 (a)	150,000	147,576	4.22%, 06/15/48 (a)	100,000	81,257
4.15%, 10/01/44 (a)	100,000	82,507	3.25%, 09/15/49 (a)	100,000	68,426
3.90%, 03/01/48 (a)	150,000	119,633	2.89%, 09/15/51 (a)	100,000	63,033
3.00%, 09/15/49 (a)	100,000	66,755	San Diego Gas & Electric Co.		
2.80%, 06/15/50 (a)	100,000	63,836	2.50%, 05/15/26 (a)	150,000	139,745
3.05%, 03/15/51 (a)	150,000	100,223	1.70%, 10/01/30 (a)	200,000	159,178
Pinnacle West Capital Corp.			6.00%, 06/01/39	150,000	153,781
1.30%, 06/15/25 (a)	175,000	161,828	4.50%, 08/15/40	100,000	88,875
Potomac Electric Power Co.			4.15%, 05/15/48 (a)	100,000	81,351
6.50%, 11/15/37	150,000	164,077	4.10%, 06/15/49 (a)	100,000	79,511
4.15%, 03/15/43 (a)	100,000	83,371	3.32%, 04/15/50 (a)	100,000	68,655
PPL Capital Funding, Inc.			2.95%, 08/15/51 (a)	150,000	97,842
3.10%, 05/15/26 (a)	150,000	141,747	5.35%, 04/01/53 (a)	150,000	145,398
4.13%, 04/15/30 (a)	200,000	184,394	Southern California Edison Co.		
PPL Electric Utilities Corp.			4.20%, 06/01/25	100,000	97,880
5.00%, 05/15/33 (a)	150,000	148,537	3.70%, 08/01/25 (a)	200,000	193,370
4.75%, 07/15/43 (a)	50,000	45,402	1.20%, 02/01/26 (a)	250,000	227,320
4.13%, 06/15/44 (a)	100,000	82,522	5.85%, 11/01/27 (a)	150,000	153,684
3.95%, 06/01/47 (a)	150,000	121,116	3.65%, 03/01/28 (a)	250,000	234,020
4.15%, 06/15/48 (a)	100,000	82,638	4.20%, 03/01/29 (a)	100,000	94,988
5.25%, 05/15/53 (a)	150,000	146,034	2.85%, 08/01/29 (a)	100,000	88,084
Progress Energy, Inc.			2.25%, 06/01/30 (a)	150,000	124,805
7.75%, 03/01/31	150,000	168,237	2.75%, 02/01/32 (a)	100,000	83,033
7.00%, 10/30/31	100,000	108,515	5.95%, 11/01/32 (a)	125,000	129,643
6.00%, 12/01/39	100,000	100,684	6.00%, 01/15/34	150,000	155,298
Public Service Co. of Colorado			5.55%, 01/15/37	150,000	146,461
3.70%, 06/15/28 (a)	100,000	93,801	5.95%, 02/01/38	100,000	101,854
1.90%, 01/15/31 (a)	150,000	119,208	5.50%, 03/15/40	100,000	96,774
1.88%, 06/15/31 (a)	150,000	118,413	4.50%, 09/01/40 (a)	150,000	128,543
6.25%, 09/01/37	100,000	104,327	4.05%, 03/15/42 (a)	100,000	79,208
3.60%, 09/15/42 (a)	100,000	75,968	3.90%, 03/15/43 (a)	50,000	38,389
4.30%, 03/15/44 (a)	40,000	33,328	4.65%, 10/01/43 (a)	150,000	129,053
3.80%, 06/15/47 (a)	200,000	150,296	3.60%, 02/01/45 (a)	100,000	72,483
4.05%, 09/15/49 (a)	100,000	77,929	4.00%, 04/01/47 (a)	300,000	232,743
3.20%, 03/01/50 (a)	100,000	67,446	4.13%, 03/01/48 (a)	250,000	197,522
5.25%, 04/01/53 (a)	150,000	138,588	4.88%, 03/01/49 (a)	100,000	86,873
Public Service Co. of New Hampshire			3.65%, 02/01/50 (a)	200,000	145,054
2.20%, 06/15/31 (a)	100,000	81,713	2.95%, 02/01/51 (a)	200,000	127,230
3.60%, 07/01/49 (a)	50,000	37,724	3.65%, 06/01/51 (a)	100,000	71,457
Public Service Co. of Oklahoma			3.45%, 02/01/52 (a)	100,000	68,506
2.20%, 08/15/31 (a)	100,000	79,947	5.45%, 06/01/52 (a)	100,000	94,208
5.25%, 01/15/33 (a)	100,000	98,259	5.70%, 03/01/53 (a)	100,000	97,201
Public Service Electric & Gas Co.			5.88%, 12/01/53 (a)	150,000	149,613
0.95%, 03/15/26 (a)	250,000	227,055	Southern Power Co.		
2.25%, 09/15/26 (a)	150,000	138,356	4.15%, 12/01/25 (a)	100,000	97,388
3.20%, 05/15/29 (a)	100,000	91,271	0.90%, 01/15/26 (a)	150,000	135,494

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
5.25%, 07/15/43	50,000	44,854	3.30%, 12/01/49 (a)	250,000	173,765
4.95%, 12/15/46 (a)	100,000	85,614	2.45%, 12/15/50 (a)	200,000	115,646
Southwestern Electric Power Co.			4.63%, 05/15/52 (a)	100,000	85,718
1.65%, 03/15/26 (a)	150,000	136,650	5.70%, 08/15/53 (a)	100,000	99,442
2.75%, 10/01/26 (a)	150,000	138,636	WEC Energy Group, Inc.		
4.10%, 09/15/28 (a)	150,000	142,198	4.75%, 01/09/26 (a)	250,000	246,752
5.30%, 04/01/33 (a)	100,000	97,944	5.15%, 10/01/27 (a)	100,000	99,766
6.20%, 03/15/40	100,000	101,808	1.38%, 10/15/27 (a)	200,000	172,250
3.90%, 04/01/45 (a)	150,000	110,847	4.75%, 01/15/28 (a)	150,000	147,016
3.85%, 02/01/48 (a)	50,000	36,369	1.80%, 10/15/30 (a)	100,000	78,530
Southwestern Public Service Co.			Wisconsin Electric Power Co.		
4.50%, 08/15/41 (a)	150,000	125,966	1.70%, 06/15/28 (a)	100,000	86,089
3.40%, 08/15/46 (a)	150,000	103,515	4.75%, 09/30/32 (a)	100,000	97,775
3.70%, 08/15/47 (a)	100,000	73,485	4.30%, 10/15/48 (a)	100,000	83,862
3.15%, 05/01/50 (a)	150,000	99,216	Wisconsin Power & Light Co.		
Tampa Electric Co.			3.00%, 07/01/29 (a)	100,000	89,761
2.40%, 03/15/31 (a)	100,000	81,596	3.95%, 09/01/32 (a)	100,000	91,138
4.10%, 06/15/42 (a)	200,000	164,340	4.95%, 04/01/33 (a)	100,000	97,173
4.30%, 06/15/48 (a)	250,000	202,337	3.65%, 04/01/50 (a)	100,000	72,473
The AES Corp.			Wisconsin Public Service Corp.		
1.38%, 01/15/26 (a)	150,000	135,009	3.67%, 12/01/42	250,000	188,040
5.45%, 06/01/28 (a)	200,000	196,368	3.30%, 09/01/49 (a)	100,000	69,415
2.45%, 01/15/31 (a)	200,000	158,934	Xcel Energy, Inc.		
The Cleveland Electric Illuminating Co.			3.35%, 12/01/26 (a)	150,000	140,669
5.50%, 08/15/24	100,000	99,691	4.00%, 06/15/28 (a)	250,000	237,060
The Dayton Power & Light Co.			2.60%, 12/01/29 (a)	100,000	85,661
3.95%, 06/15/49 (a)	100,000	75,998	3.40%, 06/01/30 (a)	100,000	88,754
The Southern Co.			4.60%, 06/01/32 (a)	200,000	186,940
4.48%, 08/01/24 (g)	150,000	148,171	3.50%, 12/01/49 (a)	100,000	69,648
3.25%, 07/01/26 (a)	400,000	378,560			
5.11%, 08/01/27	150,000	149,178	Natural Gas 0.2%		
3.70%, 04/30/30 (a)	250,000	226,542	Atmos Energy Corp.		
5.20%, 06/15/33 (a)	150,000	145,987	2.63%, 09/15/29 (a)	125,000	110,060
4.25%, 07/01/36 (a)	50,000	43,627	1.50%, 01/15/31 (a)	150,000	117,069
4.40%, 07/01/46 (a)	400,000	329,700	4.13%, 10/15/44 (a)	300,000	246,912
4.00%, 01/15/51 (a)(b)	250,000	232,665	4.30%, 10/01/48 (a)	100,000	84,823
3.75%, 09/15/51 (a)(b)	200,000	172,750	4.13%, 03/15/49 (a)	100,000	81,583
The Toledo Edison Co.			3.38%, 09/15/49 (a)	100,000	71,519
6.15%, 05/15/37	100,000	103,593	2.85%, 02/15/52 (a)	150,000	97,223
Tucson Electric Power Co.			5.75%, 10/15/52 (a)	100,000	104,207
1.50%, 08/01/30 (a)	200,000	156,364	CenterPoint Energy Resources Corp.		
4.85%, 12/01/48 (a)	50,000	42,835	5.25%, 03/01/28 (a)	200,000	199,750
4.00%, 06/15/50 (a)	100,000	75,191	4.00%, 04/01/28 (a)	100,000	95,243
Union Electric Co.			1.75%, 10/01/30 (a)	100,000	79,637
3.50%, 03/15/29 (a)	150,000	138,201	5.40%, 03/01/33 (a)	100,000	100,098
2.95%, 03/15/30 (a)	200,000	175,772	5.85%, 01/15/41 (a)	100,000	100,685
2.15%, 03/15/32 (a)	100,000	79,195	NiSource, Inc.		
3.90%, 09/15/42 (a)	40,000	31,545	0.95%, 08/15/25 (a)	350,000	320,915
4.00%, 04/01/48 (a)	250,000	195,917	3.49%, 05/15/27 (a)	250,000	234,797
2.63%, 03/15/51 (a)	100,000	60,953	5.25%, 03/30/28 (a)	200,000	199,316
3.90%, 04/01/52 (a)	150,000	117,917	2.95%, 09/01/29 (a)	100,000	88,071
Virginia Electric & Power Co.			1.70%, 02/15/31 (a)	250,000	193,385
3.50%, 03/15/27 (a)	250,000	236,367	5.25%, 02/15/43 (a)	45,000	41,942
3.75%, 05/15/27 (a)	150,000	143,281	4.80%, 02/15/44 (a)	209,000	182,633
3.80%, 04/01/28 (a)	150,000	142,135	5.65%, 02/01/45 (a)	100,000	96,001
2.88%, 07/15/29 (a)	250,000	222,127	4.38%, 05/15/47 (a)	200,000	164,026
2.40%, 03/30/32 (a)	150,000	121,031	3.95%, 03/30/48 (a)	100,000	76,534
6.00%, 01/15/36	150,000	155,287	5.00%, 06/15/52 (a)	75,000	66,479
6.00%, 05/15/37	150,000	154,497	ONE Gas, Inc.		
8.88%, 11/15/38	150,000	194,970	2.00%, 05/15/30 (a)	100,000	82,042
4.00%, 01/15/43 (a)	100,000	81,338	4.66%, 02/01/44 (a)	100,000	86,675
4.65%, 08/15/43 (a)	200,000	173,132	4.50%, 11/01/48 (a)	100,000	82,600
4.45%, 02/15/44 (a)	100,000	85,115			
4.20%, 05/15/45 (a)	100,000	80,763			
3.80%, 09/15/47 (a)	150,000	112,980			
4.60%, 12/01/48 (a)	150,000	128,850			

86,951,596

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
3.00%, 11/15/44	4,153,600	3,342,350	2.88%, 04/30/25	3,500,000	3,381,123
2.50%, 02/15/45	5,307,000	3,896,914	3.88%, 04/30/25	9,500,000	9,327,441
3.00%, 05/15/45	2,568,600	2,058,291	2.13%, 05/15/25	7,721,600	7,362,515
2.88%, 08/15/45	3,388,200	2,650,472	2.75%, 05/15/25	7,000,000	6,745,703
3.00%, 11/15/45	2,118,600	1,692,894	0.25%, 05/31/25	8,400,000	7,741,781
2.50%, 02/15/46	4,100,000	2,981,789	2.88%, 05/31/25	3,600,000	3,474,000
2.50%, 05/15/46	4,617,800	3,354,399	4.25%, 05/31/25	8,000,000	7,902,188
2.25%, 08/15/46	5,695,800	3,924,762	2.88%, 06/15/25	8,200,000	7,910,437
2.88%, 11/15/46	2,248,900	1,749,750	0.25%, 06/30/25	7,500,000	6,893,115
3.00%, 02/15/47	4,500,000	3,578,555	2.75%, 06/30/25	2,350,000	2,261,095
3.00%, 05/15/47	3,800,000	3,021,297	4.63%, 06/30/25	8,000,000	7,955,938
2.75%, 08/15/47	6,875,000	5,212,109	3.00%, 07/15/25	7,000,000	6,761,426
2.75%, 11/15/47	5,850,000	4,430,918	0.25%, 07/31/25	8,100,000	7,420,043
3.00%, 02/15/48	6,100,000	4,842,828	2.88%, 07/31/25	3,500,000	3,371,553
3.13%, 05/15/48	6,900,000	5,605,172	4.75%, 07/31/25	8,000,000	7,978,594
3.00%, 08/15/48	7,750,000	6,152,168	2.00%, 08/15/25	11,107,400	10,516,886
3.38%, 11/15/48	7,700,000	6,544,398	3.13%, 08/15/25	6,300,000	6,095,496
3.00%, 02/15/49	8,300,000	6,589,422	0.25%, 08/31/25	6,900,000	6,300,293
2.88%, 05/15/49	8,500,000	6,592,812	2.75%, 08/31/25	4,400,000	4,224,344
2.25%, 08/15/49	7,800,000	5,307,656	5.00%, 08/31/25	8,000,000	8,022,656
2.38%, 11/15/49	7,500,000	5,245,898	3.50%, 09/15/25	6,500,000	6,331,152
2.00%, 02/15/50	9,520,000	6,097,262	0.25%, 09/30/25	9,900,000	9,020,602
1.25%, 05/15/50	10,850,000	5,675,059	3.00%, 09/30/25	3,400,000	3,278,078
1.38%, 08/15/50	12,400,000	6,704,719	4.25%, 10/15/25	7,000,000	6,922,344
1.63%, 11/15/50	12,150,000	7,028,965	0.25%, 10/31/25	9,400,000	8,534,906
1.88%, 02/15/51	13,600,000	8,392,688	3.00%, 10/31/25	3,100,000	2,986,777
2.38%, 05/15/51	13,300,000	9,247,656	2.25%, 11/15/25	10,580,200	10,025,153
2.00%, 08/15/51	13,300,000	8,445,500	4.50%, 11/15/25	6,000,000	5,963,672
1.88%, 11/15/51	12,800,000	7,867,000	0.38%, 11/30/25	8,500,000	7,716,406
2.25%, 02/15/52	11,500,000	7,762,500	2.88%, 11/30/25	4,000,000	3,841,406
2.88%, 05/15/52	10,700,000	8,308,383	4.00%, 12/15/25	7,000,000	6,887,617
3.00%, 08/15/52	10,100,000	8,052,383	0.38%, 12/31/25	9,300,000	8,427,398
4.00%, 11/15/52	10,000,000	9,652,344	2.63%, 12/31/25	3,100,000	2,957,715
3.63%, 02/15/53	10,500,000	9,462,305	3.88%, 01/15/26	7,000,000	6,868,477
4.13%, 08/15/53	4,000,000	3,946,563	0.38%, 01/31/26	11,900,000	10,741,145
			2.63%, 01/31/26	6,400,000	6,100,000
			1.63%, 02/15/26	8,545,800	7,945,591
			4.00%, 02/15/26	6,300,000	6,201,070
			0.50%, 02/28/26	9,100,000	8,218,437
			2.50%, 02/28/26	3,000,000	2,848,945
			4.63%, 03/15/26	6,700,000	6,695,551
			0.75%, 03/31/26	8,200,000	7,443,102
			2.25%, 03/31/26	4,400,000	4,149,578
			3.75%, 04/15/26	8,000,000	7,827,500
			0.75%, 04/30/26	10,000,000	9,044,922
			2.38%, 04/30/26	2,500,000	2,361,621
			1.63%, 05/15/26	7,924,500	7,330,782
			3.63%, 05/15/26	7,000,000	6,827,461
			0.75%, 05/31/26	10,000,000	9,019,922
			2.13%, 05/31/26	3,700,000	3,467,594
			4.13%, 06/15/26	9,000,000	8,896,641
			0.88%, 06/30/26	7,900,000	7,142,402
			1.88%, 06/30/26	4,450,000	4,139,021
			4.50%, 07/15/26	8,000,000	7,986,875
			0.63%, 07/31/26	8,000,000	7,155,312
			1.88%, 07/31/26	3,700,000	3,433,629
			1.50%, 08/15/26	9,971,600	9,142,321
			4.38%, 08/15/26	8,000,000	7,963,438
			0.75%, 08/31/26	10,500,000	9,402,832
			1.38%, 08/31/26	4,100,000	3,741,570
			0.88%, 09/30/26	11,000,000	9,872,070
			1.63%, 09/30/26	3,000,000	2,755,547
			1.13%, 10/31/26	9,700,000	8,745,914
			1.63%, 10/31/26	3,800,000	3,480,859
			2.00%, 11/15/26	8,973,900	8,311,023
			1.25%, 11/30/26	10,100,000	9,123,141
			1.63%, 11/30/26	3,700,000	3,384,055
			1.25%, 12/31/26	9,900,000	8,930,109
Notes					
0.38%, 09/15/24	11,000,000	10,451,719			
1.50%, 09/30/24	5,800,000	5,569,133			
2.13%, 09/30/24	3,750,000	3,624,536			
4.25%, 09/30/24	8,000,000	7,911,094			
0.63%, 10/15/24	10,500,000	9,971,104			
1.50%, 10/31/24	5,300,000	5,076,406			
2.25%, 10/31/24	3,900,000	3,767,309			
4.38%, 10/31/24	9,000,000	8,906,836			
0.75%, 11/15/24	10,000,000	9,478,906			
2.25%, 11/15/24	10,426,900	10,061,551			
1.50%, 11/30/24	6,210,000	5,931,156			
2.13%, 11/30/24	3,800,000	3,658,094			
4.50%, 11/30/24	9,000,000	8,918,789			
1.00%, 12/15/24	10,000,000	9,479,883			
1.75%, 12/31/24	5,500,000	5,258,193			
2.25%, 12/31/24	5,100,000	4,908,551			
4.25%, 12/31/24	7,500,000	7,408,301			
1.13%, 01/15/25	9,700,000	9,185,824			
1.38%, 01/31/25	5,100,000	4,840,219			
2.50%, 01/31/25	4,500,000	4,338,457			
4.13%, 01/31/25	8,000,000	7,888,125			
1.50%, 02/15/25	9,000,000	8,545,078			
2.00%, 02/15/25	8,848,900	8,465,217			
1.13%, 02/28/25	5,450,000	5,140,989			
2.75%, 02/28/25	4,500,000	4,348,652			
4.63%, 02/28/25	7,500,000	7,448,291			
1.75%, 03/15/25	8,500,000	8,085,293			
0.50%, 03/31/25	7,100,000	6,613,955			
2.63%, 03/31/25	3,200,000	3,082,375			
3.88%, 03/31/25	9,000,000	8,837,578			
2.63%, 04/15/25	8,000,000	7,701,875			
0.38%, 04/30/25	7,000,000	6,487,168			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
1.75%, 12/31/26	3,800,000	3,484,867	3.50%, 01/31/30	5,200,000	4,988,141
1.50%, 01/31/27	13,200,000	11,975,391	1.50%, 02/15/30	10,150,000	8,610,848
2.25%, 02/15/27	8,442,600	7,851,618	4.00%, 02/28/30	4,050,000	3,998,584
1.13%, 02/28/27	2,300,000	2,056,793	3.63%, 03/31/30	5,700,000	5,506,289
1.88%, 02/28/27	9,000,000	8,258,203	3.50%, 04/30/30	5,400,000	5,177,672
0.63%, 03/31/27	4,150,000	3,632,871	0.63%, 05/15/30	10,105,000	8,016,897
2.50%, 03/31/27	9,100,000	8,527,695	3.75%, 05/31/30	5,500,000	5,351,758
0.50%, 04/30/27	6,000,000	5,212,969	3.75%, 06/30/30	6,300,000	6,130,687
2.75%, 04/30/27	8,500,000	8,024,199	4.00%, 07/31/30	9,000,000	8,893,828
2.38%, 05/15/27	9,500,000	8,842,793	0.63%, 08/15/30	20,900,000	16,471,812
0.50%, 05/31/27	5,600,000	4,851,656	4.13%, 08/31/30	8,000,000	7,966,875
2.63%, 05/31/27	9,000,000	8,449,102	0.88%, 11/15/30	19,550,000	15,650,691
0.50%, 06/30/27	7,100,000	6,135,953	1.13%, 02/15/31	19,500,000	15,845,274
3.25%, 06/30/27	8,200,000	7,873,602	1.63%, 05/15/31	18,550,000	15,538,523
0.38%, 07/31/27	8,000,000	6,858,125	1.25%, 08/15/31	19,550,000	15,789,680
2.75%, 07/31/27	8,500,000	8,002,617	1.38%, 11/15/31	21,000,000	17,023,125
2.25%, 08/15/27	7,842,000	7,241,597	1.88%, 02/15/32	20,000,000	16,812,500
0.50%, 08/31/27	7,100,000	6,101,840	2.88%, 05/15/32	19,350,000	17,587,336
3.13%, 08/31/27	8,000,000	7,635,000	2.75%, 08/15/32	19,450,000	17,460,934
0.38%, 09/30/27	9,200,000	7,842,281	4.13%, 11/15/32	18,350,000	18,344,266
4.13%, 09/30/27	8,100,000	8,025,961	3.50%, 02/15/33	19,700,000	18,762,711
0.50%, 10/31/27	8,950,000	7,648,754	3.38%, 05/15/33	20,100,000	18,939,539
4.13%, 10/31/27	8,000,000	7,926,875	3.88%, 08/15/33	7,000,000	6,874,766
2.25%, 11/15/27	8,500,000	7,818,008	3.63%, 05/15/53	11,050,000	9,968,309
0.63%, 11/30/27	7,600,000	6,514,625			
3.88%, 11/30/27	8,000,000	7,854,688	Total Treasuries		
0.63%, 12/31/27	10,000,000	8,550,000	(Cost \$1,959,572,012)		1,852,681,923
3.88%, 12/31/27	8,000,000	7,855,000			
0.75%, 01/31/28	12,100,000	10,379,059	GOVERNMENT RELATED 4.9% OF NET ASSETS		
3.50%, 01/31/28	8,500,000	8,221,758			
2.75%, 02/15/28	10,850,000	10,165,941	Agency 1.8%		
1.13%, 02/29/28	13,000,000	11,318,633			
4.00%, 02/29/28	8,000,000	7,902,812	Foreign 0.7%		
1.25%, 03/31/28	9,000,000	7,866,211			
3.63%, 03/31/28	9,000,000	8,749,687	Austria 0.0%		
1.25%, 04/30/28	15,000,000	13,083,398	Oesterreichische Kontrollbank AG		
3.50%, 04/30/28	8,500,000	8,218,770	1.50%, 02/12/25	350,000	331,751
2.88%, 05/15/28	11,850,000	11,140,389	0.38%, 09/17/25	500,000	456,325
1.25%, 05/31/28	11,300,000	9,838,504	4.63%, 11/03/25	500,000	497,130
3.63%, 05/31/28	9,000,000	8,754,609	0.50%, 02/02/26	500,000	451,160
1.25%, 06/30/28	10,400,000	9,037,031			
4.00%, 06/30/28	14,000,000	13,834,844			1,736,366
1.00%, 07/31/28	11,200,000	9,587,375	Canada 0.0%		
4.13%, 07/31/28	10,500,000	10,440,117	Export Development Canada		
2.88%, 08/15/28	9,550,000	8,954,990	3.38%, 08/26/25	350,000	339,924
1.13%, 08/31/28	10,400,000	8,939,938	3.00%, 05/25/27	550,000	521,901
4.38%, 08/31/28	10,000,000	10,061,328	3.88%, 02/14/28	750,000	733,492
1.25%, 09/30/28	10,300,000	8,890,187			
1.38%, 10/31/28	10,100,000	8,755,832			1,595,317
3.13%, 11/15/28	10,750,000	10,179,326	Germany 0.3%		
1.50%, 11/30/28	10,500,000	9,147,305	Kreditanstalt Fuer Wiederaufbau		
1.38%, 12/31/28	9,500,000	8,209,707	2.63%, 02/28/24(h)	950,000	937,289
1.75%, 01/31/29	8,900,000	7,827,133	1.38%, 08/05/24(h)	550,000	530,178
2.63%, 02/15/29	10,150,000	9,346,326	0.50%, 09/20/24(h)	1,000,000	950,280
1.88%, 02/28/29	6,600,000	5,837,648	2.50%, 11/20/24(h)	1,030,000	995,969
2.38%, 03/31/29	7,000,000	6,348,125	1.25%, 01/31/25(h)	950,000	899,536
2.88%, 04/30/29	6,000,000	5,584,453	2.00%, 05/02/25(h)	450,000	428,161
2.38%, 05/15/29	7,050,000	6,387,135	3.13%, 06/10/25(h)	250,000	241,965
2.75%, 05/31/29	5,300,000	4,895,254	0.38%, 07/18/25(h)	1,250,000	1,148,687
3.25%, 06/30/29	6,800,000	6,448,578	0.63%, 01/22/26(h)	1,000,000	907,770
2.63%, 07/31/29	5,400,000	4,945,852	1.00%, 10/01/26(h)	650,000	584,174
1.63%, 08/15/29	6,350,000	5,499,695	3.00%, 05/20/27(h)	950,000	901,996
3.13%, 08/31/29	5,000,000	4,705,664	2.88%, 04/03/28(h)	750,000	702,585
3.88%, 09/30/29	4,800,000	4,703,625	3.88%, 06/15/28(h)	1,000,000	977,650
4.00%, 10/31/29	4,300,000	4,242,891	1.75%, 09/14/29(h)	400,000	347,372
1.75%, 11/15/29	4,300,000	3,739,824	0.75%, 09/30/30(h)	400,000	315,036
3.88%, 11/30/29	4,500,000	4,409,824	4.13%, 07/15/33(h)	1,000,000	988,540
3.88%, 12/31/29	5,000,000	4,899,414			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
0.00%, 04/18/36(h)(i)	300,000	173,190	4.25%, 09/15/27	200,000	194,894
0.00%, 06/29/37(h)(i)	450,000	246,182	1.25%, 09/21/30	500,000	391,925
Landwirtschaftliche Rentenbank			2.13%, 01/18/32	250,000	202,255
2.00%, 01/13/25(h)	300,000	287,196	2.50%, 06/29/41	200,000	142,274
0.50%, 05/27/25(h)	300,000	277,305	The Korea Development Bank		
2.38%, 06/10/25(h)	500,000	477,165	2.13%, 10/01/24	250,000	241,145
0.88%, 03/30/26(h)	250,000	226,858	3.00%, 01/13/26	200,000	189,568
1.75%, 07/27/26(h)	250,000	230,403	4.38%, 02/15/28	500,000	488,470
3.88%, 09/28/27(h)	250,000	245,005	2.00%, 10/25/31	250,000	200,793
2.50%, 11/15/27(h)	250,000	231,860	4.25%, 09/08/32	250,000	237,085
0.88%, 09/03/30(h)	500,000	395,760			4,797,795
		14,648,112			
Japan 0.2%			Sweden 0.0%		
Japan Bank for International Cooperation			Svensk Exportkredit AB		
1.75%, 10/17/24	200,000	191,702	0.38%, 07/30/24	200,000	190,874
2.50%, 05/28/25	250,000	238,287	0.63%, 10/07/24	300,000	284,538
0.63%, 07/15/25	500,000	459,625	0.63%, 05/14/25	275,000	254,650
3.88%, 09/16/25	300,000	292,551	4.00%, 07/15/25	500,000	490,185
2.75%, 01/21/26	200,000	189,842	0.50%, 08/26/25	150,000	137,238
4.25%, 01/26/26	250,000	245,780	4.63%, 11/28/25	350,000	347,155
2.38%, 04/20/26	500,000	467,870	2.25%, 03/22/27	250,000	230,015
4.25%, 04/27/26	750,000	736,305			1,934,655
1.88%, 07/21/26	400,000	366,968			33,620,591
2.25%, 11/04/26	300,000	276,375			
2.88%, 06/01/27	200,000	186,738	U.S. 1.1%		
2.88%, 07/21/27	200,000	186,590	Fannie Mae		
2.75%, 11/16/27	450,000	416,169	2.63%, 09/06/24	1,830,000	1,782,823
3.25%, 07/20/28	200,000	187,328	1.63%, 01/07/25	3,500,000	3,338,300
3.50%, 10/31/28	200,000	188,798	0.63%, 04/22/25	1,000,000	932,150
2.13%, 02/16/29	250,000	218,855	0.50%, 06/17/25	2,000,000	1,848,380
2.00%, 10/17/29	200,000	171,534	0.38%, 08/25/25	1,500,000	1,373,910
1.25%, 01/21/31	250,000	196,768	0.50%, 11/07/25	3,000,000	2,733,960
1.88%, 04/15/31	700,000	574,154	2.13%, 04/24/26	1,000,000	937,970
Japan International Cooperation Agency			1.88%, 09/24/26	1,500,000	1,386,825
2.13%, 10/20/26	200,000	183,316	6.03%, 10/08/27	164,000	173,512
2.75%, 04/27/27	200,000	185,622	7.25%, 05/15/30	1,000,000	1,167,800
1.00%, 07/22/30	380,000	296,514	6.63%, 11/15/30	2,180,000	2,483,390
1.75%, 04/28/31	200,000	161,596	5.63%, 07/15/37	500,000	561,290
		6,619,287	Federal Farm Credit Banks Funding Corp.		
Norway 0.1%			0.88%, 11/18/24	1,000,000	949,130
Equinor A.S.A.			4.50%, 11/18/24	2,000,000	1,980,940
2.88%, 04/06/25(a)	250,000	241,243	4.25%, 12/20/24	1,000,000	986,970
1.75%, 01/22/26(a)	200,000	185,468	1.75%, 02/14/25	1,000,000	952,710
3.00%, 04/06/27(a)	200,000	187,338	4.00%, 01/06/28	500,000	491,430
3.63%, 09/10/28(a)	300,000	285,024	Federal Home Loan Bank		
3.13%, 04/06/30(a)	250,000	227,030	4.50%, 10/03/24	1,500,000	1,488,015
2.38%, 05/22/30(a)	300,000	257,958	5.00%, 02/28/25	1,000,000	998,090
3.63%, 04/06/40(a)	100,000	80,875	0.50%, 04/14/25	1,000,000	931,020
5.10%, 08/17/40	114,000	111,819	0.88%, 06/12/26	500,000	451,445
4.25%, 11/23/41	100,000	87,334	4.38%, 06/12/26	1,000,000	992,240
3.95%, 05/15/43	150,000	125,943	4.75%, 06/12/26	1,000,000	1,002,080
4.80%, 11/08/43	100,000	92,380	4.00%, 06/30/28	1,000,000	986,786
3.25%, 11/18/49(a)	300,000	213,162	3.25%, 11/16/28	2,850,000	2,714,169
3.70%, 04/06/50(a)	250,000	193,485	5.50%, 07/15/36	330,000	364,492
		2,289,059	Federal National Mortgage Association		
Republic of Korea 0.1%			0.75%, 10/08/27	500,000	432,645
Export-Import Bank of Korea			0.88%, 08/05/30	2,000,000	1,588,260
4.00%, 01/14/24	500,000	497,105	Freddie Mac		
2.88%, 01/21/25	400,000	386,752	1.50%, 02/12/25	4,000,000	3,801,440
0.75%, 09/21/25	750,000	683,482	0.38%, 07/21/25	4,000,000	3,676,160
3.25%, 11/10/25	750,000	717,615	0.38%, 09/23/25	2,000,000	1,825,400
1.63%, 01/18/27	250,000	224,432	6.75%, 03/15/31	200,000	230,536
			6.25%, 07/15/32	1,100,000	1,257,124

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Tennessee Valley Authority			Bay Area Toll Authority		
2.88%, 09/15/24	500,000	487,210	RB (Build America Bonds) Series		
4.65%, 06/15/35	655,000	645,227	2009F2		
4.63%, 09/15/60	150,000	140,331	6.26%, 04/01/49	400,000	454,923
		48,094,160	RB (Build America Bonds) Series		
		81,714,751	2010S3	230,000	282,403
			6.91%, 10/01/50		
Local Authority 0.8%			Board of Regents of the University of Texas System		
Foreign 0.2%			TXBL-SER A		
Canada 0.2%			3.35%, 08/15/47 (a)	250,000	194,453
Hydro-Quebec			California		
8.05%, 07/07/24	350,000	356,832	GO (Build America Bonds) Series 2009		
8.50%, 12/01/29	100,000	118,439	7.50%, 04/01/34	900,000	1,074,754
Province of Alberta			GO (Build America Bonds) Series 2009		
1.88%, 11/13/24	450,000	431,572	7.55%, 04/01/39	400,000	492,528
1.00%, 05/20/25	400,000	372,544	GO (Build America Bonds) Series 2009		
3.30%, 03/15/28	200,000	189,550	7.30%, 10/01/39	500,000	592,875
1.30%, 07/22/30	450,000	363,433	GO (Build America Bonds) Series 2009		
Province of British Columbia			7.35%, 11/01/39	200,000	238,534
1.75%, 09/27/24	400,000	384,592	California State University		
2.25%, 06/02/26	150,000	140,384	RB Series 2017B		
0.90%, 07/20/26	300,000	269,547	3.90%, 11/01/47(a)	50,000	41,896
1.30%, 01/29/31(f)	500,000	401,755	TXBL-REF-SER B		
4.20%, 07/06/33	250,000	243,815	2.98%, 11/01/51(a)	200,000	136,328
Province of Manitoba			Chicago O'Hare International Airport		
2.13%, 06/22/26	230,000	213,944	RB (Build America Bonds) Series		
1.50%, 10/25/28	150,000	129,212	2010B		
Province of New Brunswick			6.40%, 01/01/40	100,000	111,658
3.63%, 02/24/28	150,000	143,600	Series C		
Province of Ontario			4.47%, 01/01/49	150,000	137,044
0.63%, 01/21/26	250,000	226,280	Chicago Transit Authority Sales & Transfer Tax Receipts Revenue		
1.05%, 04/14/26	500,000	454,280	RB (Pension Funding) Series 2008A		
2.50%, 04/27/26	200,000	188,600	6.90%, 12/01/40	730,000	816,948
2.30%, 06/15/26	200,000	187,172	City of Atlanta GA Water & Wastewater Revenue		
3.10%, 05/19/27	400,000	379,180	2.26%, 11/01/35 (a)	125,000	97,191
1.05%, 05/21/27	450,000	395,109	City of Houston TX		
2.00%, 10/02/29	200,000	174,140	GO Bonds (Pension Funding) Series		
1.13%, 10/07/30	500,000	397,215	2017		
1.60%, 02/25/31	250,000	204,210	3.96%, 03/01/47	120,000	103,951
1.90%, 04/21/31	250,000	208,627	City of New York		
1.80%, 10/14/31	500,000	409,540	6.27%, 12/01/37	200,000	219,803
Province of Quebec			City of San Antonio TX Electric & Gas Systems Revenue		
2.88%, 10/16/24	300,000	291,543	RB (Build America Bonds) Series 2009		
1.50%, 02/11/25	350,000	331,793	5.99%, 02/01/39	190,000	203,440
0.60%, 07/23/25	500,000	460,710	Commonwealth Financing Authority		
2.50%, 04/20/26	450,000	424,728	Series A		
2.75%, 04/12/27	200,000	187,394	4.14%, 06/01/38	200,000	177,508
3.63%, 04/13/28	500,000	480,970	Commonwealth of Massachusetts		
7.50%, 09/15/29	421,000	485,657	GO (Build America Bonds) Series 2009		
1.35%, 05/28/30	250,000	204,655	5.46%, 12/01/39	100,000	102,865
Province of Saskatchewan Canada			GO Series 2020C		
3.25%, 06/08/27	200,000	190,114	2.51%, 07/01/41(a)	185,000	134,353
		10,041,136	Series D		
U.S. 0.6%			2.66%, 09/01/39	143,092	113,715
American Municipal Power, Inc.			Series D		
RB (Build America Bonds) Series 2010			2.81%, 09/01/43	100,000	71,680
6.27%, 02/15/50	90,000	94,960	Series H		
RB (Build America Bonds) Series 2010			2.90%, 09/01/49	100,000	67,366
8.08%, 02/15/50	250,000	330,793			

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Commonwealth of Massachusetts Transportation Fund Revenue			GO Bonds Series 2020		
RB (Build America Bonds) Series 2010			2.11%, 08/01/32(a)	250,000	200,556
5.73%, 06/01/40	100,000	104,732	Los Angeles Department of Water & Power Power System		
Connecticut			5.72%, 07/01/39	100,000	105,858
GO Bonds Series 2008A			RB (Build America Bonds) Series 2010		
5.85%, 03/15/32	250,000	262,660	6.57%, 07/01/45	200,000	231,941
County of Clark Department of Aviation			Los Angeles Unified School District		
RB (Build America Bonds) Series			GO (Build America Bonds) Series 2009		
2010C			5.75%, 07/01/34	250,000	258,825
6.82%, 07/01/45	150,000	176,445	GO (Build America Bonds) Series 2010		
County of Miami-Dade FL Water & Sewer System			6.76%, 07/01/34	500,000	552,886
Series C			Maryland Health & Higher Educational Facilities Authority		
3.49%, 10/01/42 (a)	100,000	78,363	RB Series D		
Dallas Area Rapid Transit			3.05%, 07/01/40(a)	150,000	109,996
Series B			RB Series D		
6.00%, 12/01/44	140,000	152,743	3.20%, 07/01/50	150,000	100,236
Dallas County Hospital District			Massachusetts School Building Authority		
GO (Build America Bonds) Series C			RB Series B		
5.62%, 08/15/44	100,000	102,878	1.75%, 08/15/30	500,000	416,811
Dallas/Fort Worth International Airport			Metropolitan Government Nashville & Davidson County Health & Educational Facs Board		
RB Series 2020C			RB (Vanderbilt Univ Medical Center)		
2.92%, 11/01/50	250,000	179,441	Series 2016 B		
Series A			4.05%, 07/01/26 (a)	130,000	125,080
2.99%, 11/01/38	100,000	81,177	Metropolitan Transportation Authority		
Series C			RB (Build America Bonds) Series C		
3.09%, 11/01/40(a)	250,000	194,028	7.34%, 11/15/39	200,000	242,821
District of Columbia Water & Sewer Authority			RB (Build America Bonds) Series E		
RB Series 2014A			6.81%, 11/15/40	330,000	356,385
4.81%, 10/01/14	100,000	87,465	Michigan Finance Authority		
East Bay Municipal Utility District Water System Revenue			RB Series 2019		
Water System RB (Build America			3.38%, 12/01/40	200,000	157,885
Bonds) Series 2010			Michigan State Building Authority		
5.87%, 06/01/40	330,000	355,596	RB Series 2020		
Foothill-Eastern Transportation Corridor Agency			2.71%, 10/15/40 (a)	250,000	184,099
Series A			Municipal Electric Authority of Georgia		
3.92%, 01/15/53 (a)	100,000	78,303	7.06%, 04/01/57	294,000	306,509
Grand Parkway Transportation Corp.			RB (Build America Bonds) Series 2010		
RB Series 2013E			6.66%, 04/01/57	142,000	156,225
5.18%, 10/01/42	100,000	101,055	RB (Build America Bonds) Series A		
Health & Educational Facilities Authority of the State of Missouri			6.64%, 04/01/57	142,000	158,281
3.23%, 05/15/50 (a)	150,000	111,794	New Jersey Economic Development Authority		
Illinois			Series A		
GO (Build America Bonds) Series 2010			7.43%, 02/15/29	250,000	268,026
6.73%, 04/01/35	101,539	105,245	New Jersey Transportation Trust Fund Authority		
GO Bonds (Pension Funding) Series			RB (Build America Bonds) Series		
2003			2010C		
5.10%, 06/01/33	1,537,000	1,492,180	5.75%, 12/15/28	330,000	333,602
Illinois State Toll Highway Authority			New Jersey Turnpike Authority		
6.18%, 01/01/34	100,000	106,773	RB (Build America Bonds) Series 2009F		
JobsOhio Beverage System			7.41%, 01/01/40	350,000	429,095
RB (Build America Bonds) Series B			RB (Build America Bonds) Series		
3.99%, 01/01/29	490,000	476,518	2010A		
Series B			7.10%, 01/01/41	350,000	418,568
4.53%, 01/01/35	300,000	289,113	New York City Transitional Finance Authority		
Kansas Development Finance Authority			RB (Build America Bonds) Series 2010		
4.93%, 04/15/45	100,000	95,737	5.57%, 11/01/38	200,000	204,940
Los Angeles Community College District/CA					
GO Bonds Series 2020					
1.61%, 08/01/28	275,000	239,747			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
New York City Water & Sewer System			San Jose Redevelopment Agency Successor Agency		
RB (Build America Bonds) Series 2010 5.72%, 06/15/42	125,000	131,513	Series A 3.38%, 08/01/34 (a)	100,000	89,387
Water System RB (Build America Bonds) 6.01%, 06/15/42	250,000	271,125	State Board of Administration Finance Corp.		
Water System RB (Build America Bonds) Series 2011CC 5.88%, 06/15/44	100,000	106,694	Series A 1.26%, 07/01/25	300,000	279,209
New York State Dormitory Authority			Series A 1.71%, 07/01/27	400,000	353,174
RB (Build America Bonds) Series 2010 5.60%, 03/15/40	50,000	51,529	Series A 2.15%, 07/01/30	600,000	492,540
RB Series 2009F 5.63%, 03/15/39	100,000	102,962	State of California		
Series B 3.14%, 07/01/43	220,000	174,789	2.38%, 10/01/26	175,000	162,584
New York State Urban Development Corp.			7.63%, 03/01/40	300,000	369,427
RB (Build America Bonds) Series 2009 5.77%, 03/15/39	100,000	101,930	GO Bonds 7.60%, 11/01/40	300,000	373,069
North Texas Tollway Authority			State of Illinois		
RB (Build America Bonds) Series 2009B 6.72%, 01/01/49	150,000	180,271	GO (Build America Bonds) Series 2010 7.35%, 07/01/35	85,714	91,505
Oregon			State of Washington		
GO Bonds (Pension Funding) Series 2003 5.89%, 06/01/27	430,000	433,064	5.14%, 08/01/40	100,000	99,101
Oregon School Boards Association			Texas		
Series B 5.55%, 06/30/28	240,000	242,193	GO Mobility Fund Bonds (Build America Bonds) Series 2009A 5.52%, 04/01/39	580,000	606,177
Port Authority of New York & New Jersey			Texas Private Activity Bond Surface Transportation Corp.		
Consolidated Bonds 164th Series 5.65%, 11/01/40	150,000	158,675	RB Series B 3.92%, 12/31/49	150,000	120,623
Consolidated Bonds 165th Series 5.65%, 11/01/40	100,000	105,617	Texas Transportation Commission		
Consolidated Bonds 168th Series 4.93%, 10/01/51	200,000	192,047	GO Bonds Series 2020 2.47%, 10/01/44 (a)	400,000	271,319
Consolidated Bonds 174th Series 4.46%, 10/01/62	450,000	399,283	The Ohio State University		
Consolidated Bonds 181st Series 4.96%, 08/01/46	100,000	96,333	RB (Build America Bonds) Series 2010C 4.91%, 06/01/40	300,000	293,970
Consolidated Bonds 192th Series 4.81%, 10/15/65	170,000	161,336	Series A 3.80%, 12/01/46	100,000	82,114
Consolidated Bonds 215th Series 3.29%, 08/01/69	100,000	66,900	The Pennsylvania State University		
Regents of the University of California			2.84%, 09/01/50	150,000	99,944
Medical Center Pooled Revenue			University of California		
6.55%, 05/15/48	100,000	115,119	0.88%, 05/15/25(a)	500,000	464,941
6.58%, 05/15/49	75,000	86,989	RB (Build America Bonds) Series 2009 5.77%, 05/15/43	500,000	525,414
Regional Transportation District Sales Tax Revenue			RB Series 2015AQ 4.77%, 05/15/15	150,000	127,896
Series B 5.84%, 11/01/50	50,000	54,767	RB Series 2020BG 1.32%, 05/15/27(a)	195,000	172,704
Rutgers The State University of New Jersey			RB Series AD 4.86%, 05/15/12	100,000	87,612
Series P 3.92%, 05/01/19 (a)	100,000	68,536	RB Series BG 1.61%, 05/15/30(a)	250,000	203,793
Sales Tax Securitization Corp.			University of Michigan		
RB Series 2017B 3.59%, 01/01/43	15,000	12,404	Series B 2.44%, 04/01/40 (a)	250,000	180,207
RB Series B 3.82%, 01/01/48	150,000	119,457	University of Pittsburgh-of the Commonwealth System of Higher Education		
San Diego County Water Authority, Class B			RB Series 2019A 3.56%, 09/15/19 (a)	100,000	65,480
RB (Build America Bonds) Series 2010B 6.14%, 05/01/49	100,000	109,394	University of Virginia		
			General Revenue Pledge and Refunding Bonds, Series 2020 2.26%, 09/01/50(a)	400,000	238,084
			Series C 4.18%, 09/01/17(a)	100,000	77,101

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
4.30%, 04/29/53	200,000	144,526			
6.85%, 03/28/54(a)	200,000	205,160			
4.50%, 04/01/56(a)	550,000	400,196			
3.87%, 07/23/60(a)	650,000	417,618			
4.50%, 01/19/63(a)	250,000	179,198			
		4,215,180			
Peru 0.1%			Uruguay 0.1%		
Peruvian Government International Bond			Uruguay Government International Bond		
7.35%, 07/21/25	250,000	259,570	4.38%, 10/27/27	300,000	299,400
2.39%, 01/23/26(a)	200,000	187,678	4.38%, 01/23/31(a)	350,000	345,069
4.13%, 08/25/27	250,000	242,285	5.75%, 10/28/34(a)	200,000	215,324
2.84%, 06/20/30	150,000	130,101	7.63%, 03/21/36	250,000	302,955
2.78%, 01/23/31(a)	600,000	510,300	4.13%, 11/20/45	150,000	132,852
1.86%, 12/01/32(a)	300,000	227,238	5.10%, 06/18/50	750,000	726,405
8.75%, 11/21/33	450,000	561,298	4.98%, 04/20/55	400,000	378,900
3.00%, 01/15/34(a)	200,000	163,006			2,400,905
6.55%, 03/14/37	300,000	327,540			45,121,981
3.30%, 03/11/41(a)	250,000	186,215			
5.63%, 11/18/50	395,000	394,490			
3.55%, 03/10/51(a)	350,000	252,672			
2.78%, 12/01/60(a)	250,000	147,333			
3.60%, 01/15/72(a)	200,000	131,654			
3.23%, 07/28/21(a)	200,000	116,190			
		3,837,570			
Philippines 0.1%			Supranational* 1.3%		
Philippine Government International Bond			African Development Bank		
10.63%, 03/16/25	800,000	865,096	3.38%, 07/07/25	250,000	243,093
5.50%, 03/30/26	200,000	202,786	0.88%, 03/23/26	250,000	226,930
3.00%, 02/01/28	400,000	369,392	0.88%, 07/22/26	500,000	449,170
3.75%, 01/14/29	400,000	377,268	4.38%, 11/03/27	500,000	498,780
9.50%, 02/02/30	250,000	309,725	4.38%, 03/14/28	250,000	249,455
2.46%, 05/05/30	200,000	170,908			
7.75%, 01/14/31	350,000	407,999			
1.95%, 01/06/32	200,000	159,640			
6.38%, 01/15/32	300,000	327,174			
5.61%, 04/13/33	200,000	209,004			
6.38%, 10/23/34	600,000	659,820			
3.95%, 01/20/40	600,000	508,152			
3.70%, 03/01/41	550,000	442,915			
3.70%, 02/02/42	400,000	321,064			
2.95%, 05/05/45	200,000	138,784			
3.20%, 07/06/46	500,000	357,385			
4.20%, 03/29/47	200,000	167,926			
		5,995,038			
Poland 0.0%			Asian Development Bank		
Republic of Poland Government International Bond			1.50%, 10/18/24	400,000	383,540
3.25%, 04/06/26	1,000,000	958,510	2.00%, 01/22/25	851,000	814,807
5.75%, 11/16/32(a)	300,000	312,564	0.63%, 04/29/25	400,000	372,092
5.50%, 04/04/53(a)	350,000	340,977	2.88%, 05/06/25	550,000	530,744
		1,612,051	0.38%, 09/03/25	1,000,000	914,960
			4.25%, 01/09/26	1,000,000	988,520
			0.50%, 02/04/26	750,000	677,880
			1.00%, 04/14/26	1,000,000	910,250
			2.00%, 04/24/26	500,000	466,905
			2.63%, 01/12/27	500,000	470,395
			1.50%, 01/20/27	500,000	452,850
			3.13%, 08/20/27	500,000	476,475
			2.50%, 11/02/27	500,000	464,140
			2.75%, 01/19/28	200,000	186,836
			5.82%, 06/16/28	250,000	264,250
			1.88%, 03/15/29	300,000	263,496
			1.75%, 09/19/29	250,000	216,353
			1.88%, 01/24/30	400,000	345,128
			0.75%, 10/08/30	750,000	587,595
			1.50%, 03/04/31	1,000,000	822,280
			3.88%, 09/28/32	1,000,000	970,340
			4.00%, 01/12/33	350,000	342,843
			3.88%, 06/14/33	350,000	339,276
			Corp. Andina de Fomento		
			1.63%, 09/23/25	300,000	277,458
			2.25%, 02/08/27	400,000	360,672
			Council of Europe Development Bank		
			1.38%, 02/27/25	650,000	615,010
			0.88%, 09/22/26	400,000	357,636
			European Bank for Reconstruction & Development		
			1.63%, 09/27/24	250,000	240,140
			0.50%, 05/19/25	850,000	787,066
			0.50%, 11/25/25	500,000	454,860
			0.50%, 01/28/26	500,000	452,225
			European Investment Bank		
			3.25%, 01/29/24	1,000,000	990,930
			2.50%, 10/15/24	400,000	387,740
			1.88%, 02/10/25	450,000	429,723
			1.63%, 03/14/25	700,000	664,391
			0.63%, 07/25/25	1,000,000	923,170
			0.38%, 12/15/25	1,000,000	905,800
			0.38%, 03/26/26	500,000	448,815
			2.13%, 04/13/26	500,000	468,990
			0.75%, 10/26/26	500,000	444,785
			1.38%, 03/15/27	750,000	674,025

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)	
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)		
2.38%, 05/24/27	450,000	417,924	The Asian Infrastructure Investment Bank	0.50%, 05/28/25	500,000	461,635
3.25%, 11/15/27	500,000	478,235		3.38%, 06/29/25	300,000	290,670
1.63%, 10/09/29	350,000	301,245		0.50%, 01/27/26	1,750,000	1,576,890
0.88%, 05/17/30	170,000	136,658				60,496,028
0.75%, 09/23/30	500,000	394,570				
1.25%, 02/14/31	500,000	405,950		Total Government Related		223,499,625
1.63%, 05/13/31	250,000	207,795		(Cost \$248,923,811)		
3.75%, 02/14/33	500,000	481,640				
4.88%, 02/15/36	1,750,000	1,840,107				
Inter-American Development Bank			SECURITIZED 28.9% OF NET ASSETS			
3.00%, 02/21/24	1,000,000	988,610	Asset-Backed Securities 0.1%			
0.50%, 09/23/24	250,000	237,480	Auto Backed 0.0%			
2.13%, 01/15/25	1,000,000	959,500	Ford Credit Floorplan Master Owner Trust A			
1.75%, 03/14/25	500,000	475,370	Series 2019-2, Class A			
0.88%, 04/03/25	300,000	280,872	3.06%, 04/15/26 (a)	172,000	169,076	
0.63%, 07/15/25	400,000	369,408	Toyota Auto Receivables Owner Trust			
0.88%, 04/20/26	250,000	226,615	Series 2016-A, Class A4			
2.00%, 06/02/26	524,000	488,012	1.68%, 05/15/25 (a)	675,360	669,152	
2.00%, 07/23/26	300,000	278,757			838,228	
2.38%, 07/07/27	350,000	324,961	Credit Card 0.1%			
0.63%, 09/16/27	1,000,000	861,100	Capital One Multi-Asset Execution Trust			
1.13%, 07/20/28	500,000	428,805	Series 2019-A3, Class A3			
3.13%, 09/18/28	650,000	613,359	2.06%, 08/15/28 (a)	1,000,000	917,526	
2.25%, 06/18/29	700,000	625,345	Electric 0.0%			
1.13%, 01/13/31	750,000	601,275	PG&E Wildfire Recovery Funding LLC			
3.50%, 04/12/33	500,000	470,035	3.59%, 06/01/32	88,129	83,512	
4.38%, 01/24/44	1,000,000	958,780	4.26%, 06/01/38	100,000	93,029	
Inter-American Investment Corp.			4.45%, 12/01/49	200,000	174,942	
2.63%, 04/22/25	250,000	239,838	4.67%, 12/01/53	200,000	180,108	
International Bank for Reconstruction & Development					531,591	
1.50%, 08/28/24	500,000	481,760			2,287,345	
2.50%, 11/25/24	600,000	580,062	Commercial Mortgage-Backed Security 2.1%			
1.63%, 01/15/25	750,000	714,960	BANK			
0.75%, 03/11/25	850,000	796,118	Series 2017-BNK7, Class A5			
0.63%, 04/22/25	1,500,000	1,395,690	3.44%, 09/15/60(a)	150,000	138,132	
0.38%, 07/28/25	1,250,000	1,147,587	Series 2017-BNK8, Class A4			
2.50%, 07/29/25	1,150,000	1,099,906	3.49%, 11/15/50(a)	1,190,000	1,073,594	
0.50%, 10/28/25	1,000,000	912,510	Series 2017-BNK9, Class A4			
0.88%, 07/15/26	750,000	675,442	3.54%, 11/15/54(a)	950,000	875,154	
1.88%, 10/27/26	200,000	184,272	Series 2019-BN19, Class A3			
3.13%, 06/15/27	500,000	476,405	3.18%, 08/15/61(a)	600,000	517,079	
2.50%, 11/22/27	350,000	324,534	Series 2020-BN26, Class A4			
0.75%, 11/24/27	1,000,000	860,050	2.40%, 03/15/63(a)	300,000	249,231	
1.38%, 04/20/28	500,000	437,340	Bank of America Merrill Lynch Commercial Mortgage Trust			
3.50%, 07/12/28	1,000,000	962,030	Series 2016-UB10, Class A3			
1.13%, 09/13/28	500,000	427,355	2.90%, 07/15/49 (a)	141,063	131,794	
1.75%, 10/23/29	450,000	388,535	BBCMS Mortgage Trust			
3.88%, 02/14/30	1,000,000	973,590	Series 2018-C2, Class A4			
0.88%, 05/14/30	500,000	399,850	4.05%, 12/15/51 (a)	449,000	417,169	
4.00%, 07/25/30	750,000	735,255	Benchmark Mortgage Trust			
0.75%, 08/26/30	750,000	589,770	Series 2019-B10, Class A4			
1.25%, 02/10/31	750,000	605,872	3.72%, 03/15/62(a)	5,090,000	4,620,473	
1.63%, 11/03/31	1,000,000	823,940	Series 2019-B12, Class A5			
2.50%, 03/29/32	750,000	658,657	3.12%, 08/15/52(a)	700,000	612,614	
4.75%, 02/15/35	480,000	491,530	Series 2019-B13, Class A4			
International Finance Corp.			2.95%, 08/15/57(a)	3,500,000	3,036,492	
1.38%, 10/16/24	350,000	334,971	Series 2019-B9, Class A5			
0.38%, 07/16/25	450,000	413,838	4.02%, 03/15/52(a)	600,000	544,965	
3.63%, 09/15/25	500,000	488,060				
2.13%, 04/07/26	200,000	187,624				
4.50%, 07/13/28	250,000	251,548				
0.75%, 08/27/30	400,000	314,600				
Nordic Investment Bank						
2.63%, 04/04/25	250,000	240,568				
0.38%, 09/11/25	450,000	411,349				
0.50%, 01/21/26	250,000	226,430				
4.38%, 03/14/28	250,000	249,760				

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Series 2020-B16, Class A5 2.73%, 02/15/53(a)	1,000,000	851,456	Series K062, Class A2 3.41%, 12/25/26(a)	300,000	285,641
CD Mortgage Trust			Series K064, Class A2 3.22%, 03/25/27(a)	750,000	708,459
Series 2016-CD2, Class A4 3.53%, 11/10/49 (a)	240,000	220,140	Series K066, Class A2 3.12%, 06/25/27(a)	1,200,000	1,125,853
CFCRE Commercial Mortgage Trust			Series K070, Class A2 3.30%, 11/25/27(a)(j)	500,000	470,760
Series 2016-C3, Class A3 3.87%, 01/10/48(a)	402,000	382,313	Series K071, Class A2 3.29%, 11/25/27(a)	2,000,000	1,880,018
Series 2016-C4, Class A4 3.28%, 05/10/58(a)	430,000	401,288	Series K072, Class A2 3.44%, 12/25/27(a)	900,000	850,891
Series 2016-C7, Class A3 3.84%, 12/10/54(a)	2,200,000	2,064,278	Series K074, Class A1 3.60%, 09/25/27(a)	57,007	55,494
Citigroup Commercial Mortgage Trust			Series K074, Class A2 3.60%, 01/25/28(a)	3,500,000	3,327,822
Series 2014-GC25, Class A4 3.64%, 10/10/47(a)	253,748	245,674	Series K078, Class A2 3.85%, 06/25/28(a)	1,182,367	1,134,528
Series 2016-GC36, Class A5 3.62%, 02/10/49(a)	2,260,000	2,131,565	Series K083, Class A2 4.05%, 09/25/28(a)(j)	250,000	241,828
Series 2016-GC37, Class A4 3.31%, 04/10/49(a)	100,000	93,681	Series K085, Class A2 4.06%, 10/25/28(a)(j)	700,000	676,367
Series 2017-C4, Class A4 3.47%, 10/12/50(a)	5,700,000	5,221,335	Series K087, Class A2 3.77%, 12/25/28(a)	100,000	95,349
COMM Mortgage Trust			Series K088, Class A2 3.69%, 01/25/29(a)	975,000	925,081
Series 2014-LC15, Class A4 4.01%, 04/10/47(a)	250,000	247,404	Series K089, Class A2 3.56%, 01/25/29(a)	1,500,000	1,413,452
Series 2014-LC17, Class A5 3.92%, 10/10/47(a)	45,000	43,802	Series K099, Class A2 2.60%, 09/25/29(a)	2,210,000	1,957,842
Series 2015-CR24, Class A5 3.70%, 08/10/48(a)	1,148,000	1,098,767	Series K112, Class A2 1.31%, 05/25/30(a)	1,910,000	1,531,474
Series 2015-DC1, Class A5 3.35%, 02/10/48(a)	500,000	479,294	Series K130, Class A2 1.72%, 06/25/31(a)	2,000,000	1,606,086
Series 2015-LC23, Class A4 3.77%, 10/10/48(a)	330,000	314,635	Series K149, Class A2 3.53%, 08/25/32(a)	1,000,000	906,953
Series 2016-CR28, Class A4 3.76%, 02/10/49(a)	602,000	574,859	Series K150, Class A2 3.71%, 09/25/32(a)	700,000	643,514
Series 2016-DC2, Class A5 3.77%, 02/10/49(a)	300,000	285,881	Series K-1512, Class A2 2.99%, 05/25/31(a)	2,500,000	2,212,927
CSAIL Commercial Mortgage Trust			Series K153, Class A2 3.82%, 12/25/32(a)(j)	1,200,000	1,111,754
Series 2015-C1, Class A4 3.51%, 04/15/50(a)	1,405,000	1,354,725	Series K154, Class A2 3.42%, 04/25/32(a)	700,000	650,504
Series 2019-C17, Class A5 3.02%, 09/15/52(a)	2,500,000	2,165,914	Series K157, Class A2 3.99%, 05/25/33(a)	360,000	342,026
CSMC Trust			Series K157, Class A2 4.20%, 05/25/33(a)	800,000	763,084
Series 2016-NXSR, Class A4 3.79%, 12/15/49 (a)	2,000,000	1,883,828	Series K733, Class A2 3.75%, 08/25/25(a)(j)	1,393,732	1,353,343
Fannie Mae-ACES			Series K735, Class A2 2.86%, 05/25/26(a)	817,224	772,886
Series 2014-M2, Class A2 3.51%, 12/25/23(a)	29,597	29,383	Series KS03, Class A4 3.16%, 05/25/25(a)(j)	150,000	144,985
Series 2015-M13, Class A2 2.79%, 06/25/25(a)(j)	134,569	128,691	GS Mortgage Securities Trust		
Series 2016-M11, Class A2 2.37%, 07/25/26(a)(j)	742,427	691,044	Series 2014-GC20, Class A5 4.00%, 04/10/47(a)	225,000	222,524
Freddie Mac Multifamily Structured Pass-Through Certificates			Series 2020-GC45, Class A5 2.91%, 02/13/53(a)	3,000,000	2,567,770
Series K042, Class A2 2.67%, 12/25/24(a)	400,000	386,443	JP Morgan Chase Commercial Mortgage Securities Trust		
Series K047, Class A2 3.33%, 05/25/25(a)(j)	400,000	386,940	Series 2016-JP4, Class A4 3.65%, 12/15/49 (a)(j)	2,034,000	1,897,266
Series K048, Class A2 3.28%, 06/25/25(a)(j)	1,150,000	1,111,114	JPMBB Commercial Mortgage Securities Trust		
Series K052, Class A2 3.15%, 11/25/25(a)	100,000	95,838	Series 2013-C17, Class A4 4.20%, 01/15/47(a)	180,378	179,272
Series K054, Class A2 2.75%, 01/25/26(a)	10,000	9,475	Series 2015-C33, Class A3 3.50%, 12/15/48(a)	454,084	431,856
Series K058, Class A2 2.65%, 08/25/26(a)	600,000	561,339			
Series K061, Class A2 3.35%, 11/25/26(a)(j)	2,500,000	2,380,835			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Series 2015-C33, Class A4 3.77%, 12/15/48(a)	2,550,000	2,426,718	Series 2020-C58, Class A4 2.09%, 07/15/53(a)	1,645,000	1,302,990
JPMCC Commercial Mortgage Securities Trust			WFRBS Commercial Mortgage Trust		
Series 2017-JP5, Class A5 3.72%, 03/15/50 (a)	2,430,000	2,260,656	Series 2013-C18, Class A4 3.90%, 12/15/46 (a)	325,202	323,616
JPMDB Commercial Mortgage Securities Trust			95,672,024		
Series 2015-C32, Class A5 3.60%, 11/15/48(a)	1,000,000	944,142	Mortgage-Backed Securities Pass-Through 26.7%		
Series 2018-C8, Class A3 3.94%, 06/15/51(a)	277,958	259,485	Fannie Mae		
Morgan Stanley Bank of America Merrill Lynch Trust			1.00%, 03/01/36 to 07/01/36 (a)		
Series 2013-C11, Class A4 4.15%, 08/15/46(a)(j)	78,012	77,410	1.50%, 08/01/35 to 11/01/51 (a)		
Series 2013-C13, Class A4 4.04%, 11/15/46(a)	360,000	358,380	2.00%, 12/01/27 to 04/01/52 (a)		
Series 2016-C28, Class A4 3.54%, 01/15/49(a)	1,300,000	1,225,703	2.50%, 07/01/27 to 05/01/52 (a)		
Morgan Stanley Capital I Trust			3.00%, 10/01/26 to 05/01/52 (a)		
Series 2015-A4, Class A4 3.78%, 05/15/48(a)	50,000	47,838	3.50%, 10/01/25 to 09/01/50 (a)		
Series 2015-UBS8, Class A4 3.81%, 12/15/48(a)	400,000	378,077	4.00%, 06/01/27 to 07/01/52 (a)		
Series 2017-H1, Class A4 3.26%, 06/15/50(a)	250,000	230,233	4.50%, 12/01/24 to 09/01/52 (a)		
Series 2020-HR8, Class A4 2.04%, 07/15/53(a)	1,000,000	801,700	5.00%, 11/01/33 to 08/01/53 (a)		
UBS Commercial Mortgage Trust			5.50%, 03/01/33 to 02/01/53 (a)		
Series 2017-C3, Class A4 3.43%, 08/15/50(a)	200,000	183,985	6.00%, 04/01/35 to 07/01/53 (a)		
Series 2017-C6, Class A5 3.58%, 12/15/50(a)	600,000	550,110	6.50%, 08/01/34 to 02/01/53 (a)		
Wells Fargo Commercial Mortgage Trust			Freddie Mac		
Series 2013-C33, Class A3 3.16%, 03/15/59(a)	106,266	100,071	1.00%, 10/01/36(a)		
Series 2015-C28, Class A3 3.29%, 05/15/48(a)	240,912	230,138	1.50%, 08/01/35 to 08/01/51 (a)		
Series 2015-C30, Class A4 3.66%, 09/15/58(a)	200,000	190,797	2.00%, 01/01/28 to 03/01/52 (a)		
Series 2015-NXS4, Class A4 3.72%, 12/15/48(a)	2,100,000	1,997,651	2.50%, 04/01/27 to 05/01/52 (a)		
Series 2016-C32, Class A4 3.56%, 01/15/59(a)	1,200,000	1,131,667	3.00%, 08/01/26 to 05/01/52 (a)		
Series 2016-NXS5, Class A4 3.37%, 01/15/59(a)	592,104	552,638	3.50%, 01/01/26 to 02/01/53 (a)		
Series 2016-NXS5, Class A6 3.64%, 01/15/59(a)	1,330,400	1,251,952	4.00%, 05/01/26 to 10/01/52 (a)		
Series 2016-NXS6, Class ASB 2.83%, 11/15/49(a)	186,375	179,542	4.50%, 05/01/34 to 09/01/52 (a)		
Series 2017-C40, Class A4 3.58%, 10/15/50(a)	1,020,000	938,389	5.00%, 11/01/33 to 06/01/53 (a)		
Series 2017-C41, Class A4 3.47%, 11/15/50(a)	300,000	274,324	5.50%, 06/01/33 to 07/01/53 (a)		
Series 2017-C42, Class A4 3.59%, 12/15/50(a)	1,400,000	1,273,163	6.00%, 05/01/32 to 02/01/53 (a)		
Series 2018-C44, Class A5 4.21%, 05/15/51(a)	950,000	891,492	6.50%, 02/01/36 to 08/01/53 (a)		
Series 2018-C47, Class A3 4.18%, 09/15/61(a)	500,000	471,334	Freddie Mac Multifamily Structured Pass-Through Certificates		
Series 2019-C50, Class A5 3.73%, 05/15/52(a)	675,000	608,942	2.50%, 02/01/51 (a)		
Series 2019-C51, Class A4 3.31%, 06/15/52(a)	1,800,000	1,579,059	Ginnie Mae		
Series 2019-C53, Class A4 3.04%, 10/15/52(a)	500,000	432,842	1.50%, 03/20/51 to 10/20/51 (a)		
Series 2020-C55, Class A5 2.73%, 02/15/53(a)	1,950,000	1,650,733	2.00%, 04/20/36 to 03/20/52 (a)		
			2.50%, 08/20/27 to 04/20/52 (a)		
			3.00%, 04/20/27 to 04/20/52 (a)		
			3.50%, 09/20/32 to 06/20/51 (a)		
			4.00%, 06/15/39 to 09/20/52 (a)		
			4.50%, 07/15/39 to 08/20/53 (a)		
			5.00%, 02/20/33 to 08/20/53 (a)		
			5.50%, 04/15/33 to 08/20/53 (a)		
			6.00%, 04/20/44 to 07/20/53 (a)		
			6.50%, 04/20/53 to 08/20/53 (a)		
			7.00%, 01/20/53(a)		
			Ginnie Mae II		
			5.50%, 07/20/53(a)		
			6.00%, 08/20/53(a)		
			Ginnie Mae TBA		
			3.00%, 09/20/53(a)(k)		
			3.50%, 09/20/53(a)(k)		
			4.00%, 09/20/53(a)(k)		
			4.50%, 09/20/53(a)(k)		
			5.00%, 09/20/53(a)(k)		
			UMBS TBA		
			3.00%, 09/14/52(a)(k)		
			3.50%, 09/01/53(a)(k)		
			4.00%, 09/18/38 to 09/14/52 (a)(k)		
			4.50%, 09/14/52(a)(k)		

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
5.00%, 09/01/38 to 09/01/53 (a)(k)	20,000,000	19,413,376
5.50%, 09/01/38 to 09/01/53 (a)(k)	16,500,000	16,312,211
		1,209,153,310

**Total Securitized
(Cost \$1,507,271,381) 1,307,112,679**

SECURITY	NUMBER OF SHARES	VALUE (\$)
SHORT-TERM INVESTMENTS 3.2% OF NET ASSETS		
Money Market Funds 3.2%		
State Street Institutional U.S. Government Money Market Fund, Premier Class 5.28% (l)	140,929,107	140,929,107
State Street Institutional U.S. Government Money Market Fund, Premier Class 5.28% (l)(m)	1,261,700	1,261,700
		142,190,807

**Total Short-Term Investments
(Cost \$142,190,807) 142,190,807**

**Total Investments in Securities
(Cost \$5,130,388,688) 4,635,098,490**

- * Supranational bonds represent the debt of international organizations or institutions such as the World Bank, the International Monetary Fund, regional multilateral development banks and others.
- (a) The effective maturity may be shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or as the result of embedded demand features (puts or calls).
- (b) Security is in a fixed-rate coupon period. Based on index eligibility requirements and the fund's investment objective this security will be removed from the index prior to converting to a floating rate security.

- (c) Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registrations, normally to qualified institutional buyers. At the period end, the value of these amounted to \$8,123,386 or 0.2% of net assets.
- (d) Issuer is affiliated with the fund's investment adviser.
- (e) Interest rate is subject to adjustments from time to time if a nationally recognized statistical rating organization downgrades (or subsequently upgrades) the debt rating assigned to the bond.
- (f) All or a portion of this security is on loan. Securities on loan were valued at \$1,222,845.
- (g) Step up bond that pays an initial coupon rate for a set period and increased coupon rates at one or more preset intervals. Rate shown is as of period end.
- (h) Guaranteed by the Republic of Germany.
- (i) Zero coupon bond.
- (j) Fixed rate is determined by a formula set forth in the security's offering documents and is affected by the current WAC of the underlying loans.
- (k) Security or a portion of the security purchased on a delayed-delivery or when-issued basis.
- (l) The rate shown is the annualized 7-day yield.
- (m) Security purchased with cash collateral received for securities on loan.

ACES – Alternate Credit Enhancement Securities

GO – General obligation

MBS – Mortgage-Backed Security

RB – Revenue bond

REIT – Real Estate Investment Trust

TBA – To-be-announced

UMBS – Uniform Mortgage-Backed Securities are single-class securities backed by mortgage loans purchased by either Freddie Mac or Fannie Mae.

WAC – Weighted Average Coupon, which is the weighted average gross interest rate of the securitized asset pool and is determined by the different speeds at which the underlying mortgages are paid down.

Below is a summary of the fund's transactions with affiliated issuers during the period ended August 31, 2023:

SECURITY RATE, MATURITY DATE	VALUE AT 8/31/22	PURCHASES	SALES	REALIZED GAINS (LOSSES)	NET CHANGE IN UNREALIZED APPRECIATION (DEPRECIATION)	ACCRETION OF DISCOUNTS (AMORTIZATION OF PREMIUMS)	VALUE AT 8/31/23	FACE AMOUNT AT 8/31/23	INTEREST INCOME EARNED
CORPORATES 0.1% OF NET ASSETS									
Financial Institutions 0.1%									
Brokerage/Asset Managers/Exchanges 0.1%									
The Charles Schwab Corp.									
3.55%, 02/01/24	\$49,913	\$–	(\$49,223)	(\$2,092)	\$2,184	(\$782)	\$–	\$–	\$892
0.75%, 03/18/24	239,367	–	(238,134)	(12,482)	11,660	(411)	–	–	1,109
3.75%, 04/01/24	49,968	–	(49,133)	(2,137)	2,315	(1,013)	–	–	1,255
3.00%, 03/10/25	48,960	–	–	–	(537)	(436)	47,987	50,000	1,500
4.20%, 03/24/25	100,495	–	–	–	(1,327)	(1,396)	97,772	100,000	4,200
3.63%, 04/01/25	49,456	–	–	–	389	(1,374)	48,471	50,000	1,813
3.85%, 05/21/25	100,186	–	–	–	(1,642)	(1,587)	96,957	100,000	3,850
3.45%, 02/13/26	49,390	–	–	–	(1,219)	(605)	47,566	50,000	1,725
0.90%, 03/11/26	180,064	–	–	–	(1,183)	(319)	178,562	200,000	1,800
1.15%, 05/13/26	135,407	–	–	–	(1,617)	(185)	133,605	150,000	1,725
3.20%, 03/02/27	96,891	–	–	–	(2,091)	(2,142)	92,658	100,000	3,200
2.45%, 03/03/27	233,380	–	–	–	(9,655)	1,500	225,225	250,000	6,125
3.30%, 04/01/27	97,111	–	–	–	(2,220)	(1,648)	93,243	100,000	3,300
3.20%, 01/25/28	95,581	–	–	–	(3,696)	(673)	91,212	100,000	3,200
2.00%, 03/20/28	179,930	–	–	–	(7,153)	(321)	172,456	200,000	4,000

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	VALUE AT 8/31/22	PURCHASES	SALES	REALIZED GAINS (LOSSES)	NET CHANGE IN UNREALIZED APPRECIATION (DEPRECIATION)	ACCRETION OF DISCOUNTS (AMORTIZATION OF PREMIUMS)	VALUE AT 8/31/23	FACE AMOUNT AT 8/31/23	INTEREST INCOME EARNED
4.00%, 02/01/29	\$98,538	\$-	\$-	\$-	(\$2,846)	(\$1,561)	\$94,131	\$100,000	\$4,000
5.64%, 05/19/29	-	200,175	-	-	(447)	(4)	199,724	200,000	2,390
3.25%, 05/22/29	93,953	-	-	-	(4,064)	(877)	89,012	100,000	3,250
2.75%, 10/01/29	45,143	-	-	-	(1,706)	(305)	43,132	50,000	1,375
4.63%, 03/22/30	50,752	-	-	-	(1,609)	(536)	48,607	50,000	2,313
1.65%, 03/11/31	80,833	-	-	-	(4,253)	80	76,660	100,000	1,650
2.30%, 05/13/31	85,348	-	-	-	(4,533)	(364)	80,451	100,000	2,300
1.95%, 12/01/31	102,176	-	-	-	(6,183)	2	95,995	125,000	2,438
2.90%, 03/03/32	132,528	-	-	-	(9,138)	519	123,909	150,000	4,350
5.85%, 05/19/34	-	202,841	-	-	(2,413)	(46)	200,382	200,000	2,479
Total	\$2,395,370	\$403,016	(\$336,490)	(\$16,711)	(\$52,984)	(\$14,484)	\$2,377,717		\$66,239

The following is a summary of the inputs used to value the fund's investments as of August 31, 2023 (see financial note 2(a) for additional information):

DESCRIPTION	QUOTED PRICES IN ACTIVE MARKETS FOR IDENTICAL ASSETS (LEVEL 1)	OTHER SIGNIFICANT OBSERVABLE INPUTS (LEVEL 2)	SIGNIFICANT UNOBSERVABLE INPUTS (LEVEL 3)	TOTAL
Assets				
Corporates ¹	\$-	\$1,109,613,456	\$-	\$1,109,613,456
Treasuries ¹	-	1,852,681,923	-	1,852,681,923
Government Related ¹	-	223,499,625	-	223,499,625
Securitized ¹	-	1,307,112,679	-	1,307,112,679
Short-Term Investments ¹	142,190,807	-	-	142,190,807
Total	\$142,190,807	\$4,492,907,683	\$-	\$4,635,098,490

¹ As categorized in the Portfolio Holdings.

Fund investments in mutual funds are classified as Level 1, without consideration to the classification level of the underlying securities held by the mutual funds, which could be Level 1, Level 2 or Level 3.

Statement of Assets and Liabilities

As of August 31, 2023

ASSETS				
Investments in securities, at value - affiliated (cost \$2,666,302)	\$2,377,717			
Investments in securities, at value - unaffiliated (cost \$5,127,722,386) including securities on loan of \$1,222,845	4,632,720,773			
Cash	538,686			
Deposits with brokers for TBA margin	150,000			
Receivables:				
Investments sold	71,701,970			
Interest	28,004,237			
Fund shares sold	12,764,818			
Dividends	602,195			
Income from securities on loan	2,914			
	+			
Total assets	4,748,863,310			
LIABILITIES				
Collateral held for securities on loan	1,261,700			
Payables:				
Investments bought - delayed-delivery	120,221,237			
Investments bought	92,762,055			
Fund shares redeemed	10,510,587			
Distributions to shareholders	2,696,122			
Investment adviser fees	151,909			
	+			
Total liabilities	227,603,610			
Net assets	\$4,521,259,700			
NET ASSETS BY SOURCE				
Capital received from investors	\$5,303,739,342			
Total distributable loss	+ (782,479,642)			
Net assets	\$4,521,259,700			
Net Asset Value (NAV)				
Net Assets	÷	Shares Outstanding	=	NAV
\$4,521,259,700		515,864,557		\$8.76

Statement of Operations

For the period September 1, 2022 through August 31, 2023

INVESTMENT INCOME	
Interest received from securities - unaffiliated (net of foreign withholding tax of (\$16))	\$123,970,572
Dividends received from securities - unaffiliated	4,287,774
Interest received from securities - affiliated	51,755
Securities on loan, net	+ 23,991
Total investment income	128,334,092
EXPENSES	
Investment adviser fees	1,740,526
Proxy fees ¹	+ 4,669
Total expenses	- 1,745,195
Net investment income	126,588,897
REALIZED AND UNREALIZED GAINS (LOSSES)	
Net realized losses on sales of securities - affiliated	(16,711)
Net realized losses on sales of securities - unaffiliated	+ (167,282,527)
Net realized losses	(167,299,238)
Net change in unrealized appreciation (depreciation) on securities - affiliated	(52,984)
Net change in unrealized appreciation (depreciation) on securities - unaffiliated	+ (20,042,117)
Net change in unrealized appreciation (depreciation)	+ (20,095,101)
Net realized and unrealized losses	(187,394,339)
Decrease in net assets resulting from operations	(\$60,805,442)

¹ Proxy fees are non-routine expenses (see financial note 2(e) for additional information).

Statement of Changes in Net Assets

For the current and prior report periods

OPERATIONS				
	9/1/22-8/31/23		9/1/21-8/31/22	
Net investment income		\$126,588,897		\$98,062,922
Net realized losses		(167,299,238)		(79,418,547)
Net change in unrealized appreciation (depreciation)		+ (20,095,101)		(644,541,365)
Decrease in net assets from operations		(\$60,805,442)		(\$625,896,990)
DISTRIBUTIONS TO SHAREHOLDERS				
Total distributions		(\$130,788,565)		(\$110,844,252)
TRANSACTIONS IN FUND SHARES				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	VALUE	SHARES	VALUE
Shares sold	194,224,735	\$1,728,158,284	166,924,590	\$1,647,505,674
Shares reinvested	11,463,215	101,708,064	8,762,027	86,114,483
Shares redeemed	+ (175,138,615)	(1,556,776,557)	(211,514,955)	(2,066,769,920)
Net transactions in fund shares	30,549,335	\$273,089,791	(35,828,338)	(\$333,149,763)
SHARES OUTSTANDING AND NET ASSETS				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	NET ASSETS	SHARES	NET ASSETS
Beginning of period	485,315,222	\$4,439,763,916	521,143,560	\$5,509,654,921
Total increase (decrease)	+ 30,549,335	81,495,784	(35,828,338)	(1,069,891,005)
End of period	515,864,557	\$4,521,259,700	485,315,222	\$4,439,763,916

Financial Statements

FINANCIAL HIGHLIGHTS

	9/1/22– 8/31/23	9/1/21– 8/31/22	9/1/20– 8/31/21	9/1/19– 8/31/20	9/1/18– 8/31/19
Per-Share Data					
Net asset value at beginning of period	\$9.55	\$10.28	\$10.39	\$10.13	\$9.80
Income (loss) from investment operations:					
Net investment income (loss) ¹	0.25	0.11	0.10	0.19	0.24
Net realized and unrealized gains (losses)	(0.15)	(0.70)	(0.08)	0.27	0.33
Total from investment operations	0.10	(0.59)	0.02	0.46	0.57
Less distributions:					
Distributions from net investment income	(0.25)	(0.11)	(0.10)	(0.20)	(0.24)
Distributions from net realized gains	–	(0.03)	(0.03)	–	–
Total distributions	(0.25)	(0.14)	(0.13)	(0.20)	(0.24)
Net asset value at end of period	\$9.40	\$9.55	\$10.28	\$10.39	\$10.13
Total return	1.08%	(5.81%)	0.18%	4.59%	5.89%
Ratios/Supplemental Data					
Ratios to average net assets:					
Total expenses	0.06% ²	0.06% ²	0.06%	0.06%	0.06%
Net investment income (loss)	2.62%	1.07%	0.96%	1.89%	2.43%
Portfolio turnover rate	97%	59%	61%	65%	46%
Net assets, end of period (x 1,000,000)	\$1,505	\$1,881	\$2,228	\$1,694	\$877

¹ Calculated based on the average shares outstanding during the period.

² Ratio includes less than 0.005% of non-routine proxy expenses.

Portfolio Holdings as of August 31, 2023

This section shows all the securities in the fund's portfolio and their values as of the report date.

The fund files its complete schedule of portfolio holdings with the U.S. Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year on Form N-PORT Part F. The fund's Form N-PORT Part F is available on the SEC's website at www.sec.gov. You can also obtain this information at no cost on the fund's website at www.schwabassetmanagement.com/schwabfunds_prospectus, by calling 1-866-414-6349, or by sending an email request to orders@mysummaryprospectus.com. The fund also makes available its complete schedule of portfolio holdings 15 to 20 days after the end of the month on the fund's website.

For fixed-rate securities, the rate shown is the interest rate (the rate established when the security was issued). All securities are currently in a fixed-rate coupon period based on index eligibility requirements and the fund's investment objective. Variable rate securities are subject to index requirements and will be removed from the index and fund prior to converting from a fixed rate coupon to a variable rate coupon. The maturity date shown for all the securities is the final legal maturity.

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
CORPORATES 26.9% OF NET ASSETS					
Agency 0.0%					
Government Guaranteed 0.0%					
Kreditanstalt Fuer Wiederaufbau 1.63%, 05/10/24 (a)	350,000	340,960	2.46%, 10/22/25 (b)(c)	150,000	144,216
Financial Institutions 12.3%			1.53%, 12/06/25 (b)(c)	400,000	378,428
Banking 9.8%			3.37%, 01/23/26 (b)(c)	500,000	482,145
Ally Financial, Inc.			2.02%, 02/13/26 (b)(c)	350,000	330,274
5.13%, 09/30/24	150,000	147,776	4.45%, 03/03/26	400,000	389,024
4.63%, 03/30/25	100,000	96,753	3.38%, 04/02/26 (b)(c)	525,000	504,751
5.80%, 05/01/25 (b)	200,000	197,072	3.50%, 04/19/26	400,000	380,684
7.10%, 11/15/27 (b)	150,000	152,205	1.32%, 06/19/26 (b)(c)	300,000	276,096
6.99%, 06/13/29 (b)(c)	150,000	149,814	4.25%, 10/22/26	200,000	192,076
American Express Co.			1.20%, 10/24/26 (b)(c)	600,000	543,966
3.00%, 10/30/24 (b)	200,000	194,216	5.08%, 01/20/27 (b)(c)	300,000	296,142
3.63%, 12/05/24 (b)	100,000	97,410	1.66%, 03/11/27 (b)(c)	650,000	587,509
2.25%, 03/04/25 (b)	400,000	380,396	3.56%, 04/23/27 (b)(c)	550,000	521,345
3.95%, 08/01/25 (b)	400,000	388,280	1.73%, 07/22/27 (b)(c)	1,000,000	895,160
4.20%, 11/06/25 (b)	250,000	243,617	3.25%, 10/21/27 (b)	400,000	372,812
3.13%, 05/20/26 (b)	250,000	236,488	4.18%, 11/25/27 (b)	300,000	284,919
1.65%, 11/04/26 (b)	150,000	133,902	3.82%, 01/20/28 (b)(c)	500,000	471,430
2.55%, 03/04/27 (b)	400,000	363,956	2.55%, 02/04/28 (b)(c)	500,000	452,465
3.30%, 05/03/27 (b)	400,000	373,096	3.71%, 04/24/28 (b)(c)	400,000	374,564
5.85%, 11/05/27 (b)	200,000	204,420	4.38%, 04/27/28 (b)(c)	500,000	479,935
5.28%, 07/27/29 (b)(c)	250,000	247,487	3.59%, 07/21/28 (b)(c)	400,000	372,400
Australia & New Zealand Banking Group Ltd.			4.95%, 07/22/28 (b)(c)	500,000	489,645
5.38%, 07/03/25	250,000	250,257	6.20%, 11/10/28 (b)(c)	150,000	153,570
3.70%, 11/16/25	250,000	241,960	3.42%, 12/20/28 (b)(c)	1,000,000	917,210
Banco Bilbao Vizcaya Argentaria S.A.			3.97%, 03/05/29 (b)(c)	400,000	373,660
1.13%, 09/18/25	200,000	182,526	5.20%, 04/25/29 (b)(c)	500,000	492,325
6.14%, 09/14/28 (b)(c)	200,000	200,978	2.09%, 06/14/29 (b)(c)	400,000	341,384
Banco Santander S.A.			4.27%, 07/23/29 (b)(c)	500,000	471,955
2.75%, 05/28/25	200,000	189,348	Bank of America NA		
5.15%, 08/18/25	200,000	196,846	5.65%, 08/18/25 (b)	350,000	351,431
5.18%, 11/19/25	400,000	391,360	5.53%, 08/18/26 (b)	350,000	351,876
1.85%, 03/25/26	200,000	180,806	Bank of Montreal		
4.25%, 04/11/27	200,000	189,260	4.25%, 09/14/24	300,000	295,269
5.29%, 08/18/27	400,000	391,940	1.50%, 01/10/25	250,000	236,610
1.72%, 09/14/27 (b)(c)	400,000	351,672	1.85%, 05/01/25	350,000	328,930
4.18%, 03/24/28 (b)(c)	200,000	187,470	3.70%, 06/07/25	200,000	193,380
4.38%, 04/12/28	200,000	187,990	1.25%, 09/15/26	300,000	266,034
Bank of America Corp.			0.95%, 01/22/27 (b)(c)	350,000	314,279
4.00%, 01/22/25	300,000	292,620	2.65%, 03/08/27	300,000	273,924
3.95%, 04/21/25	400,000	387,712	4.70%, 09/14/27 (b)	200,000	195,224
3.88%, 08/01/25	350,000	340,760	3.80%, 12/15/32 (b)(c)	200,000	176,840
0.98%, 09/25/25 (b)(c)	550,000	520,756	BankUnited, Inc.		
3.09%, 10/01/25 (b)(c)	300,000	290,778	4.88%, 11/17/25 (b)	200,000	189,130
			Barclays PLC		
			4.38%, 09/11/24	200,000	195,828
			3.65%, 03/16/25	425,000	410,176
			4.38%, 01/12/26	650,000	626,782
			2.85%, 05/07/26 (b)(c)	400,000	378,240
			5.20%, 05/12/26	400,000	388,632
			5.83%, 05/09/27 (b)(c)	350,000	347,063
			2.28%, 11/24/27 (b)(c)	400,000	355,420
			4.34%, 01/10/28 (b)	200,000	188,738

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
4.84%, 05/09/28 (b)	300,000	278,073	Credit Suisse AG		
5.50%, 08/09/28 (b)(c)	400,000	390,188	3.63%, 09/09/24	500,000	487,095
7.39%, 11/02/28 (b)(c)	200,000	208,332	7.95%, 01/09/25	250,000	255,367
4.97%, 05/16/29 (b)(c)	300,000	285,243	1.25%, 08/07/26	500,000	439,180
BNP Paribas S.A.			5.00%, 07/09/27	250,000	243,752
4.25%, 10/15/24	200,000	195,890	7.50%, 02/15/28	350,000	374,514
BPCE S.A.			Deutsche Bank AG		
3.38%, 12/02/26	250,000	233,305	4.50%, 04/01/25	250,000	240,877
Cadence Bank			4.16%, 05/13/25	150,000	146,036
4.13%, 11/20/29 (b)(c)	50,000	46,024	3.96%, 11/26/25 (b)(c)	400,000	386,200
Canadian Imperial Bank of Commerce			4.10%, 01/13/26	200,000	191,756
2.25%, 01/28/25	150,000	143,088	1.69%, 03/19/26	200,000	181,784
3.30%, 04/07/25	250,000	241,022	2.13%, 11/24/26 (b)(c)	500,000	453,695
5.14%, 04/28/25	200,000	198,472	2.31%, 11/16/27 (b)(c)	500,000	438,530
3.95%, 08/04/25	300,000	290,808	2.55%, 01/07/28 (b)(c)	200,000	176,770
0.95%, 10/23/25	100,000	91,203	6.72%, 01/18/29 (b)(c)	200,000	202,470
1.25%, 06/22/26	200,000	178,428	4.88%, 12/01/32 (b)(c)	200,000	175,358
3.45%, 04/07/27 (d)	250,000	233,713	Discover Bank		
Capital One Financial Corp.			3.45%, 07/27/26 (b)	250,000	229,025
3.20%, 02/05/25 (b)	200,000	192,006	Discover Financial Services		
4.25%, 04/30/25 (b)	300,000	291,003	3.95%, 11/06/24 (b)	100,000	97,402
4.20%, 10/29/25 (b)	300,000	288,555	3.75%, 03/04/25 (b)	100,000	95,979
2.64%, 03/03/26 (b)(c)	300,000	283,590	4.50%, 01/30/26 (b)	250,000	240,335
3.75%, 07/28/26 (b)	250,000	233,908	4.10%, 02/09/27 (b)	150,000	139,187
3.75%, 03/09/27 (b)	300,000	279,351	Fifth Third Bancorp		
3.65%, 05/11/27 (b)	250,000	232,658	2.38%, 01/28/25 (b)	150,000	142,794
1.88%, 11/02/27 (b)(c)	200,000	175,424	2.55%, 05/05/27 (b)	175,000	156,574
4.93%, 05/10/28 (b)(c)	400,000	384,788	1.71%, 11/01/27 (b)(c)	200,000	173,974
5.47%, 02/01/29 (b)(c)	250,000	242,472	6.36%, 10/27/28 (b)(c)	250,000	252,125
6.31%, 06/08/29 (b)(c)	250,000	250,032	6.34%, 07/27/29 (b)(c)	200,000	202,512
Citigroup, Inc.			Fifth Third Bank NA		
3.88%, 03/26/25	200,000	193,912	3.95%, 07/28/25 (b)	250,000	241,380
3.30%, 04/27/25	350,000	338,208	3.85%, 03/15/26 (b)	200,000	186,732
4.40%, 06/10/25	400,000	390,160	First Citizens BancShares, Inc.		
5.50%, 09/13/25	200,000	198,980	3.38%, 03/15/30 (b)(c)	50,000	46,088
3.70%, 01/12/26	250,000	239,813	First Horizon Corp.		
2.01%, 01/25/26 (b)(c)	500,000	473,235	4.00%, 05/26/25 (b)	100,000	94,643
4.60%, 03/09/26	350,000	340,942	HSBC Holdings PLC		
3.29%, 03/17/26 (b)(c)	300,000	288,324	4.25%, 08/18/25	350,000	337,729
3.11%, 04/08/26 (b)(c)	400,000	382,912	2.63%, 11/07/25 (b)(c)	400,000	383,620
3.40%, 05/01/26	300,000	284,091	4.18%, 12/09/25 (b)(c)	200,000	194,920
5.61%, 09/29/26 (b)(c)	500,000	497,890	4.30%, 03/08/26	400,000	386,696
3.20%, 10/21/26 (b)	500,000	466,480	3.00%, 03/10/26 (b)(c)	400,000	381,896
4.30%, 11/20/26	250,000	240,073	1.65%, 04/18/26 (b)(c)	425,000	395,926
1.12%, 01/28/27 (b)(c)	450,000	403,330	3.90%, 05/25/26	600,000	571,698
1.46%, 06/09/27 (b)(c)	500,000	445,530	2.10%, 06/04/26 (b)(c)	300,000	279,711
4.45%, 09/29/27	500,000	478,200	4.29%, 09/12/26 (b)(c)	400,000	385,884
3.89%, 01/10/28 (b)(c)	600,000	567,072	4.38%, 11/23/26	300,000	285,873
3.07%, 02/24/28 (b)(c)	500,000	459,310	1.59%, 05/24/27 (b)(c)	400,000	355,824
4.66%, 05/24/28 (b)(c)	350,000	340,935	5.89%, 08/14/27 (b)(c)	400,000	398,852
3.67%, 07/24/28 (b)(c)	250,000	232,650	2.25%, 11/22/27 (b)(c)	500,000	446,135
4.13%, 07/25/28	300,000	280,008	4.04%, 03/13/28 (b)(c)	600,000	563,814
3.52%, 10/27/28 (b)(c)	400,000	368,984	4.76%, 06/09/28 (b)(c)	200,000	191,938
4.08%, 04/23/29 (b)(c)	300,000	281,520	5.21%, 08/11/28 (b)(c)	450,000	439,240
Citizens Bank NA			2.01%, 09/22/28 (b)(c)	200,000	171,932
2.25%, 04/28/25 (b)	250,000	231,995	7.39%, 11/03/28 (b)(c)	250,000	262,870
Citizens Financial Group, Inc.			6.16%, 03/09/29 (b)(c)	400,000	402,864
4.30%, 12/03/25 (b)	200,000	189,024	4.58%, 06/19/29 (b)(c)	500,000	472,170
2.85%, 07/27/26 (b)	250,000	226,973	2.21%, 08/17/29 (b)(c)	400,000	335,216
Commonwealth Bank of Australia			Huntington Bancshares, Inc.		
5.08%, 01/10/25	250,000	249,285	4.44%, 08/04/28 (b)(c)	250,000	235,405
Cooperatieve Rabobank UA			ING Groep N.V.		
1.38%, 01/10/25	250,000	236,748	3.87%, 03/28/26 (b)(c)	300,000	290,682
3.38%, 05/21/25	250,000	241,390	3.95%, 03/29/27	200,000	189,842
4.38%, 08/04/25	250,000	242,435	1.73%, 04/01/27 (b)(c)	200,000	180,024
3.75%, 07/21/26	250,000	234,925	4.02%, 03/28/28 (b)(c)	300,000	282,411

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
JPMorgan Chase & Co.			3.29%, 07/25/27		
3.88%, 09/10/24	300,000	294,003	1.64%, 10/13/27 (b)(c)	200,000	185,950
3.13%, 01/23/25 (b)	400,000	387,144	2.34%, 01/19/28 (b)(c)	250,000	221,700
3.90%, 07/15/25 (b)	400,000	388,856	4.08%, 04/19/28 (b)(c)	350,000	314,314
7.75%, 07/15/25	100,000	104,069	5.35%, 09/13/28 (b)(c)	200,000	190,184
0.77%, 08/09/25 (b)(c)	250,000	237,503	5.42%, 02/22/29 (b)(c)	250,000	247,977
2.30%, 10/15/25 (b)(c)	350,000	335,762	5.24%, 04/19/29 (b)(c)	200,000	199,168
1.56%, 12/10/25 (b)(c)	250,000	236,190	Mizuho Financial Group, Inc.		
2.60%, 02/24/26 (b)(c)	350,000	334,341	2.56%, 09/13/25 (b)(c)	200,000	192,660
2.01%, 03/13/26 (b)(c)	550,000	519,029	2.65%, 05/22/26 (b)(c)	200,000	188,558
3.30%, 04/01/26 (b)	500,000	475,195	2.23%, 05/25/26 (b)(c)	250,000	233,913
2.08%, 04/22/26 (b)(c)	600,000	564,624	1.23%, 05/22/27 (b)(c)	200,000	177,050
4.08%, 04/26/26 (b)(c)	500,000	487,860	1.55%, 07/09/27 (b)(c)	400,000	355,348
3.20%, 06/15/26 (b)	350,000	331,817	4.02%, 03/05/28	200,000	188,658
2.95%, 10/01/26 (b)	600,000	560,688	5.41%, 09/13/28 (b)(c)	200,000	199,214
1.05%, 11/19/26 (b)(c)	650,000	586,657	5.67%, 05/27/29 (b)(c)	200,000	199,620
4.13%, 12/15/26	300,000	288,765	5.78%, 07/06/29 (b)(c)	200,000	200,366
3.96%, 01/29/27 (b)(c)	400,000	384,860	Morgan Stanley		
1.04%, 02/04/27 (b)(c)	500,000	447,115	3.70%, 10/23/24	400,000	391,508
1.58%, 04/22/27 (b)(c)	600,000	538,914	4.00%, 07/23/25	500,000	485,380
1.47%, 09/22/27 (b)(c)	450,000	397,557	0.86%, 10/21/25 (b)(c)	250,000	235,325
4.25%, 10/01/27	300,000	290,292	1.16%, 10/21/25 (b)(c)	400,000	377,372
3.78%, 02/01/28 (b)(c)	650,000	614,230	5.00%, 11/24/25	350,000	344,708
2.95%, 02/24/28 (b)(c)	200,000	183,596	3.88%, 01/27/26	650,000	625,917
4.32%, 04/26/28 (b)(c)	500,000	481,220	2.63%, 02/18/26 (b)(c)	200,000	190,632
3.54%, 05/01/28 (b)(c)	300,000	280,257	2.19%, 04/28/26 (b)(c)	550,000	518,721
2.18%, 06/01/28 (b)(c)	350,000	311,034	4.68%, 07/17/26 (b)(c)	400,000	391,772
4.85%, 07/25/28 (b)(c)	750,000	735,697	3.13%, 07/27/26	400,000	374,620
3.51%, 01/23/29 (b)(c)	350,000	322,791	6.25%, 08/09/26	250,000	255,532
4.01%, 04/23/29 (b)(c)	350,000	328,398	4.35%, 09/08/26	500,000	481,610
2.07%, 06/01/29 (b)(c)	250,000	214,500	0.99%, 12/10/26 (b)(c)	500,000	448,520
4.20%, 07/23/29 (b)(c)	450,000	425,281	3.63%, 01/20/27	550,000	519,849
5.30%, 07/24/29 (b)(c)	400,000	397,836	5.05%, 01/28/27 (b)(c)	250,000	247,440
KeyBank NA			3.95%, 04/23/27	300,000	283,038
3.30%, 06/01/25	250,000	234,208	1.59%, 05/04/27 (b)(c)	700,000	628,047
5.85%, 11/15/27 (b)	250,000	241,702	1.51%, 07/20/27 (b)(c)	600,000	532,890
4.39%, 12/14/27	250,000	228,165	2.48%, 01/21/28 (b)(c)	400,000	360,952
KeyCorp			4.21%, 04/20/28 (b)(c)	200,000	191,220
4.15%, 10/29/25	150,000	142,073	3.59%, 07/22/28 (b)(c)	500,000	462,725
2.25%, 04/06/27	250,000	214,943	6.30%, 10/18/28 (b)(c)	400,000	410,208
Lloyds Banking Group PLC			3.77%, 01/24/29 (b)(c)	250,000	232,010
4.50%, 11/04/24	200,000	195,748	5.12%, 02/01/29 (b)(c)	500,000	490,270
4.45%, 05/08/25	450,000	439,177	5.16%, 04/20/29 (b)(c)	500,000	490,620
4.58%, 12/10/25	250,000	240,823	5.45%, 07/20/29 (b)(c)	450,000	447,417
2.44%, 02/05/26 (b)(c)	400,000	379,480	Morgan Stanley Bank NA		
4.65%, 03/24/26	400,000	386,432	4.75%, 04/21/26 (b)	250,000	247,022
3.75%, 01/11/27	200,000	188,128	National Australia Bank Ltd.		
1.63%, 05/11/27 (b)(c)	250,000	223,303	4.97%, 01/12/26	250,000	248,570
3.75%, 03/18/28 (b)(c)	250,000	232,748	2.50%, 07/12/26	400,000	371,916
3.57%, 11/07/28 (b)(c)	300,000	272,658	3.91%, 06/09/27	275,000	263,175
5.87%, 03/06/29 (b)(c)	200,000	198,658	4.94%, 01/12/28	250,000	248,270
M&T Bank Corp.			4.90%, 06/13/28	250,000	247,097
4.55%, 08/16/28 (b)(c)	250,000	234,293	National Bank of Canada		
Manufacturers & Traders Trust Co.			5.25%, 01/17/25	250,000	248,977
2.90%, 02/06/25 (b)	250,000	237,708	Natwest Group PLC		
4.65%, 01/27/26 (b)	250,000	239,365	4.80%, 04/05/26	400,000	389,668
4.70%, 01/27/28 (b)	250,000	233,793	1.64%, 06/14/27 (b)(c)	400,000	355,480
Mitsubishi UFJ Financial Group, Inc.			3.07%, 05/22/28 (b)(c)	200,000	180,556
2.19%, 02/25/25	550,000	522,043	5.52%, 09/30/28 (b)(c)	200,000	196,600
3.78%, 03/02/25	250,000	242,767	4.89%, 05/18/29 (b)(c)	300,000	286,098
1.41%, 07/17/25	400,000	369,584	3.75%, 11/01/29 (b)(c)	200,000	190,608
0.96%, 10/11/25 (b)(c)	250,000	235,938	Northern Trust Corp.		
3.85%, 03/01/26	450,000	432,256	3.95%, 10/30/25	200,000	193,712
2.76%, 09/13/26	200,000	184,516	4.00%, 05/10/27 (b)	200,000	192,156
3.68%, 02/22/27	250,000	238,015			
1.54%, 07/20/27 (b)(c)	550,000	490,352			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
PNC Bank NA			The Bank of New York Mellon Corp.		
2.95%, 02/23/25 (b)	250,000	240,070	3.25%, 09/11/24 (b)	100,000	97,620
3.88%, 04/10/25 (b)	250,000	241,857	0.85%, 10/25/24 (b)	250,000	237,028
3.25%, 06/01/25 (b)	250,000	239,190	3.00%, 02/24/25 (b)	200,000	192,798
3.25%, 01/22/28 (b)	250,000	228,960	1.60%, 04/24/25 (b)	200,000	187,952
Regions Financial Corp.			3.95%, 11/18/25 (b)	250,000	241,870
2.25%, 05/18/25 (b)	200,000	187,030	0.75%, 01/28/26 (b)	250,000	225,820
Royal Bank of Canada			2.80%, 05/04/26 (b)	200,000	187,932
0.75%, 10/07/24	200,000	189,626	2.45%, 08/17/26 (b)	300,000	277,893
5.66%, 10/25/24	300,000	300,039	2.05%, 01/26/27 (b)	250,000	226,008
2.25%, 11/01/24	200,000	192,346	3.25%, 05/16/27 (b)	200,000	187,826
1.60%, 01/21/25	250,000	237,055	3.40%, 01/29/28 (b)	200,000	186,570
3.38%, 04/14/25	350,000	338,663	3.44%, 02/07/28 (b)(c)	250,000	235,543
1.15%, 06/10/25	300,000	277,875	3.99%, 06/13/28 (b)(c)	150,000	143,412
0.88%, 01/20/26	300,000	270,087	5.80%, 10/25/28 (b)(c)	200,000	202,380
4.65%, 01/27/26	250,000	245,590	4.54%, 02/01/29 (b)(c)	200,000	194,270
1.20%, 04/27/26	200,000	179,374	The Bank of Nova Scotia		
1.15%, 07/14/26	250,000	222,473	1.45%, 01/10/25	250,000	236,530
1.40%, 11/02/26	250,000	221,583	2.20%, 02/03/25	200,000	190,592
2.05%, 01/21/27	150,000	135,162	3.45%, 04/11/25	250,000	241,532
3.63%, 05/04/27	250,000	235,878	1.30%, 06/11/25	200,000	185,276
4.24%, 08/03/27	250,000	240,688	4.50%, 12/16/25	250,000	242,452
6.00%, 11/01/27	250,000	256,045	4.75%, 02/02/26	200,000	196,548
Santander Holdings USA, Inc.			1.05%, 03/02/26	200,000	179,440
3.45%, 06/02/25 (b)	300,000	286,323	1.35%, 06/24/26	250,000	223,555
4.50%, 07/17/25 (b)	250,000	244,072	2.70%, 08/03/26	200,000	185,878
3.24%, 10/05/26 (b)(e)	200,000	183,288	1.30%, 09/15/26	250,000	221,573
4.40%, 07/13/27 (b)	250,000	236,980	1.95%, 02/02/27	175,000	156,669
2.49%, 01/06/28 (b)(c)	250,000	219,270	2.95%, 03/11/27	200,000	184,676
6.57%, 06/12/29 (b)(c)	100,000	99,642	The Goldman Sachs Group, Inc.		
Santander UK Group Holdings PLC			3.50%, 01/23/25 (b)	425,000	411,880
1.53%, 08/21/26 (b)(c)	200,000	181,496	3.50%, 04/01/25 (b)	650,000	627,646
1.67%, 06/14/27 (b)(c)	250,000	220,143	3.75%, 05/22/25 (b)	500,000	483,385
2.47%, 01/11/28 (b)(c)	250,000	220,110	3.27%, 09/29/25 (b)(c)	550,000	533,802
3.82%, 11/03/28 (b)(c)	200,000	180,672	4.25%, 10/21/25	300,000	291,150
6.53%, 01/10/29 (b)(c)	250,000	252,100	0.86%, 02/12/26 (b)(c)	250,000	232,063
State Street Corp.			3.75%, 02/25/26 (b)	300,000	287,805
3.30%, 12/16/24	200,000	194,252	3.50%, 11/16/26 (b)	500,000	470,220
3.55%, 08/18/25	400,000	386,248	1.09%, 12/09/26 (b)(c)	550,000	493,823
2.35%, 11/01/25 (b)(c)	250,000	240,143	5.95%, 01/15/27	150,000	151,514
2.90%, 03/30/26 (b)(c)	150,000	143,670	3.85%, 01/26/27 (b)	300,000	284,877
5.10%, 05/18/26 (b)(c)	200,000	198,330	1.43%, 03/09/27 (b)(c)	550,000	493,262
2.20%, 02/07/28 (b)(c)	200,000	181,656	1.54%, 09/10/27 (b)(c)	550,000	485,727
Sumitomo Mitsui Financial Group, Inc.			1.95%, 10/21/27 (b)(c)	1,000,000	890,250
2.45%, 09/27/24	200,000	193,084	2.64%, 02/24/28 (b)(c)	600,000	543,180
2.35%, 01/15/25	200,000	191,012	3.62%, 03/15/28 (b)(c)	750,000	701,730
1.47%, 07/08/25	500,000	463,235	3.69%, 06/05/28 (b)(c)	575,000	538,487
0.95%, 01/12/26	250,000	224,653	3.81%, 04/23/29 (b)(c)	400,000	370,280
3.78%, 03/09/26	400,000	383,264	4.22%, 05/01/29 (b)(c)	200,000	188,430
2.63%, 07/14/26	400,000	369,440	The Huntington National Bank		
1.40%, 09/17/26	500,000	442,660	4.55%, 05/17/28 (b)(c)	250,000	236,795
3.01%, 10/19/26	200,000	185,486	The PNC Financial Services Group, Inc.		
3.45%, 01/11/27	200,000	187,338	2.20%, 11/01/24 (b)	150,000	144,005
2.17%, 01/14/27	200,000	179,498	2.60%, 07/23/26 (b)	250,000	232,418
3.36%, 07/12/27	400,000	371,268	1.15%, 08/13/26 (b)	200,000	177,712
5.52%, 01/13/28	250,000	249,940	4.76%, 01/26/27 (b)(c)	250,000	245,462
3.54%, 01/17/28	200,000	184,778	5.35%, 12/02/28 (b)(c)	350,000	344,498
5.80%, 07/13/28	200,000	202,534	5.58%, 06/12/29 (b)(c)	500,000	495,960
Synchrony Bank			The Toronto-Dominion Bank		
5.40%, 08/22/25 (b)	250,000	241,762	4.29%, 09/13/24	250,000	246,312
5.63%, 08/23/27 (b)	250,000	237,033	1.45%, 01/10/25	100,000	94,767
Synchrony Financial			3.77%, 06/06/25	400,000	388,380
4.50%, 07/23/25 (b)	250,000	238,743	1.15%, 06/12/25	250,000	231,928
3.95%, 12/01/27 (b)	150,000	134,033	0.75%, 09/11/25	200,000	182,438
			0.75%, 01/06/26	250,000	224,553
			1.20%, 06/03/26	200,000	178,418
			5.53%, 07/17/26	300,000	300,783

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
1.25%, 09/10/26	200,000	177,302	Westpac Banking Corp.		
1.95%, 01/12/27	200,000	179,788	1.02%, 11/18/24	300,000	284,493
2.80%, 03/10/27	250,000	229,405	2.35%, 02/19/25	200,000	191,964
4.11%, 06/08/27 (d)	350,000	334,390	3.74%, 08/26/25	150,000	145,620
4.69%, 09/15/27	300,000	292,509	2.85%, 05/13/26	200,000	188,602
5.16%, 01/10/28	200,000	198,264	1.15%, 06/03/26	250,000	224,748
5.52%, 07/17/28	150,000	150,711	2.70%, 08/19/26	200,000	186,722
3.63%, 09/15/31 (b)(c)	200,000	186,852	3.35%, 03/08/27	250,000	236,058
Truist Bank			5.46%, 11/18/27	250,000	253,867
2.15%, 12/06/24 (b)	250,000	238,720	3.40%, 01/25/28	200,000	188,194
1.50%, 03/10/25 (b)	250,000	233,350	2.89%, 02/04/30 (b)(c)	200,000	188,956
3.63%, 09/16/25 (b)	300,000	284,535	4.32%, 11/23/31 (b)(c)	400,000	373,676
3.30%, 05/15/26 (b)	200,000	185,970			146,656,706
3.80%, 10/30/26 (b)	250,000	231,090	Brokerage/Asset Managers/Exchanges 0.4%		
2.64%, 09/17/29 (b)(c)	250,000	232,663	Affiliated Managers Group, Inc.		
Truist Financial Corp.			3.50%, 08/01/25	100,000	95,641
2.85%, 10/26/24 (b)	150,000	144,800	Ameriprise Financial, Inc.		
4.00%, 05/01/25 (b)	250,000	242,460	3.70%, 10/15/24	100,000	97,914
1.20%, 08/05/25 (b)	250,000	229,453	3.00%, 04/02/25 (b)	150,000	144,265
5.90%, 10/28/26 (b)(c)	250,000	249,415	BGC Partners, Inc.		
1.27%, 03/02/27 (b)(c)	200,000	178,508	3.75%, 10/01/24 (b)	100,000	96,357
1.13%, 08/03/27 (b)	150,000	126,935	BlackRock, Inc.		
4.12%, 06/06/28 (b)(c)	200,000	188,874	3.20%, 03/15/27	100,000	95,018
4.87%, 01/26/29 (b)(c)	250,000	239,860	Brookfield Corp.		
UBS Group AG			4.00%, 01/15/25 (b)	100,000	97,331
3.75%, 03/26/25	500,000	483,205	Brookfield Finance, Inc.		
4.55%, 04/17/26	350,000	338,908	3.90%, 01/25/28 (b)	200,000	187,104
US Bancorp			Cboe Global Markets, Inc.		
3.60%, 09/11/24 (b)	300,000	293,688	3.65%, 01/12/27 (b)	150,000	143,576
1.45%, 05/12/25 (b)	400,000	374,392	CME Group, Inc.		
3.95%, 11/17/25 (b)	250,000	242,327	3.00%, 03/15/25 (b)	200,000	193,336
3.10%, 04/27/26 (b)	300,000	281,745	Franklin Resources, Inc.		
2.38%, 07/22/26 (b)	200,000	184,430	2.85%, 03/30/25	100,000	95,997
2.22%, 01/27/28 (b)(c)	200,000	178,612	Intercontinental Exchange, Inc.		
4.55%, 07/22/28 (b)(c)	400,000	382,320	3.65%, 05/23/25	200,000	193,986
4.65%, 02/01/29 (b)(c)	300,000	286,563	3.75%, 12/01/25 (b)	200,000	193,182
5.78%, 06/12/29 (b)(c)	250,000	249,625	3.10%, 09/15/27 (b)	100,000	92,673
US Bank NA/Cincinnati OH			4.00%, 09/15/27 (b)	250,000	239,757
2.05%, 01/21/25 (b)	250,000	237,930	Invesco Finance PLC		
2.80%, 01/27/25 (b)	250,000	240,108	3.75%, 01/15/26	150,000	144,393
Valley National Bancorp			Jefferies Financial Group, Inc.		
3.00%, 06/15/31 (b)(c)	100,000	79,955	4.85%, 01/15/27	200,000	194,652
Wells Fargo & Co.			5.88%, 07/21/28 (b)	150,000	148,501
3.30%, 09/09/24	200,000	195,260	Lazard Group LLC		
3.00%, 02/19/25	500,000	481,345	3.75%, 02/13/25	100,000	96,729
3.55%, 09/29/25	400,000	383,976	3.63%, 03/01/27 (b)	150,000	139,332
2.41%, 10/30/25 (b)(c)	500,000	479,770	Legg Mason, Inc.		
2.16%, 02/11/26 (b)(c)	450,000	425,655	4.75%, 03/15/26	75,000	73,824
3.00%, 04/22/26	600,000	562,368	Nasdaq, Inc.		
3.91%, 04/25/26 (b)(c)	500,000	483,720	3.85%, 06/30/26 (b)	150,000	144,447
2.19%, 04/30/26 (b)(c)	600,000	564,564	5.35%, 06/28/28 (b)	175,000	175,126
4.10%, 06/03/26	500,000	479,865	Nomura Holdings, Inc.		
4.54%, 08/15/26 (b)(c)	200,000	195,362	2.65%, 01/16/25	400,000	382,284
3.00%, 10/23/26	600,000	555,984	1.85%, 07/16/25	400,000	369,956
3.20%, 06/17/27 (b)(c)	450,000	420,930	2.33%, 01/22/27	200,000	177,352
4.30%, 07/22/27	400,000	383,212	5.39%, 07/06/27	200,000	196,236
3.53%, 03/24/28 (b)(c)	750,000	698,332	5.84%, 01/18/28	200,000	199,768
3.58%, 05/22/28 (b)(c)	500,000	464,435	6.07%, 07/12/28	200,000	200,986
2.39%, 06/02/28 (b)(c)	500,000	445,055	2.17%, 07/14/28	200,000	168,368
4.81%, 07/25/28 (b)(c)	500,000	485,325	The Charles Schwab Corp.		
5.57%, 07/25/29 (b)(c)	700,000	697,165	3.00%, 03/10/25 (b)(f)	50,000	47,987
Wells Fargo Bank NA			4.20%, 03/24/25 (b)(f)	50,000	48,886
5.55%, 08/01/25 (b)	350,000	350,770	3.63%, 04/01/25 (b)(f)	50,000	48,471
5.45%, 08/07/26 (b)	350,000	351,277			

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
3.85%, 05/21/25 (b)(f)	100,000	96,957	3.40%, 07/15/26 (b)	250,000	225,262
3.45%, 02/13/26 (b)(f)	50,000	47,566	2.88%, 06/11/28 (b)	100,000	82,978
0.90%, 03/11/26 (b)(f)	200,000	178,562	Blue Owl Credit Income Corp.		
1.15%, 05/13/26 (b)(f)	150,000	133,605	3.13%, 09/23/26 (b)	150,000	132,552
3.20%, 03/02/27 (b)(f)	100,000	92,658	4.70%, 02/08/27 (b)	150,000	137,498
2.45%, 03/03/27 (b)(f)	200,000	180,180	7.95%, 06/13/28 (b)(e)	100,000	100,404
3.30%, 04/01/27 (b)(f)	100,000	93,243	Blue Owl Technology Finance Corp.		
3.20%, 01/25/28 (b)(f)	100,000	91,212	2.50%, 01/15/27 (b)	75,000	63,237
2.00%, 03/20/28 (b)(f)	150,000	129,342	FS KKR Capital Corp.		
5.64%, 05/19/29 (b)(c)(f)	150,000	149,793	1.65%, 10/12/24	100,000	94,331
		6,116,553	4.13%, 02/01/25 (b)	50,000	48,091
			3.40%, 01/15/26 (b)	200,000	183,560
			2.63%, 01/15/27 (b)	150,000	129,611
Finance Companies 0.6%			GATX Corp.		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			3.25%, 09/15/26 (b)	100,000	92,954
1.65%, 10/29/24 (b)	550,000	522,868	Goldman Sachs BDC, Inc.		
3.50%, 01/15/25 (b)	150,000	144,891	3.75%, 02/10/25 (b)	50,000	48,364
6.50%, 07/15/25 (b)	200,000	200,988	2.88%, 01/15/26 (b)	150,000	139,464
4.45%, 10/01/25 (b)	150,000	145,332	Golub Capital BDC, Inc.		
1.75%, 01/30/26 (b)	250,000	226,480	2.50%, 08/24/26 (b)	100,000	87,946
4.45%, 04/03/26 (b)	150,000	144,588	2.05%, 02/15/27 (b)	100,000	84,557
2.45%, 10/29/26 (b)	500,000	449,935	Hercules Capital, Inc.		
3.65%, 07/21/27 (b)	200,000	184,224	2.63%, 09/16/26 (b)	75,000	65,609
4.63%, 10/15/27 (b)	150,000	142,507	3.38%, 01/20/27 (b)	100,000	88,542
5.75%, 06/06/28 (b)	150,000	148,633	Main Street Capital Corp.		
Air Lease Corp.			3.00%, 07/14/26 (b)	150,000	133,064
2.30%, 02/01/25 (b)	200,000	189,496	Morgan Stanley Direct Lending Fund		
3.25%, 03/01/25 (b)	100,000	95,832	4.50%, 02/11/27 (b)	100,000	93,501
3.38%, 07/01/25 (b)	150,000	143,056	Oaktree Specialty Lending Corp.		
2.88%, 01/15/26 (b)	200,000	187,014	3.50%, 02/25/25 (b)	50,000	47,630
3.75%, 06/01/26 (b)	150,000	142,710	Prospect Capital Corp.		
1.88%, 08/15/26 (b)	250,000	223,822	3.71%, 01/22/26 (b)	150,000	136,263
2.20%, 01/15/27 (b)	200,000	178,828	Sixth Street Specialty Lending, Inc.		
5.85%, 12/15/27 (b)	200,000	200,186	3.88%, 11/01/24 (b)	75,000	72,784
5.30%, 02/01/28 (b)	150,000	147,498	2.50%, 08/01/26 (b)	100,000	88,593
Aircastle Ltd.					9,019,775
4.25%, 06/15/26 (b)	150,000	142,401	Financial Other 0.0%		
Ares Capital Corp.			ORIX Corp.		
4.25%, 03/01/25 (b)	100,000	96,230	3.25%, 12/04/24	200,000	193,382
3.25%, 07/15/25 (b)	150,000	140,696	Insurance 0.8%		
3.88%, 01/15/26 (b)	250,000	234,125	Aegon N.V.		
2.15%, 07/15/26 (b)	150,000	132,018	5.50%, 04/11/48 (b)(c)	200,000	188,404
2.88%, 06/15/27 (b)	100,000	88,111	Aetna, Inc.		
2.88%, 06/15/28 (b)	200,000	169,126	3.50%, 11/15/24 (b)	200,000	194,854
Bain Capital Specialty Finance, Inc.			Aflac, Inc.		
2.95%, 03/10/26 (b)	75,000	67,151	1.13%, 03/15/26 (b)	75,000	67,633
2.55%, 10/13/26 (b)	50,000	43,278	2.88%, 10/15/26 (b)	100,000	93,417
Barings BDC, Inc.			Allied World Assurance Co., Holdings Ltd.		
3.30%, 11/23/26 (b)	100,000	88,455	4.35%, 10/29/25 (b)	150,000	143,903
BlackRock TCP Capital Corp.			American Equity Investment Life Holding Co.		
2.85%, 02/09/26 (b)	100,000	90,355	5.00%, 06/15/27 (b)	100,000	96,016
Blackstone Private Credit Fund			American International Group, Inc.		
1.75%, 09/15/24	100,000	95,008	2.50%, 06/30/25 (b)	167,000	158,102
2.35%, 11/22/24	100,000	95,096	3.90%, 04/01/26 (b)	200,000	193,068
2.70%, 01/15/25 (b)	125,000	118,329	5.75%, 04/01/48 (b)(c)	125,000	118,876
4.70%, 03/24/25	200,000	194,634	Anthem, Inc.		
2.63%, 12/15/26 (b)	200,000	172,226	3.35%, 12/01/24 (b)	200,000	194,600
3.25%, 03/15/27 (b)	200,000	174,388	2.38%, 01/15/25 (b)	300,000	286,956
Blackstone Secured Lending Fund			1.50%, 03/15/26 (b)	200,000	181,720
3.63%, 01/15/26 (b)	200,000	185,442	3.65%, 12/01/27 (b)	250,000	235,707
2.75%, 09/16/26 (b)	200,000	176,744	4.10%, 03/01/28 (b)	150,000	143,700
2.13%, 02/15/27 (b)	100,000	84,986			
Blue Owl Capital Corp.					
4.00%, 03/30/25 (b)	50,000	47,589			
3.75%, 07/22/25 (b)	100,000	93,796			
4.25%, 01/15/26 (b)	100,000	93,908			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Aon Corp./Aon Global Holdings PLC			MetLife, Inc.		
2.85%, 05/28/27 (b)	200,000	184,166	3.00%, 03/01/25	100,000	96,540
Aon PLC			3.60%, 11/13/25 (b)	100,000	96,781
3.88%, 12/15/25 (b)	100,000	96,786	Old Republic International Corp.		
Arch Capital Finance LLC			4.88%, 10/01/24 (b)	100,000	98,667
4.01%, 12/15/26 (b)	150,000	143,231	3.88%, 08/26/26 (b)	100,000	95,114
Assurant, Inc.			Principal Financial Group, Inc.		
4.20%, 09/27/23 (b)	17,000	16,968	3.40%, 05/15/25 (b)	100,000	96,379
Athene Holding Ltd.			Prudential Financial, Inc.		
4.13%, 01/12/28 (b)	200,000	186,924	1.50%, 03/10/26 (b)	100,000	91,554
AXIS Specialty Finance PLC			5.38%, 05/15/45 (b)(c)	250,000	245,017
4.00%, 12/06/27 (b)	100,000	93,892	4.50%, 09/15/47 (b)(c)	100,000	90,091
Berkshire Hathaway, Inc.			Radian Group, Inc.		
3.13%, 03/15/26 (b)	500,000	479,610	4.88%, 03/15/27 (b)	150,000	142,068
Brighthouse Financial, Inc.			RenaissanceRe Finance, Inc.		
3.70%, 06/22/27 (b)	175,000	161,920	3.70%, 04/01/25 (b)	100,000	96,980
Brown & Brown, Inc.			The Allstate Corp.		
4.20%, 09/15/24 (b)	100,000	98,291	0.75%, 12/15/25 (b)	150,000	135,423
Centene Corp.			3.28%, 12/15/26 (b)	100,000	94,643
4.25%, 12/15/27 (b)	400,000	374,372	The Progressive Corp.		
2.45%, 07/15/28 (b)	400,000	342,724	2.45%, 01/15/27	100,000	92,220
Chubb INA Holdings, Inc.			2.50%, 03/15/27 (b)	100,000	92,004
3.15%, 03/15/25	175,000	169,335	Trinity Acquisition PLC		
3.35%, 05/03/26 (b)	200,000	191,738	4.40%, 03/15/26 (b)	150,000	145,039
Cincinnati Financial Corp.			UnitedHealth Group, Inc.		
6.92%, 05/15/28	100,000	106,810	3.75%, 07/15/25	500,000	487,270
CNA Financial Corp.			5.15%, 10/15/25	200,000	199,930
4.50%, 03/01/26 (b)	150,000	146,259	3.70%, 12/15/25	100,000	96,847
CNO Financial Group, Inc.			1.25%, 01/15/26	250,000	228,847
5.25%, 05/30/25 (b)	100,000	98,028	3.10%, 03/15/26	200,000	191,128
Corebridge Financial, Inc.			3.45%, 01/15/27	100,000	95,473
3.50%, 04/04/25 (b)	175,000	168,443	3.70%, 05/15/27 (b)(d)	200,000	192,156
3.65%, 04/05/27 (b)	225,000	211,662	2.95%, 10/15/27	150,000	139,149
6.88%, 12/15/52 (b)(c)	150,000	145,401	5.25%, 02/15/28 (b)	200,000	203,984
Equitable Holdings, Inc.			Voya Financial, Inc.		
7.00%, 04/01/28	50,000	52,774	3.65%, 06/15/26	100,000	94,507
4.35%, 04/20/28 (b)	200,000	189,392	4.70%, 01/23/48 (b)(c)	50,000	40,508
F&G Annuities & Life, Inc.			Willis North America, Inc.		
7.40%, 01/13/28 (b)(e)	100,000	101,891	4.65%, 06/15/27 (b)	150,000	145,453
Fairfax Financial Holdings Ltd.					11,603,163
4.85%, 04/17/28 (b)	100,000	96,410	REITs 0.7%		
Humana, Inc.			Agree LP		
3.85%, 10/01/24 (b)	100,000	97,997	2.00%, 06/15/28 (b)	100,000	83,991
4.50%, 04/01/25 (b)	150,000	147,840	Alexandria Real Estate Equities, Inc.		
1.35%, 02/03/27 (b)	150,000	132,008	3.45%, 04/30/25 (b)	100,000	96,534
3.95%, 03/15/27 (b)	150,000	144,105	4.30%, 01/15/26 (b)	50,000	48,449
Jackson Financial, Inc.			3.95%, 01/15/27 (b)	100,000	94,729
5.17%, 06/08/27 (b)	100,000	98,052	3.95%, 01/15/28 (b)	100,000	93,894
Kemper Corp.			American Homes 4 Rent LP		
4.35%, 02/15/25 (b)	100,000	97,186	4.25%, 02/15/28 (b)	100,000	94,781
Lincoln National Corp.			AvalonBay Communities, Inc.		
3.63%, 12/12/26 (b)	100,000	93,730	3.50%, 11/15/24 (b)	100,000	97,790
Loews Corp.			3.45%, 06/01/25 (b)	100,000	96,828
3.75%, 04/01/26 (b)	150,000	144,617	3.50%, 11/15/25 (b)	50,000	47,874
Manulife Financial Corp.			3.35%, 05/15/27 (b)	100,000	93,638
4.15%, 03/04/26	200,000	194,516	3.20%, 01/15/28 (b)	100,000	92,482
4.06%, 02/24/32 (b)(c)	200,000	187,298	Boston Properties LP		
Marsh & McLennan Cos., Inc.			3.20%, 01/15/25 (b)	200,000	191,950
3.50%, 03/10/25 (b)	150,000	145,725	3.65%, 02/01/26 (b)	100,000	94,262
3.75%, 03/14/26 (b)	50,000	48,339	2.75%, 10/01/26 (b)	250,000	225,647
Mercury General Corp.			6.75%, 12/01/27 (b)	100,000	102,278
4.40%, 03/15/27 (b)	100,000	93,995	Brandywine Operating Partnership LP		
			3.95%, 11/15/27 (b)	100,000	82,462

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Brixmor Operating Partnership LP			Physicians Realty LP		
3.85%, 02/01/25 (b)	100,000	96,551	4.30%, 03/15/27 (b)	100,000	95,802
4.13%, 06/15/26 (b)	100,000	94,876	3.95%, 01/15/28 (b)	100,000	91,708
3.90%, 03/15/27 (b)	150,000	139,608	Piedmont Operating Partnership LP		
Corporate Office Properties LP			9.25%, 07/20/28 (b)	50,000	51,170
2.25%, 03/15/26 (b)	100,000	90,473	Prologis LP		
CubeSmart LP			3.25%, 06/30/26 (b)	100,000	94,888
3.13%, 09/01/26 (b)	100,000	92,805	2.13%, 04/15/27 (b)	100,000	90,197
Digital Realty Trust LP			4.88%, 06/15/28 (b)	200,000	198,044
3.70%, 08/15/27 (b)	200,000	186,650	Public Storage Operating Co.		
5.55%, 01/15/28 (b)	150,000	149,817	0.88%, 02/15/26 (b)	150,000	135,207
EPR Properties			1.50%, 11/09/26 (b)	100,000	90,014
4.50%, 04/01/25 (b)	50,000	47,994	1.85%, 05/01/28 (b)	100,000	86,973
4.75%, 12/15/26 (b)	100,000	92,262	Realty Income Corp.		
4.50%, 06/01/27 (b)	100,000	90,329	3.88%, 04/15/25 (b)	50,000	48,718
ERP Operating LP			4.63%, 11/01/25 (b)	250,000	246,252
3.38%, 06/01/25 (b)	100,000	96,492	4.88%, 06/01/26 (b)	150,000	148,360
2.85%, 11/01/26 (b)	100,000	93,229	4.13%, 10/15/26 (b)	150,000	145,054
3.50%, 03/01/28 (b)	100,000	93,391	3.00%, 01/15/27 (b)	150,000	139,490
Essex Portfolio LP			3.95%, 08/15/27 (b)	150,000	143,152
3.50%, 04/01/25 (b)	100,000	96,637	3.65%, 01/15/28 (b)	100,000	93,677
3.38%, 04/15/26 (b)	150,000	142,501	Regency Centers LP		
1.70%, 03/01/28 (b)	100,000	84,881	3.60%, 02/01/27 (b)	150,000	142,087
Extra Space Storage LP			Sabra Health Care LP		
3.50%, 07/01/26 (b)	200,000	188,564	5.13%, 08/15/26 (b)	100,000	96,782
5.70%, 04/01/28 (b)	100,000	100,582	Simon Property Group LP		
Federal Realty Investment Trust			2.00%, 09/13/24 (b)	200,000	192,460
1.25%, 02/15/26 (b)	150,000	135,179	3.38%, 10/01/24 (b)	150,000	146,359
Healthcare Trust of America Holdings LP			3.50%, 09/01/25 (b)	200,000	192,778
3.50%, 08/01/26 (b)	150,000	140,105	3.30%, 01/15/26 (b)	100,000	95,386
Healthpeak OP LLC			3.25%, 11/30/26 (b)	150,000	140,787
4.00%, 06/01/25 (b)	100,000	97,382	1.38%, 01/15/27 (b)	150,000	132,273
Healthpeak Properties Interim, Inc.			3.38%, 06/15/27 (b)	100,000	93,368
3.40%, 02/01/25 (b)	100,000	96,744	3.38%, 12/01/27 (b)	100,000	92,630
3.25%, 07/15/26 (b)	150,000	141,939	SITE Centers Corp.		
Highwoods Realty LP			3.63%, 02/01/25 (b)	50,000	47,639
4.13%, 03/15/28 (b)	100,000	90,058	4.25%, 02/01/26 (b)	100,000	93,848
Host Hotels & Resorts LP			4.70%, 06/01/27 (b)	100,000	94,032
4.00%, 06/15/25 (b)	100,000	96,667	Spirit Realty LP		
4.50%, 02/01/26 (b)	100,000	96,529	4.45%, 09/15/26 (b)	100,000	95,628
Hudson Pacific Properties LP			2.10%, 03/15/28 (b)	75,000	64,031
3.95%, 11/01/27 (b)	100,000	79,522	STORE Capital Corp.		
5.95%, 02/15/28 (b)	100,000	84,623	4.50%, 03/15/28 (b)	50,000	44,785
Kilroy Realty LP			Tanger Properties LP		
3.45%, 12/15/24 (b)	100,000	96,519	3.13%, 09/01/26 (b)	100,000	91,584
Kimco Realty Corp.			UDR, Inc.		
3.30%, 02/01/25 (b)	100,000	96,394	3.50%, 07/01/27 (b)	150,000	139,932
1.90%, 03/01/28 (b)	100,000	84,798	Ventas Realty LP		
Kimco Realty OP LLC			2.65%, 01/15/25 (b)	100,000	95,397
3.80%, 04/01/27 (b)	100,000	93,703	3.50%, 02/01/25 (b)	100,000	96,316
Kite Realty Group LP			4.13%, 01/15/26 (b)	100,000	96,253
4.00%, 10/01/26 (b)	100,000	91,419	3.25%, 10/15/26 (b)	100,000	92,505
Mid-America Apartments LP			4.00%, 03/01/28 (b)	100,000	93,058
4.00%, 11/15/25 (b)	100,000	97,291	Vornado Realty LP		
3.60%, 06/01/27 (b)	150,000	142,116	3.50%, 01/15/25 (b)	100,000	94,973
National Retail Properties, Inc.			2.15%, 06/01/26 (b)	100,000	86,334
4.00%, 11/15/25 (b)	100,000	96,348	Welltower, Inc.		
3.50%, 10/15/27 (b)	100,000	92,199	4.00%, 06/01/25 (b)	250,000	242,537
Omega Healthcare Investors, Inc.			4.25%, 04/01/26 (b)	100,000	96,891
4.50%, 01/15/25 (b)	100,000	97,602	2.70%, 02/15/27 (b)	100,000	91,763
5.25%, 01/15/26 (b)	150,000	147,693	4.25%, 04/15/28 (b)	2,000	1,893
4.50%, 04/01/27 (b)	150,000	142,038			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
WP Carey, Inc.			Rio Tinto Finance (USA) Ltd.		
4.00%, 02/01/25 (b)	150,000	146,179	7.13%, 07/15/28	150,000	163,888
		11,081,293	RPM International, Inc.		
		184,670,872	3.75%, 03/15/27 (b)	100,000	93,843
			Southern Copper Corp.		
			3.88%, 04/23/25	100,000	97,086
			Steel Dynamics, Inc.		
			2.80%, 12/15/24 (b)	100,000	96,380
			2.40%, 06/15/25 (b)	100,000	94,174
			1.65%, 10/15/27 (b)	100,000	85,946
			The Mosaic Co.		
			4.05%, 11/15/27 (b)	150,000	143,186
			The Sherwin-Williams Co.		
			3.45%, 08/01/25 (b)	150,000	144,500
			3.95%, 01/15/26 (b)	100,000	96,766
			3.45%, 06/01/27 (b)	300,000	282,918
			Westlake Chemical Corp.		
			3.60%, 08/15/26 (b)	200,000	189,678
			Weyerhaeuser Co.		
			4.75%, 05/15/26	100,000	98,476
			WRKCo, Inc.		
			3.00%, 09/15/24 (b)	100,000	96,875
			3.75%, 03/15/25 (b)	100,000	97,047
			4.65%, 03/15/26 (b)	200,000	194,708
			4.00%, 03/15/28 (b)	100,000	93,430
			3.90%, 06/01/28 (b)	100,000	92,887
					7,165,673
			Capital Goods 1.4%		
			3M Co.		
			2.00%, 02/14/25 (b)	100,000	94,994
			2.65%, 04/15/25 (b)	100,000	95,393
			2.88%, 10/15/27 (b)	200,000	184,230
			Allegion US Holding Co., Inc.		
			3.20%, 10/01/24 (b)	100,000	96,913
			3.55%, 10/01/27 (b)	100,000	92,757
			Amcor Finance USA, Inc.		
			3.63%, 04/28/26 (b)	100,000	94,834
			4.50%, 05/15/28 (b)	100,000	95,560
			Amcor Flexibles North America, Inc.		
			4.00%, 05/17/25 (b)	100,000	97,048
			Berry Global, Inc.		
			1.57%, 01/15/26 (b)	250,000	227,402
			1.65%, 01/15/27 (b)	100,000	86,820
			5.50%, 04/15/28 (b)(e)	100,000	98,314
			Carlisle Cos., Inc.		
			3.50%, 12/01/24 (b)	100,000	96,964
			Carrier Global Corp.		
			2.24%, 02/15/25 (b)	100,000	95,160
			2.49%, 02/15/27 (b)	300,000	273,126
			Caterpillar Financial Services Corp.		
			2.15%, 11/08/24	200,000	192,620
			3.25%, 12/01/24	100,000	97,476
			3.40%, 05/13/25	400,000	387,844
			1.45%, 05/15/25	200,000	187,666
			0.80%, 11/13/25	200,000	182,236
			0.90%, 03/02/26	350,000	316,788
			4.35%, 05/15/26	200,000	196,910
			1.15%, 09/14/26	150,000	134,223
			3.60%, 08/12/27	200,000	191,414
			1.10%, 09/14/27	200,000	173,112
			CNH Industrial Capital LLC		
			1.88%, 01/15/26 (b)	200,000	183,698
			1.45%, 07/15/26 (b)	150,000	134,295

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
CNH Industrial N.V. 3.85%, 11/15/27 (b)	100,000	94,467	Northrop Grumman Corp. 2.93%, 01/15/25 (b)	400,000	386,664
Deere & Co. 2.75%, 04/15/25 (b)	250,000	240,832	3.20%, 02/01/27 (b)	100,000	94,441
Dover Corp. 3.15%, 11/15/25 (b)	100,000	95,244	3.25%, 01/15/28 (b)	250,000	233,012
Eaton Corp. 3.10%, 09/15/27 (b)	100,000	93,798	nVent Finance Sarl 4.55%, 04/15/28 (b)	100,000	94,719
Emerson Electric Co. 0.88%, 10/15/26 (b)	200,000	177,092	Oshkosh Corp. 4.60%, 05/15/28 (b)	100,000	97,815
1.80%, 10/15/27 (b)	100,000	88,760	Otis Worldwide Corp. 2.06%, 04/05/25 (b)	350,000	331,775
Fortive Corp. 3.15%, 06/15/26 (b)	175,000	164,551	Owens Corning 3.40%, 08/15/26 (b)	150,000	141,803
General Dynamics Corp. 3.25%, 04/01/25 (b)	125,000	121,145	Parker-Hannifin Corp. 3.30%, 11/21/24 (b)	50,000	48,687
1.15%, 06/01/26 (b)	150,000	135,582	3.25%, 03/01/27 (b)	200,000	188,272
2.13%, 08/15/26 (b)	100,000	92,459	4.25%, 09/15/27 (b)	200,000	194,274
3.50%, 04/01/27 (b)	200,000	190,542	Precision Castparts Corp. 3.25%, 06/15/25 (b)	250,000	242,180
2.63%, 11/15/27 (b)	150,000	137,036	Raytheon Technologies Corp. 3.95%, 08/16/25 (b)	250,000	243,230
3.75%, 05/15/28 (b)	100,000	95,578	2.65%, 11/01/26 (b)	200,000	185,624
Hexcel Corp. 4.20%, 02/15/27 (b)	150,000	141,207	3.50%, 03/15/27 (b)	300,000	283,509
Honeywell International, Inc. 1.35%, 06/01/25 (b)	300,000	281,133	3.13%, 05/04/27 (b)	150,000	139,868
2.50%, 11/01/26 (b)	400,000	373,564	Regal Rexnord Corp. 6.05%, 02/15/26 (e)	200,000	198,994
Hubbell, Inc. 3.35%, 03/01/26 (b)	100,000	95,368	6.05%, 04/15/28 (b)(e)	200,000	198,080
Huntington Ingalls Industries, Inc. 3.48%, 12/01/27 (b)	150,000	138,356	Republic Services, Inc. 3.20%, 03/15/25 (b)	100,000	96,711
Illinois Tool Works, Inc. 2.65%, 11/15/26 (b)	200,000	187,340	0.88%, 11/15/25 (b)	100,000	90,631
John Deere Capital Corp. 2.05%, 01/09/25	100,000	95,929	3.38%, 11/15/27 (b)	150,000	139,656
3.45%, 03/13/25	400,000	389,796	3.95%, 05/15/28 (b)	100,000	95,093
4.80%, 01/09/26	300,000	298,374	Rockwell Automation, Inc. 2.88%, 03/01/25 (b)	100,000	96,628
0.70%, 01/15/26	300,000	271,632	Snap-on, Inc. 3.25%, 03/01/27 (b)	150,000	141,818
1.05%, 06/17/26	250,000	224,847	Sonoco Products Co. 1.80%, 02/01/25 (b)	100,000	94,245
2.25%, 09/14/26	200,000	185,332	Stanley Black & Decker, Inc. 3.40%, 03/01/26 (b)	200,000	190,108
1.30%, 10/13/26	150,000	134,430	6.00%, 03/06/28 (b)	200,000	204,428
1.70%, 01/11/27	200,000	180,426	4.00%, 03/15/60 (b)(c)	200,000	158,612
1.75%, 03/09/27	200,000	179,786	Teledyne Technologies, Inc. 1.60%, 04/01/26 (b)	100,000	91,227
4.15%, 09/15/27	200,000	195,302	2.25%, 04/01/28 (b)	150,000	130,926
4.75%, 01/20/28	200,000	199,308	Textron, Inc. 4.00%, 03/15/26 (b)	100,000	96,572
4.90%, 03/03/28	125,000	125,380	3.65%, 03/15/27 (b)	100,000	94,263
1.50%, 03/06/28	200,000	173,098	The Boeing Co. 4.88%, 05/01/25 (b)	700,000	690,438
4.95%, 07/14/28	250,000	250,997	2.75%, 02/01/26 (b)	200,000	187,680
Johnson Controls International PLC 3.90%, 02/14/26 (b)	100,000	96,349	2.20%, 02/04/26 (b)	1,000,000	923,030
L3Harris Technologies, Inc. 3.83%, 04/27/25 (b)	300,000	292,098	3.10%, 05/01/26 (b)	150,000	141,293
5.40%, 01/15/27	200,000	200,556	2.25%, 06/15/26 (b)	200,000	183,330
4.40%, 06/15/28 (b)	200,000	192,376	2.70%, 02/01/27 (b)	200,000	182,980
Leggett & Platt, Inc. 3.80%, 11/15/24 (b)	150,000	146,287	5.04%, 05/01/27 (b)	450,000	445,167
Lennox International, Inc. 1.35%, 08/01/25 (b)	125,000	115,346	The Timken Co. 3.88%, 09/01/24 (b)	75,000	73,402
Lockheed Martin Corp. 3.55%, 01/15/26 (b)	250,000	242,025	Trane Technologies Luxembourg Finance S.A. 3.55%, 11/01/24 (b)	100,000	97,803
5.10%, 11/15/27 (b)	150,000	151,746	3.50%, 03/21/26 (b)	100,000	95,813
Martin Marietta Materials, Inc. 3.50%, 12/15/27 (b)	100,000	93,599	Vontier Corp. 1.80%, 04/01/26 (b)	150,000	135,014
Masco Corp. 1.50%, 02/15/28 (b)	100,000	85,268	2.40%, 04/01/28 (b)	100,000	84,544

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Vulcan Materials Co.			5.00%, 01/11/28 (b)	250,000	245,612
4.50%, 04/01/25 (b)	100,000	98,331	3.80%, 02/15/28 (b)	100,000	93,090
5.80%, 03/01/26 (b)	100,000	100,125	Discovery Communications LLC		
Waste Management, Inc.			3.90%, 11/15/24 (b)	200,000	194,946
3.13%, 03/01/25 (b)	100,000	96,911	3.45%, 03/15/25 (b)	50,000	48,144
0.75%, 11/15/25 (b)	200,000	181,870	4.90%, 03/11/26 (b)	200,000	196,658
Westinghouse Air Brake Technologies Corp.			3.95%, 03/20/28 (b)	150,000	139,622
3.20%, 06/15/25 (b)	100,000	95,456	Fox Corp.		
3.45%, 11/15/26 (b)	150,000	141,225	3.05%, 04/07/25 (b)	150,000	144,308
WW Grainger, Inc.			Meta Platforms, Inc.		
1.85%, 02/15/25 (b)	100,000	95,070	3.50%, 08/15/27 (b)	475,000	452,770
Xylem, Inc.			4.60%, 05/15/28 (b)	275,000	272,610
3.25%, 11/01/26 (b)	100,000	94,236	Netflix, Inc.		
1.95%, 01/30/28 (b)	100,000	87,872	5.88%, 02/15/25	125,000	125,636
		20,827,593	4.38%, 11/15/26	175,000	170,275
			4.88%, 04/15/28	250,000	246,557
Communications 1.4%			Omnicom Group, Inc./Omnicom Capital, Inc.		
Activision Blizzard, Inc.			3.60%, 04/15/26 (b)	300,000	287,133
3.40%, 09/15/26 (b)	200,000	191,150	Paramount Global		
American Tower Corp.			3.70%, 06/01/28 (b)	100,000	89,676
2.95%, 01/15/25 (b)	100,000	96,216	Rogers Communications, Inc.		
4.00%, 06/01/25 (b)	150,000	145,553	2.95%, 03/15/25 (b)	150,000	143,192
4.40%, 02/15/26 (b)	150,000	146,036	3.63%, 12/15/25 (b)	150,000	142,877
1.60%, 04/15/26 (b)	100,000	90,387	3.20%, 03/15/27 (b)	300,000	277,332
1.45%, 09/15/26 (b)	250,000	221,645	Sprint LLC		
3.38%, 10/15/26 (b)	250,000	234,427	7.63%, 02/15/25 (b)	250,000	255,067
2.75%, 01/15/27 (b)	200,000	182,834	7.63%, 03/01/26 (b)	250,000	259,297
3.13%, 01/15/27 (b)	100,000	92,181	Take-Two Interactive Software, Inc.		
3.65%, 03/15/27 (b)	200,000	187,828	3.70%, 04/14/27 (b)	200,000	189,534
3.60%, 01/15/28 (b)	200,000	184,666	4.95%, 03/28/28 (b)	100,000	98,523
5.25%, 07/15/28 (b)	100,000	98,547	Telefonica Emisiones S.A.		
AT&T, Inc.			4.10%, 03/08/27	250,000	238,067
3.88%, 01/15/26 (b)	50,000	48,212	TELUS Corp.		
5.54%, 02/20/26 (b)	350,000	349,450	2.80%, 02/16/27 (b)	100,000	92,700
1.70%, 03/25/26 (b)	500,000	455,940	3.70%, 09/15/27 (b)	150,000	141,131
2.95%, 07/15/26 (b)	50,000	46,698	The Walt Disney Co.		
3.80%, 02/15/27 (b)	200,000	190,292	3.70%, 09/15/24 (b)	100,000	98,205
4.25%, 03/01/27 (b)	200,000	192,830	3.35%, 03/24/25	375,000	364,065
2.30%, 06/01/27 (b)	500,000	447,875	1.75%, 01/13/26	300,000	277,677
1.65%, 02/01/28 (b)	300,000	256,602	2.20%, 01/13/28	100,000	90,116
4.10%, 02/15/28 (b)	250,000	237,380	T-Mobile USA, Inc.		
Charter Communications Operating LLC/Charter Communications Operating Capital			3.50%, 04/15/25 (b)	475,000	459,425
4.91%, 07/23/25 (b)	850,000	835,337	1.50%, 02/15/26 (b)	250,000	227,750
3.75%, 02/15/28 (b)	150,000	137,214	2.25%, 02/15/26 (b)	400,000	370,300
4.20%, 03/15/28 (b)	150,000	139,770	2.63%, 04/15/26 (b)	200,000	185,926
Comcast Corp.			3.75%, 04/15/27 (b)	700,000	663,376
3.38%, 08/15/25 (b)	250,000	241,690	5.38%, 04/15/27 (b)	100,000	99,870
3.95%, 10/15/25 (b)	500,000	487,145	2.05%, 02/15/28 (b)	250,000	218,342
5.25%, 11/07/25	150,000	150,296	4.95%, 03/15/28 (b)	250,000	246,595
3.15%, 03/01/26 (b)	400,000	382,080	4.80%, 07/15/28 (b)	150,000	146,727
2.35%, 01/15/27 (b)	300,000	275,172	TWDC Enterprises 18 Corp.		
3.30%, 02/01/27 (b)	200,000	189,226	3.15%, 09/17/25	200,000	192,064
3.30%, 04/01/27 (b)	150,000	141,587	3.00%, 02/13/26	200,000	190,502
5.35%, 11/15/27 (b)	150,000	152,241	1.85%, 07/30/26	300,000	274,914
3.15%, 02/15/28 (b)	150,000	139,269	2.95%, 06/15/27	150,000	140,720
3.55%, 05/01/28 (b)	250,000	236,225	Verizon Communications, Inc.		
Crown Castle International Corp.			3.50%, 11/01/24 (b)	100,000	97,715
3.20%, 09/01/24 (b)	100,000	97,426	3.38%, 02/15/25	250,000	242,540
1.35%, 07/15/25 (b)	100,000	92,359	0.85%, 11/20/25 (b)	250,000	226,757
4.45%, 02/15/26 (b)	150,000	146,231	1.45%, 03/20/26 (b)	350,000	317,572
3.70%, 06/15/26 (b)	200,000	190,592	2.63%, 08/15/26	300,000	279,462
1.05%, 07/15/26 (b)	200,000	176,574	4.13%, 03/16/27	600,000	578,154
2.90%, 03/15/27 (b)	200,000	183,684	3.00%, 03/22/27 (b)	200,000	185,990
3.65%, 09/01/27 (b)	150,000	139,839	2.10%, 03/22/28 (b)	450,000	393,426

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
ViacomCBS, Inc.			D.R. Horton, Inc.		
4.75%, 05/15/25 (b)	200,000	196,040	2.50%, 10/15/24 (b)	100,000	96,461
2.90%, 01/15/27 (b)	200,000	180,336	2.60%, 10/15/25 (b)	50,000	46,985
Vodafone Group PLC			1.30%, 10/15/26 (b)	200,000	176,526
4.13%, 05/30/25	250,000	244,402	Darden Restaurants, Inc.		
4.38%, 05/30/28	100,000	98,210	3.85%, 05/01/27 (b)	150,000	142,391
Warnermedia Holdings, Inc.			Dollar General Corp.		
3.64%, 03/15/25	400,000	387,080	4.15%, 11/01/25 (b)	100,000	97,285
3.76%, 03/15/27 (b)	800,000	750,424	3.88%, 04/15/27 (b)	200,000	190,976
WPP Finance 2010			4.63%, 11/01/27 (b)	100,000	97,529
3.75%, 09/19/24	100,000	97,256	4.13%, 05/01/28 (b)	100,000	95,182
		21,697,401	Dollar Tree, Inc.		
Consumer Cyclical 2.1%			4.00%, 05/15/25 (b)	200,000	194,108
Advance Auto Parts, Inc.			4.20%, 05/15/28 (b)	100,000	94,894
1.75%, 10/01/27 (b)	100,000	84,441	eBay, Inc.		
Alibaba Group Holding Ltd.			1.90%, 03/11/25 (b)	150,000	142,115
3.60%, 11/28/24 (b)	400,000	389,748	1.40%, 05/10/26 (b)	200,000	180,330
3.40%, 12/06/27 (b)	400,000	371,868	3.60%, 06/05/27 (b)	150,000	141,669
Amazon.com, Inc.			Expedia Group, Inc.		
3.80%, 12/05/24 (b)	250,000	245,517	5.00%, 02/15/26 (b)	100,000	98,836
3.00%, 04/13/25	400,000	387,480	4.63%, 08/01/27 (b)	150,000	145,487
0.80%, 06/03/25 (b)	200,000	185,768	3.80%, 02/15/28 (b)	150,000	139,946
4.60%, 12/01/25	250,000	248,292	General Motors Co.		
5.20%, 12/03/25 (b)	150,000	150,544	4.00%, 04/01/25	200,000	194,582
1.00%, 05/12/26 (b)	450,000	406,800	6.13%, 10/01/25 (b)	300,000	301,548
3.30%, 04/13/27 (b)	350,000	333,382	6.80%, 10/01/27 (b)	200,000	206,238
1.20%, 06/03/27 (b)	250,000	220,260	General Motors Financial Co., Inc.		
3.15%, 08/22/27 (b)	700,000	658,847	3.50%, 11/07/24 (b)	200,000	194,284
4.55%, 12/01/27 (b)	400,000	398,600	4.00%, 01/15/25 (b)	200,000	194,508
1.65%, 05/12/28 (b)	350,000	306,015	2.90%, 02/26/25 (b)	200,000	191,106
American Honda Finance Corp.			4.35%, 04/09/25 (b)	250,000	244,127
2.15%, 09/10/24	200,000	193,102	2.75%, 06/20/25 (b)	250,000	236,200
1.50%, 01/13/25	250,000	237,170	4.30%, 07/13/25 (b)	200,000	194,326
1.20%, 07/08/25	250,000	231,822	1.25%, 01/08/26 (b)	350,000	314,636
1.00%, 09/10/25	250,000	229,207	5.25%, 03/01/26 (b)	350,000	345,016
5.25%, 07/07/26	200,000	200,394	1.50%, 06/10/26 (b)	350,000	310,800
1.30%, 09/09/26	200,000	178,578	4.00%, 10/06/26 (b)	200,000	189,146
2.35%, 01/08/27	150,000	137,385	4.35%, 01/17/27 (b)	150,000	142,848
4.70%, 01/12/28	100,000	98,808	2.35%, 02/26/27 (b)	250,000	222,370
5.13%, 07/07/28	150,000	150,204	5.00%, 04/09/27 (b)	300,000	292,401
Aptiv PLC/Aptiv Corp.			2.70%, 08/20/27 (b)	200,000	178,014
2.40%, 02/18/25 (b)	125,000	119,068	6.00%, 01/09/28 (b)	150,000	150,478
AutoNation, Inc.			2.40%, 04/10/28 (b)	200,000	172,776
3.50%, 11/15/24 (b)	100,000	96,889	5.80%, 06/23/28 (b)	200,000	198,412
4.50%, 10/01/25 (b)	150,000	145,446	GLP Capital LP/GLP Financing II, Inc.		
AutoZone, Inc.			3.35%, 09/01/24 (b)	50,000	48,557
3.63%, 04/15/25 (b)	100,000	97,016	5.25%, 06/01/25 (b)	200,000	196,564
3.75%, 06/01/27 (b)	200,000	190,532	5.38%, 04/15/26 (b)	200,000	195,940
4.50%, 02/01/28 (b)	100,000	97,369	5.75%, 06/01/28 (b)	75,000	72,973
Block Financial LLC			Harley-Davidson, Inc.		
5.25%, 10/01/25 (b)	100,000	98,626	3.50%, 07/28/25 (b)	75,000	72,063
Booking Holdings, Inc.			Harman International Industries, Inc.		
3.60%, 06/01/26 (b)	300,000	288,507	4.15%, 05/15/25 (b)	100,000	97,464
BorgWarner, Inc.			Honda Motor Co., Ltd.		
3.38%, 03/15/25 (b)	50,000	48,290	2.27%, 03/10/25 (b)	175,000	167,324
2.65%, 07/01/27 (b)	200,000	181,324	2.53%, 03/10/27 (b)	250,000	229,990
CBRE Services, Inc.			Hyatt Hotels Corp.		
4.88%, 03/01/26 (b)	200,000	195,834	1.80%, 10/01/24 (b)	150,000	143,630
Costco Wholesale Corp.			5.38%, 04/23/25 (b)	100,000	99,187
3.00%, 05/18/27 (b)	250,000	236,235	4.85%, 03/15/26 (b)	100,000	98,054
1.38%, 06/20/27 (b)	250,000	221,135	JD.com, Inc.		
Cummins, Inc.			3.88%, 04/29/26	200,000	191,464
0.75%, 09/01/25 (b)	150,000	137,408	Lear Corp.		
			3.80%, 09/15/27 (b)	150,000	140,568

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Lennar Corp.			The Home Depot, Inc.		
4.75%, 05/30/25 (b)	200,000	196,442	3.35%, 09/15/25 (b)	300,000	289,920
5.00%, 06/15/27 (b)	100,000	98,505	3.00%, 04/01/26 (b)	200,000	191,154
4.75%, 11/29/27 (b)	150,000	145,457	2.13%, 09/15/26 (b)	300,000	276,813
LKQ Corp.			2.50%, 04/15/27 (b)	200,000	184,882
5.75%, 06/15/28 (b)(e)	100,000	99,257	2.80%, 09/14/27 (b)	200,000	185,890
Lowe's Cos., Inc.			0.90%, 03/15/28 (b)	100,000	84,443
3.13%, 09/15/24 (b)	200,000	195,292	The TJX Cos., Inc.		
4.00%, 04/15/25 (b)	175,000	171,138	2.25%, 09/15/26 (b)	225,000	207,587
2.50%, 04/15/26 (b)	300,000	280,455	1.15%, 05/15/28 (b)	100,000	85,028
3.35%, 04/01/27 (b)	200,000	188,334	Toll Brothers Finance Corp.		
3.10%, 05/03/27 (b)	300,000	279,507	4.88%, 11/15/25 (b)	100,000	97,988
1.30%, 04/15/28 (b)	200,000	169,176	4.88%, 03/15/27 (b)	100,000	97,245
Magna International, Inc.			Toyota Motor Corp.		
4.15%, 10/01/25 (b)	200,000	194,466	1.34%, 03/25/26 (b)	300,000	273,387
Marriott International, Inc.			3.67%, 07/20/28	150,000	143,085
5.75%, 05/01/25 (b)	100,000	100,196	Toyota Motor Credit Corp.		
3.13%, 06/15/26 (b)	200,000	188,008	2.00%, 10/07/24	100,000	96,354
5.00%, 10/15/27 (b)	150,000	148,618	4.80%, 01/10/25	200,000	198,762
4.00%, 04/15/28 (b)	100,000	93,999	1.45%, 01/13/25	300,000	284,895
McDonald's Corp.			1.80%, 02/13/25	300,000	285,303
3.38%, 05/26/25 (b)	100,000	96,851	3.00%, 04/01/25	350,000	337,869
3.30%, 07/01/25 (b)	100,000	96,701	3.40%, 04/14/25	150,000	145,716
1.45%, 09/01/25 (b)	150,000	139,358	3.95%, 06/30/25	250,000	244,297
3.70%, 01/30/26 (b)	350,000	338,614	0.80%, 10/16/25	350,000	319,357
3.50%, 03/01/27 (b)	200,000	190,484	0.80%, 01/09/26	100,000	90,642
3.80%, 04/01/28 (b)	200,000	191,230	1.13%, 06/18/26	200,000	179,862
NIKE, Inc.			3.20%, 01/11/27	200,000	188,914
2.40%, 03/27/25 (b)	150,000	143,661	1.90%, 01/13/27	50,000	45,250
2.38%, 11/01/26 (b)	100,000	92,685	3.05%, 03/22/27	400,000	375,540
2.75%, 03/27/27 (b)	250,000	233,720	4.55%, 09/20/27	200,000	197,018
O'Reilly Automotive, Inc.			5.45%, 11/10/27	150,000	152,862
3.55%, 03/15/26 (b)	150,000	143,771	3.05%, 01/11/28	100,000	92,915
4.35%, 06/01/28 (b)	100,000	97,224	4.63%, 01/12/28	200,000	198,164
PACCAR Financial Corp.			VF Corp.		
1.80%, 02/06/25	200,000	190,434	2.40%, 04/23/25 (b)	150,000	141,665
4.45%, 03/30/26	100,000	99,195	2.80%, 04/23/27 (b)	200,000	181,906
2.00%, 02/04/27	200,000	181,628	VICI Properties LP		
4.60%, 01/10/28	100,000	99,309	4.38%, 05/15/25	75,000	72,960
PulteGroup, Inc.			4.75%, 02/15/28 (b)	200,000	190,498
5.50%, 03/01/26 (b)	150,000	149,811	Walgreens Boots Alliance, Inc.		
PVH Corp.			3.80%, 11/18/24 (b)	200,000	195,322
4.63%, 07/10/25 (b)(e)	150,000	145,347	3.45%, 06/01/26 (b)	250,000	236,220
Ralph Lauren Corp.			Walmart, Inc.		
3.75%, 09/15/25 (b)	150,000	145,373	3.55%, 06/26/25 (b)	150,000	146,019
Ross Stores, Inc.			3.90%, 09/09/25	250,000	244,700
4.60%, 04/15/25 (b)	150,000	147,490	3.05%, 07/08/26 (b)	200,000	191,218
0.88%, 04/15/26 (b)	150,000	133,913	1.05%, 09/17/26 (b)	100,000	89,627
Sands China Ltd.			3.95%, 09/09/27 (b)	200,000	195,408
5.38%, 08/08/25 (b)	200,000	193,924	3.90%, 04/15/28 (b)	250,000	242,590
2.80%, 03/08/27 (b)	200,000	174,382	3.70%, 06/26/28 (b)	250,000	241,077
Starbucks Corp.			31,578,885		
3.80%, 08/15/25 (b)	150,000	145,920	Consumer Non-Cyclical 3.2%		
2.45%, 06/15/26 (b)	150,000	140,019	Abbott Laboratories		
2.00%, 03/12/27 (b)	100,000	90,274	3.75%, 11/30/26 (b)	300,000	290,820
3.50%, 03/01/28 (b)	200,000	187,854	1.15%, 01/30/28 (b)	100,000	86,316
Tapestry, Inc.			AbbVie, Inc.		
4.25%, 04/01/25 (b)	100,000	97,312	2.60%, 11/21/24 (b)	400,000	386,140
Target Corp.			3.80%, 03/15/25 (b)	600,000	584,382
2.25%, 04/15/25 (b)	150,000	143,343	3.60%, 05/14/25 (b)	700,000	678,930
2.50%, 04/15/26	250,000	236,847	3.20%, 05/14/26 (b)	350,000	332,951
1.95%, 01/15/27 (b)	150,000	136,784	2.95%, 11/21/26 (b)	700,000	655,242

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Altria Group, Inc.			Cardinal Health, Inc.		
2.35%, 05/06/25 (b)	50,000	47,381	3.75%, 09/15/25 (b)	150,000	144,928
4.40%, 02/14/26 (b)	200,000	195,734	3.41%, 06/15/27 (b)	250,000	234,192
2.63%, 09/16/26 (b)	150,000	139,214	Cencora, Inc.		
Amgen, Inc.			3.25%, 03/01/25 (b)	97,000	93,891
1.90%, 02/21/25 (b)	100,000	95,102	3.45%, 12/15/27 (b)	150,000	140,997
5.25%, 03/02/25	150,000	149,382	Cigna Corp.		
3.13%, 05/01/25 (b)	200,000	192,418	3.25%, 04/15/25 (b)	100,000	96,379
5.51%, 03/02/26 (b)	275,000	274,983	4.13%, 11/15/25 (b)	400,000	389,788
2.60%, 08/19/26 (b)	200,000	185,984	4.50%, 02/25/26 (b)	300,000	293,997
2.20%, 02/21/27 (b)	400,000	363,656	1.25%, 03/15/26 (b)	150,000	135,569
3.20%, 11/02/27 (b)	200,000	185,946	3.40%, 03/01/27 (b)	350,000	329,168
5.15%, 03/02/28 (b)	600,000	599,496	Colgate-Palmolive Co.		
Anheuser-Busch Cos., LLC/Anheuser-Busch InBev Worldwide, Inc.			3.10%, 08/15/27 (b)	150,000	142,730
3.65%, 02/01/26 (b)	500,000	483,295	4.60%, 03/01/28 (b)	100,000	100,459
Anheuser-Busch InBev Worldwide, Inc.			CommonSpirit Health		
4.00%, 04/13/28 (b)	500,000	481,855	2.76%, 10/01/24 (b)	150,000	145,183
Archer-Daniels-Midland Co.			1.55%, 10/01/25 (b)	100,000	91,911
2.50%, 08/11/26 (b)	250,000	234,867	Conagra Brands, Inc.		
Astrazeneca Finance LLC			4.60%, 11/01/25 (b)	150,000	146,887
1.20%, 05/28/26 (b)	250,000	225,727	1.38%, 11/01/27 (b)	150,000	127,469
4.88%, 03/03/28 (b)	200,000	199,462	Constellation Brands, Inc.		
1.75%, 05/28/28 (b)	200,000	173,560	4.75%, 11/15/24	50,000	49,521
AstraZeneca PLC			4.40%, 11/15/25 (b)	150,000	146,854
3.38%, 11/16/25	200,000	192,292	5.00%, 02/02/26 (b)	100,000	98,732
0.70%, 04/08/26 (b)	200,000	179,214	3.50%, 05/09/27 (b)	200,000	188,260
3.13%, 06/12/27 (b)	200,000	187,446	4.35%, 05/09/27 (b)	200,000	193,758
BAT Capital Corp.			CVS Health Corp.		
2.79%, 09/06/24 (b)	150,000	145,584	4.10%, 03/25/25 (b)	150,000	146,937
3.22%, 09/06/26 (b)	200,000	186,842	3.88%, 07/20/25 (b)	500,000	485,155
3.56%, 08/15/27 (b)	700,000	649,537	5.00%, 02/20/26 (b)	275,000	273,020
2.26%, 03/25/28 (b)	150,000	129,240	2.88%, 06/01/26 (b)	300,000	281,145
BAT International Finance PLC			3.00%, 08/15/26 (b)	200,000	187,382
1.67%, 03/25/26 (b)	300,000	271,776	3.63%, 04/01/27 (b)	175,000	165,730
4.45%, 03/16/28 (b)	200,000	189,784	1.30%, 08/21/27 (b)	400,000	344,504
Baxalta, Inc.			4.30%, 03/25/28 (b)	900,000	865,512
4.00%, 06/23/25 (b)	150,000	145,920	DH Europe Finance II Sarl		
Baxter International, Inc.			2.20%, 11/15/24 (b)	150,000	144,325
2.60%, 08/15/26 (b)	200,000	184,792	Diageo Capital PLC		
1.92%, 02/01/27 (b)	300,000	266,982	1.38%, 09/29/25 (b)	200,000	184,774
Becton Dickinson & Co.			5.30%, 10/24/27 (b)	200,000	202,582
3.73%, 12/15/24 (b)	200,000	195,240	Edwards Lifesciences Corp.		
3.70%, 06/06/27 (b)	250,000	237,195	4.30%, 06/15/28 (b)	100,000	96,364
4.69%, 02/13/28 (b)	150,000	147,445	Eli Lilly & Co.		
Biogen, Inc.			2.75%, 06/01/25 (b)	150,000	144,201
4.05%, 09/15/25 (b)	350,000	339,566	3.10%, 05/15/27 (b)	100,000	94,890
Boston Scientific Corp.			Flowers Foods, Inc.		
1.90%, 06/01/25 (b)	200,000	188,282	3.50%, 10/01/26 (b)	150,000	141,072
Bristol-Myers Squibb Co.			GE HealthCare Technologies, Inc.		
3.88%, 08/15/25 (b)	80,000	77,561	5.55%, 11/15/24	200,000	199,522
0.75%, 11/13/25 (b)	200,000	182,280	5.60%, 11/15/25 (b)	300,000	300,108
3.20%, 06/15/26 (b)	300,000	286,056	5.65%, 11/15/27 (b)	250,000	253,145
1.13%, 11/13/27 (b)	175,000	152,052	General Mills, Inc.		
3.45%, 11/15/27 (b)	100,000	95,238	4.00%, 04/17/25 (b)	100,000	97,487
3.90%, 02/20/28 (b)	200,000	192,040	5.24%, 11/18/25 (b)	100,000	99,600
Bunge Ltd. Finance Corp.			3.20%, 02/10/27 (b)	200,000	188,130
1.63%, 08/17/25 (b)	150,000	138,995	4.20%, 04/17/28 (b)	200,000	191,968
3.25%, 08/15/26 (b)	250,000	235,502	Gilead Sciences, Inc.		
Campbell Soup Co.			3.50%, 02/01/25 (b)	230,000	223,919
3.95%, 03/15/25 (b)	150,000	146,151	3.65%, 03/01/26 (b)	550,000	529,182
3.30%, 03/19/25 (b)	100,000	96,446	2.95%, 03/01/27 (b)	300,000	279,741
4.15%, 03/15/28 (b)	150,000	142,920	GlaxoSmithKline Capital, Inc.		
			3.63%, 05/15/25	200,000	195,098
			3.88%, 05/15/28	300,000	289,545

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
GSK Consumer Healthcare Capital US LLC 3.38%, 03/24/27 (b)	250,000	235,115	Merck & Co., Inc. 2.75%, 02/10/25 (b)	400,000	386,836
Haleon UK Capital PLC 3.13%, 03/24/25	250,000	240,497	0.75%, 02/24/26 (b)	250,000	226,380
Hasbro, Inc. 3.00%, 11/19/24 (b)	100,000	96,703	1.70%, 06/10/27 (b)	300,000	269,076
3.55%, 11/19/26 (b)	150,000	141,014	Molson Coors Beverage Co. 3.00%, 07/15/26 (b)	400,000	374,956
3.50%, 09/15/27 (b)	100,000	93,495	Mondelez International, Inc. 1.50%, 05/04/25 (b)	100,000	93,568
HCA, Inc. 5.38%, 02/01/25	400,000	397,536	2.63%, 03/17/27 (b)	200,000	183,904
5.25%, 04/15/25	300,000	297,483	4.13%, 05/07/28 (b)	100,000	96,847
5.88%, 02/15/26 (b)	200,000	200,350	Mylan, Inc. 4.55%, 04/15/28 (b)	150,000	141,255
5.25%, 06/15/26 (b)	200,000	197,650	Novartis Capital Corp. 1.75%, 02/14/25 (b)	200,000	190,376
5.38%, 09/01/26 (b)	200,000	198,572	3.00%, 11/20/25 (b)	300,000	286,974
4.50%, 02/15/27 (b)	250,000	241,832	2.00%, 02/14/27 (b)	200,000	182,658
3.13%, 03/15/27 (b)	250,000	229,935	3.10%, 05/17/27 (b)	200,000	189,168
5.20%, 06/01/28 (b)	150,000	147,898	PeaceHealth Obligated Group 1.38%, 11/15/25 (b)	100,000	91,255
Illumina, Inc. 5.75%, 12/13/27 (b)	100,000	99,888	PepsiCo, Inc. 2.25%, 03/19/25 (b)	250,000	239,325
IQVIA, Inc. 5.70%, 05/15/28 (b)(e)	200,000	199,922	2.75%, 04/30/25 (b)	150,000	144,305
JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc. 2.50%, 01/15/27 (b)	200,000	180,060	3.50%, 07/17/25 (b)	125,000	121,550
5.13%, 02/01/28 (b)	200,000	194,570	4.55%, 02/13/26 (b)	100,000	99,482
Johnson & Johnson 0.55%, 09/01/25 (b)	200,000	183,248	2.85%, 02/24/26 (b)	150,000	142,904
2.45%, 03/01/26 (b)	350,000	330,463	2.38%, 10/06/26 (b)	200,000	187,404
2.95%, 03/03/27 (b)	200,000	189,482	2.63%, 03/19/27 (b)	100,000	93,255
0.95%, 09/01/27 (b)	200,000	174,494	3.00%, 10/15/27 (b)	300,000	282,054
2.90%, 01/15/28 (b)	275,000	257,832	3.60%, 02/18/28 (b)	100,000	95,877
Kaiser Foundation Hospitals 3.15%, 05/01/27 (b)	150,000	141,771	PerkinElmer, Inc. 0.85%, 09/15/24 (b)	150,000	142,214
Kellogg Co. 3.25%, 04/01/26	200,000	190,394	Pfizer Investment Enterprises Pte. Ltd. 4.65%, 05/19/25	425,000	420,903
4.30%, 05/15/28 (b)	100,000	96,217	4.45%, 05/19/26 (b)	500,000	492,030
Kenvue, Inc. 5.50%, 03/22/25 (e)	125,000	125,438	4.45%, 05/19/28 (b)	700,000	686,875
5.35%, 03/22/26 (b)(e)	150,000	150,835	Pfizer, Inc. 0.80%, 05/28/25 (b)	100,000	92,789
5.05%, 03/22/28 (b)(e)	175,000	175,609	2.75%, 06/03/26	300,000	283,134
Keurig Dr Pepper, Inc. 3.40%, 11/15/25 (b)	200,000	191,428	3.00%, 12/15/26	300,000	284,148
3.43%, 06/15/27 (b)	150,000	140,907	Philip Morris International, Inc. 3.25%, 11/10/24	200,000	194,806
4.60%, 05/25/28 (b)	100,000	97,655	1.50%, 05/01/25 (b)	100,000	93,936
Kimberly-Clark Corp. 3.05%, 08/15/25	150,000	144,315	3.38%, 08/11/25 (b)	200,000	193,008
2.75%, 02/15/26	100,000	95,336	5.00%, 11/17/25	200,000	198,894
Kraft Heinz Foods Co. 3.00%, 06/01/26 (b)	350,000	330,022	4.88%, 02/13/26	225,000	222,892
3.88%, 05/15/27 (b)	300,000	286,704	2.75%, 02/25/26 (b)	200,000	188,740
Laboratory Corp. of America Holdings 3.25%, 09/01/24 (b)	100,000	97,464	0.88%, 05/01/26 (b)	150,000	134,378
2.30%, 12/01/24 (b)	100,000	95,678	5.13%, 11/17/27 (b)	300,000	299,523
3.60%, 02/01/25 (b)	150,000	145,527	4.88%, 02/15/28 (b)	300,000	296,022
1.55%, 06/01/26 (b)	150,000	135,018	Quest Diagnostics, Inc. 3.50%, 03/30/25 (b)	100,000	96,786
McCormick & Co., Inc. 0.90%, 02/15/26 (b)	200,000	180,046	3.45%, 06/01/26 (b)	100,000	95,522
McKesson Corp. 0.90%, 12/03/25 (b)	200,000	181,184	Reynolds American, Inc. 4.45%, 06/12/25 (b)	300,000	293,655
5.25%, 02/15/26 (b)	100,000	99,658	Royalty Pharma PLC 1.20%, 09/02/25 (b)	200,000	182,264
4.90%, 07/15/28 (b)	100,000	98,943	1.75%, 09/02/27 (b)	150,000	129,506
Mead Johnson Nutrition Co. 4.13%, 11/15/25 (b)	100,000	97,414	Shire Acquisitions Investments Ireland DAC 3.20%, 09/23/26 (b)	500,000	469,590
Medtronic Global Holdings SCA 4.25%, 03/30/28 (b)	150,000	145,938	SSM Health Care Corp. 4.89%, 06/01/28 (b)	100,000	99,105

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Stryker Corp.			Zoetis, Inc.		
1.15%, 06/15/25 (b)	100,000	92,902	4.50%, 11/13/25 (b)	200,000	197,028
3.38%, 11/01/25 (b)	200,000	192,024	3.00%, 09/12/27 (b)	150,000	139,649
3.50%, 03/15/26 (b)	250,000	239,925			47,799,782
Sutter Health			Energy 1.5%		
1.32%, 08/15/25 (b)	100,000	91,675	Baker Hughes a GE Co., LLC/Baker Hughes Co-Obligor, Inc.		
Sysco Corp.			3.34%, 12/15/27 (b)	200,000	185,684
3.75%, 10/01/25 (b)	200,000	193,444	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc.		
3.30%, 07/15/26 (b)	300,000	284,745	2.06%, 12/15/26 (b)	150,000	135,749
The Clorox Co.			Boardwalk Pipelines LP		
3.10%, 10/01/27 (b)	100,000	92,539	4.95%, 12/15/24 (b)	100,000	98,637
3.90%, 05/15/28 (b)	100,000	94,997	4.45%, 07/15/27 (b)	150,000	143,066
The Coca-Cola Co.			BP Capital Markets America, Inc.		
3.38%, 03/25/27	250,000	239,502	3.80%, 09/21/25 (b)	200,000	194,824
1.45%, 06/01/27	300,000	267,897	3.41%, 02/11/26 (b)	100,000	96,158
1.50%, 03/05/28	100,000	87,703	3.12%, 05/04/26 (b)	200,000	190,246
1.00%, 03/15/28	150,000	128,534	3.02%, 01/16/27 (b)	200,000	187,808
The Estee Lauder Cos. Inc			3.59%, 04/14/27 (b)	200,000	190,740
4.38%, 05/15/28 (b)	125,000	122,058	BP Capital Markets PLC		
The Estee Lauder Cos., Inc.			3.28%, 09/19/27 (b)	200,000	188,478
2.00%, 12/01/24 (b)	150,000	144,029	Canadian Natural Resources Ltd.		
The Hershey Co.			3.90%, 02/01/25 (b)	100,000	97,258
0.90%, 06/01/25 (b)	100,000	92,878	2.05%, 07/15/25 (b)	150,000	140,630
2.30%, 08/15/26 (b)	150,000	140,433	3.85%, 06/01/27 (b)	250,000	236,722
The JM Smucker Co.			Cheniere Corpus Christi Holdings LLC		
3.50%, 03/15/25	200,000	193,894	5.88%, 03/31/25 (b)	200,000	199,482
3.38%, 12/15/27 (b)	100,000	93,500	5.13%, 06/30/27 (b)	300,000	297,021
The Kroger Co.			Chevron Corp.		
3.50%, 02/01/26 (b)	100,000	95,531	1.55%, 05/11/25 (b)	500,000	470,545
2.65%, 10/15/26 (b)	200,000	185,096	3.33%, 11/17/25 (b)	100,000	96,766
The Procter & Gamble Co.			2.95%, 05/16/26 (b)	300,000	285,999
0.55%, 10/29/25	150,000	136,746	2.00%, 05/11/27 (b)	200,000	181,392
2.70%, 02/02/26	100,000	95,396	Chevron USA, Inc.		
1.00%, 04/23/26	250,000	227,475	3.90%, 11/15/24 (b)	100,000	98,326
2.45%, 11/03/26	100,000	93,637	0.69%, 08/12/25 (b)	125,000	115,035
1.90%, 02/01/27	250,000	228,745	3.85%, 01/15/28 (b)	150,000	145,000
2.80%, 03/25/27	150,000	140,771	Columbia Pipeline Group, Inc.		
3.95%, 01/26/28	150,000	147,340	4.50%, 06/01/25 (b)	200,000	195,292
Thermo Fisher Scientific, Inc.			Continental Resources, Inc.		
1.22%, 10/18/24 (b)	500,000	476,725	4.38%, 01/15/28 (b)	200,000	188,436
Tyson Foods, Inc.			Coterra Energy, Inc.		
4.00%, 03/01/26 (b)	150,000	145,032	3.90%, 05/15/27 (b)	125,000	118,920
3.55%, 06/02/27 (b)	300,000	282,105	DCP Midstream Operating LP		
Unilever Capital Corp.			5.63%, 07/15/27 (b)	200,000	200,306
3.10%, 07/30/25	200,000	193,002	Devon Energy Corp.		
2.00%, 07/28/26	150,000	138,786	5.25%, 09/15/24 (b)(e)	50,000	49,750
2.90%, 05/05/27 (b)	200,000	186,814	5.85%, 12/15/25 (b)	150,000	150,778
3.50%, 03/22/28 (b)	150,000	142,644	Diamondback Energy, Inc.		
Universal Health Services, Inc.			3.25%, 12/01/26 (b)	200,000	188,346
1.65%, 09/01/26 (b)	150,000	133,302	Eastern Energy Gas Holdings LLC		
UPMC			2.50%, 11/15/24 (b)	100,000	96,281
1.80%, 04/15/26 (b)	150,000	136,508	3.60%, 12/15/24 (b)	67,000	65,162
Utah Acquisition Sub, Inc.			Enable Midstream Partners LP		
3.95%, 06/15/26 (b)	400,000	378,144	4.95%, 05/15/28 (b)	100,000	97,220
Viatis, Inc.			Enbridge Energy Partners LP		
1.65%, 06/22/25 (b)	100,000	92,642	5.88%, 10/15/25 (b)	150,000	150,813
2.30%, 06/22/27 (b)	150,000	131,237	Enbridge, Inc.		
Whirlpool Corp.			2.50%, 01/15/25 (b)	100,000	95,814
3.70%, 05/01/25	100,000	97,011	1.60%, 10/04/26 (b)	150,000	134,600
Zimmer Biomet Holdings, Inc.			4.25%, 12/01/26 (b)	200,000	193,150
3.55%, 04/01/25 (b)	200,000	193,496			
3.05%, 01/15/26 (b)	200,000	189,640			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Energy Transfer LP			ONEOK Partners LP		
4.05%, 03/15/25 (b)	50,000	48,691	4.90%, 03/15/25 (b)	100,000	98,500
2.90%, 05/15/25 (b)	200,000	190,204	ONEOK, Inc.		
4.75%, 01/15/26 (b)	250,000	244,897	2.75%, 09/01/24 (b)	100,000	97,010
3.90%, 07/15/26 (b)	100,000	95,578	5.85%, 01/15/26 (b)	275,000	276,578
4.40%, 03/15/27 (b)	200,000	191,966	4.55%, 07/15/28 (b)	100,000	95,394
4.20%, 04/15/27 (b)	200,000	190,690	Ovintiv, Inc.		
5.50%, 06/01/27 (b)	200,000	198,964	5.38%, 01/01/26 (b)	100,000	99,346
5.55%, 02/15/28 (b)	200,000	199,488	5.65%, 05/15/28 (b)	150,000	149,133
4.95%, 06/15/28 (b)	150,000	145,344	Phillips 66		
Enterprise Products Operating LLC			1.30%, 02/15/26 (b)	100,000	90,792
3.75%, 02/15/25 (b)	200,000	194,642	3.90%, 03/15/28 (b)	150,000	142,200
5.05%, 01/10/26	150,000	149,335	Phillips 66 Co.		
3.70%, 02/15/26 (b)	200,000	192,970	2.45%, 12/15/24 (b)	100,000	96,062
3.95%, 02/15/27 (b)	100,000	96,227	3.55%, 10/01/26 (b)	150,000	142,064
5.25%, 08/16/77 (b)(c)	200,000	176,482	3.75%, 03/01/28 (b)	50,000	47,131
5.38%, 02/15/78 (b)(c)	100,000	83,314	Pioneer Natural Resources Co.		
EOG Resources, Inc.			1.13%, 01/15/26 (b)	150,000	136,002
3.15%, 04/01/25 (b)	100,000	96,746	5.10%, 03/29/26	150,000	148,899
4.15%, 01/15/26 (b)	150,000	146,922	Plains All American Pipeline LP/PAA Finance Corp.		
EQT Corp.			3.60%, 11/01/24 (b)	100,000	97,408
6.63%, 02/01/25 (b)(g)	100,000	99,916	4.65%, 10/15/25 (b)	100,000	97,544
3.90%, 10/01/27 (b)	200,000	187,172	4.50%, 12/15/26 (b)	200,000	193,518
5.70%, 04/01/28 (b)	100,000	99,749	Sabine Pass Liquefaction LLC		
Exxon Mobil Corp.			5.63%, 03/01/25 (b)	400,000	399,024
2.71%, 03/06/25 (b)	200,000	192,968	5.88%, 06/30/26 (b)	175,000	175,843
2.99%, 03/19/25 (b)	450,000	435,780	5.00%, 03/15/27 (b)	400,000	393,488
3.04%, 03/01/26 (b)	500,000	477,940	4.20%, 03/15/28 (b)	125,000	118,520
2.28%, 08/16/26 (b)	250,000	232,945	Schlumberger Finance Canada Ltd.		
3.29%, 03/19/27 (b)	50,000	47,719	1.40%, 09/17/25 (b)	150,000	138,773
Halliburton Co.			Shell International Finance BV		
3.80%, 11/15/25 (b)	100,000	97,490	2.00%, 11/07/24 (b)	300,000	288,507
Hess Corp.			3.25%, 05/11/25	500,000	484,275
4.30%, 04/01/27 (b)	200,000	192,544	2.88%, 05/10/26	300,000	284,610
HF Sinclair Corp.			Spectra Energy Partners LP		
2.63%, 10/01/23	200,000	199,434	3.50%, 03/15/25 (b)	150,000	144,903
5.88%, 04/01/26 (b)	150,000	150,775	3.38%, 10/15/26 (b)	150,000	141,293
Kinder Morgan, Inc.			Targa Resources Corp.		
4.30%, 06/01/25 (b)	300,000	293,388	5.20%, 07/01/27 (b)	200,000	198,108
1.75%, 11/15/26 (b)	150,000	134,342	Targa Resources Partners LP/Targa Resources Partners Finance Corp.		
4.30%, 03/01/28 (b)	250,000	238,407	5.00%, 01/15/28 (b)	150,000	144,651
Magellan Midstream Partners LP			TC PipeLines LP		
5.00%, 03/01/26 (b)	200,000	197,710	4.38%, 03/13/25 (b)	100,000	97,602
Marathon Oil Corp.			3.90%, 05/25/27 (b)	100,000	94,540
4.40%, 07/15/27 (b)	200,000	190,862	The Williams Cos., Inc.		
Marathon Petroleum Corp.			3.90%, 01/15/25 (b)	200,000	195,120
3.63%, 09/15/24 (b)	100,000	97,839	4.00%, 09/15/25 (b)	200,000	193,716
4.70%, 05/01/25 (b)	250,000	245,757	3.75%, 06/15/27 (b)	250,000	235,565
5.13%, 12/15/26 (b)	200,000	199,136	TotalEnergies Capital International S.A.		
MPLX LP			2.43%, 01/10/25 (b)	150,000	144,298
4.88%, 12/01/24 (b)	200,000	197,508	TransCanada PipeLines Ltd.		
4.00%, 02/15/25 (b)	50,000	48,718	1.00%, 10/12/24 (b)	300,000	284,655
4.88%, 06/01/25 (b)	250,000	246,207	4.88%, 01/15/26 (b)	100,000	98,768
1.75%, 03/01/26 (b)	200,000	182,240	4.25%, 05/15/28 (b)	250,000	238,210
4.13%, 03/01/27 (b)	300,000	287,580	Transcontinental Gas Pipe Line Co. LLC		
4.25%, 12/01/27 (b)	150,000	142,871	7.85%, 02/01/26 (b)	250,000	261,402
4.00%, 03/15/28 (b)	175,000	164,414	4.00%, 03/15/28 (b)	75,000	70,872
National Fuel Gas Co.			Valero Energy Corp.		
5.20%, 07/15/25 (b)	100,000	98,417	2.15%, 09/15/27 (b)	100,000	89,108
5.50%, 01/15/26 (b)	100,000	98,992	Valero Energy Partners LP		
Occidental Petroleum Corp.			4.50%, 03/15/28 (b)	100,000	96,372
5.88%, 09/01/25 (b)	100,000	99,874			
5.50%, 12/01/25 (b)	100,000	99,205			
5.55%, 03/15/26 (b)	150,000	148,828			
8.50%, 07/15/27 (b)	100,000	108,215			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Western Midstream Operating LP			Broadridge Financial Solutions, Inc.		
3.10%, 02/01/25 (b)	150,000	143,780	3.40%, 06/27/26 (b)	100,000	94,673
4.50%, 03/01/28 (b)	75,000	70,728	Cadence Design Systems, Inc.		
		21,712,148	4.38%, 10/15/24 (b)	100,000	98,699
Industrial Other 0.0%			CDW LLC/CDW Finance Corp.		
Cintas Corp. No. 2			5.50%, 12/01/24 (b)	100,000	99,448
3.70%, 04/01/27 (b)	200,000	191,974	2.67%, 12/01/26 (b)	250,000	227,595
Jacobs Engineering Group, Inc.			CGI, Inc.		
6.35%, 08/18/28 (b)	150,000	152,658	1.45%, 09/14/26 (b)	150,000	132,753
Yale University			Cisco Systems, Inc.		
0.87%, 04/15/25 (b)	150,000	140,236	2.95%, 02/28/26	100,000	95,969
		484,868	2.50%, 09/20/26 (b)	400,000	374,496
Technology 2.5%			Concentrix Corp.		
Adobe, Inc.			6.65%, 08/02/26 (b)	100,000	100,025
1.90%, 02/01/25 (b)	100,000	95,617	6.60%, 08/02/28 (b)	200,000	195,936
3.25%, 02/01/25 (b)	100,000	97,379	Dell International LLC/EMC Corp.		
2.15%, 02/01/27 (b)	200,000	183,726	5.85%, 07/15/25 (b)	150,000	150,277
Alphabet, Inc.			6.02%, 06/15/26 (b)	600,000	606,474
0.45%, 08/15/25 (b)	250,000	229,547	4.90%, 10/01/26 (b)	300,000	294,663
2.00%, 08/15/26 (b)	250,000	231,447	6.10%, 07/15/27 (b)	100,000	102,425
Analog Devices, Inc.			5.25%, 02/01/28 (b)	200,000	199,616
2.95%, 04/01/25 (b)	350,000	337,932	DXC Technology Co.		
Apple Inc.			1.80%, 09/15/26 (b)	150,000	131,871
1.80%, 09/11/24 (b)	100,000	96,562	Equifax, Inc.		
2.50%, 02/09/25	250,000	241,027	2.60%, 12/01/24 (b)	100,000	96,124
1.13%, 05/11/25 (b)	450,000	421,033	2.60%, 12/15/25 (b)	100,000	93,528
3.20%, 05/13/25	500,000	485,300	5.10%, 12/15/27 (b)	150,000	148,124
0.55%, 08/20/25 (b)	350,000	321,678	5.10%, 06/01/28 (b)	100,000	97,952
0.70%, 02/08/26 (b)	300,000	271,473	Equinix, Inc.		
3.25%, 02/23/26 (b)	500,000	480,855	2.63%, 11/18/24 (b)	100,000	96,396
2.45%, 08/04/26 (b)	600,000	561,786	1.25%, 07/15/25 (b)	150,000	138,392
2.05%, 09/11/26 (b)	300,000	277,182	1.00%, 09/15/25 (b)	150,000	136,863
3.35%, 02/09/27 (b)	400,000	382,480	1.45%, 05/15/26 (b)	200,000	179,760
3.20%, 05/11/27 (b)	500,000	475,230	2.90%, 11/18/26 (b)	150,000	138,845
3.00%, 06/20/27 (b)	250,000	235,960	2.00%, 05/15/28 (b)	100,000	85,526
2.90%, 09/12/27 (b)	350,000	327,740	FactSet Research Systems, Inc.		
3.00%, 11/13/27 (b)	250,000	234,792	2.90%, 03/01/27 (b)	100,000	92,293
4.00%, 05/10/28 (b)	350,000	342,223	Fidelity National Information Services, Inc.		
Applied Materials, Inc.			1.15%, 03/01/26 (b)	350,000	315,325
3.90%, 10/01/25 (b)	150,000	146,328	1.65%, 03/01/28 (b)	100,000	85,809
3.30%, 04/01/27 (b)	200,000	190,028	Fiserv, Inc.		
Arrow Electronics, Inc.			3.85%, 06/01/25 (b)	150,000	145,610
3.25%, 09/08/24 (b)	100,000	97,252	3.20%, 07/01/26 (b)	300,000	283,089
3.88%, 01/12/28 (b)	100,000	92,569	2.25%, 06/01/27 (b)	250,000	224,347
Autodesk, Inc.			5.45%, 03/02/28 (b)	150,000	150,984
3.50%, 06/15/27 (b)	100,000	94,494	Flex Ltd.		
Automatic Data Processing, Inc.			4.75%, 06/15/25 (b)	150,000	147,108
3.38%, 09/15/25 (b)	175,000	169,412	3.75%, 02/01/26 (b)	100,000	95,562
1.70%, 05/15/28 (b)	100,000	87,596	Fortinet, Inc.		
Avnet, Inc.			1.00%, 03/15/26 (b)	150,000	134,070
4.63%, 04/15/26 (b)	150,000	145,302	Genpact Luxembourg Sarl		
6.25%, 03/15/28 (b)	100,000	100,886	1.75%, 04/10/26 (b)	150,000	135,861
Baidu, Inc.			Global Payments, Inc.		
3.08%, 04/07/25 (b)	250,000	239,805	1.50%, 11/15/24 (b)	100,000	94,837
1.72%, 04/09/26 (b)	200,000	181,250	2.65%, 02/15/25 (b)	250,000	238,717
Broadcom Corp./Broadcom Cayman Finance Ltd.			1.20%, 03/01/26 (b)	200,000	178,864
3.13%, 01/15/25 (b)	100,000	96,552	4.80%, 04/01/26 (b)	100,000	97,828
3.88%, 01/15/27 (b)	675,000	641,398	2.15%, 01/15/27 (b)	175,000	156,126
3.50%, 01/15/28 (b)	200,000	184,490	4.45%, 06/01/28 (b)	100,000	94,408
Broadcom, Inc.			Hewlett Packard Enterprise Co.		
3.63%, 10/15/24 (b)	150,000	146,721	4.90%, 10/15/25 (b)	500,000	493,530
3.15%, 11/15/25 (b)	100,000	95,189	1.75%, 04/01/26 (b)	150,000	136,889
			5.25%, 07/01/28 (b)	100,000	99,205

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
HP, Inc.			Motorola Solutions, Inc.		
2.20%, 06/17/25 (b)	200,000	188,538	4.00%, 09/01/24	100,000	98,061
1.45%, 06/17/26 (b)	150,000	135,305	4.60%, 02/23/28 (b)	150,000	145,454
3.00%, 06/17/27 (b)	175,000	160,981	NetApp, Inc.		
4.75%, 01/15/28 (b)	100,000	97,444	1.88%, 06/22/25 (b)	150,000	140,564
Intel Corp.			2.38%, 06/22/27 (b)	125,000	113,279
3.40%, 03/25/25 (b)	300,000	291,312	Nokia Oyj		
3.70%, 07/29/25 (b)	200,000	194,358	4.38%, 06/12/27	100,000	94,415
4.88%, 02/10/26	275,000	273,666	NVIDIA Corp.		
2.60%, 05/19/26 (b)	250,000	235,737	3.20%, 09/16/26 (b)	100,000	95,528
3.75%, 03/25/27 (b)	250,000	240,067	1.55%, 06/15/28 (b)	350,000	304,202
3.75%, 08/05/27 (b)	250,000	239,160	NXP BV/NXP Funding LLC		
4.88%, 02/10/28 (b)	350,000	348,078	5.35%, 03/01/26 (b)	100,000	99,393
1.60%, 08/12/28 (b)	150,000	128,945	3.15%, 05/01/27 (b)	100,000	92,665
International Business Machines Corp.			NXP BV/NXP Funding LLC/NXP USA, Inc.		
3.45%, 02/19/26	400,000	383,740	2.70%, 05/01/25 (b)	100,000	95,239
3.30%, 05/15/26	600,000	572,220	3.88%, 06/18/26 (b)	150,000	143,897
3.30%, 01/27/27	100,000	94,552	4.40%, 06/01/27 (b)	50,000	48,133
2.20%, 02/09/27 (b)	200,000	182,028	Oracle Corp.		
1.70%, 05/15/27 (b)	300,000	265,797	2.95%, 11/15/24 (b)	300,000	290,622
4.15%, 07/27/27 (b)	200,000	193,354	2.50%, 04/01/25 (b)	700,000	666,757
4.50%, 02/06/28 (b)	200,000	195,972	2.95%, 05/15/25 (b)	400,000	383,056
Intuit, Inc.			1.65%, 03/25/26 (b)	600,000	546,888
0.95%, 07/15/25 (b)	150,000	138,611	2.65%, 07/15/26 (b)	550,000	510,950
Jabil, Inc.			2.80%, 04/01/27 (b)	400,000	367,468
1.70%, 04/15/26 (b)	150,000	135,482	3.25%, 11/15/27 (b)	400,000	370,780
4.25%, 05/15/27 (b)	100,000	95,663	2.30%, 03/25/28 (b)	350,000	308,231
Juniper Networks, Inc.			4.50%, 05/06/28 (b)	100,000	97,012
1.20%, 12/10/25 (b)	100,000	90,576	PayPal Holdings, Inc.		
Keysight Technologies, Inc.			2.40%, 10/01/24 (b)	200,000	193,438
4.55%, 10/30/24 (b)	100,000	98,447	1.65%, 06/01/25 (b)	200,000	187,440
4.60%, 04/06/27 (b)	150,000	146,730	2.65%, 10/01/26 (b)	200,000	186,328
KLA Corp.			3.90%, 06/01/27 (b)(d)	150,000	145,187
4.65%, 11/01/24 (b)	150,000	148,702	Qorvo, Inc.		
Kyndryl Holdings, Inc.			1.75%, 12/15/24 (b)(e)	150,000	141,225
2.05%, 10/15/26 (b)	100,000	88,001	QUALCOMM, Inc.		
Lam Research Corp.			3.45%, 05/20/25 (b)	300,000	291,597
3.80%, 03/15/25 (b)	100,000	97,697	3.25%, 05/20/27 (b)	400,000	377,912
3.75%, 03/15/26 (b)	100,000	97,023	1.30%, 05/20/28 (b)	100,000	85,176
Leidos, Inc.			Roper Technologies, Inc.		
3.63%, 05/15/25 (b)	100,000	96,448	2.35%, 09/15/24 (b)	100,000	96,630
Marvell Technology, Inc.			1.00%, 09/15/25 (b)	250,000	228,972
1.65%, 04/15/26 (b)	100,000	90,824	3.80%, 12/15/26 (b)	150,000	143,232
2.45%, 04/15/28 (b)	150,000	131,883	1.40%, 09/15/27 (b)	100,000	86,641
Mastercard, Inc.			S&P Global, Inc.		
2.00%, 03/03/25 (b)	100,000	95,547	2.45%, 03/01/27 (b)	300,000	276,804
3.30%, 03/26/27 (b)	250,000	238,030	4.75%, 08/01/28 (b)	100,000	99,082
4.88%, 03/09/28 (b)	125,000	125,528	Salesforce, Inc.		
Microchip Technology, Inc.			3.70%, 04/11/28 (b)	150,000	143,768
4.25%, 09/01/25 (b)	200,000	194,582	1.50%, 07/15/28 (b)	200,000	172,184
Micron Technology, Inc.			Skyworks Solutions, Inc.		
4.98%, 02/06/26 (b)	100,000	98,590	1.80%, 06/01/26 (b)	150,000	134,793
4.19%, 02/15/27 (b)	200,000	190,608	TD SYNnex Corp.		
5.38%, 04/15/28 (b)	100,000	98,387	1.75%, 08/09/26 (b)	200,000	176,414
Microsoft Corp.			Texas Instruments, Inc.		
2.70%, 02/12/25 (b)	200,000	193,452	1.38%, 03/12/25 (b)	225,000	212,393
3.13%, 11/03/25 (b)	600,000	579,162	1.13%, 09/15/26 (b)	150,000	134,643
2.40%, 08/08/26 (b)	700,000	656,467	2.90%, 11/03/27 (b)	100,000	93,098
3.30%, 02/06/27 (b)	500,000	480,640	The Western Union Co.		
Moody's Corp.			2.85%, 01/10/25 (b)	100,000	95,845
3.75%, 03/24/25 (b)	100,000	97,418	1.35%, 03/15/26 (b)	150,000	134,294
3.25%, 01/15/28 (b)	150,000	139,947	Trimble, Inc.		
			4.90%, 06/15/28 (b)	150,000	145,871

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
TSMC Arizona Corp.			Kirby Corp.		
1.75%, 10/25/26 (b)	350,000	315,059	4.20%, 03/01/28 (b)	100,000	94,091
3.88%, 04/22/27 (b)	200,000	192,440	Norfolk Southern Corp.		
Tyco Electronics Group S.A.			3.65%, 08/01/25 (b)	125,000	120,959
4.50%, 02/13/26	100,000	98,397	2.90%, 06/15/26 (b)	150,000	141,439
3.13%, 08/15/27 (b)	100,000	93,370	3.80%, 08/01/28 (b)	100,000	94,644
VeriSign, Inc.			Ryder System, Inc.		
5.25%, 04/01/25 (b)	150,000	148,915	4.63%, 06/01/25 (b)	200,000	196,204
Verisk Analytics, Inc.			3.35%, 09/01/25 (b)	75,000	71,777
4.00%, 06/15/25 (b)	200,000	194,618	1.75%, 09/01/26 (b)	100,000	90,136
Visa, Inc.			2.85%, 03/01/27 (b)	200,000	184,104
3.15%, 12/14/25 (b)	750,000	719,580	5.25%, 06/01/28 (b)	100,000	98,810
1.90%, 04/15/27 (b)	200,000	181,386	Southwest Airlines Co.		
2.75%, 09/15/27 (b)	150,000	139,250	5.25%, 05/04/25 (b)	300,000	298,017
VMware, Inc.			5.13%, 06/15/27 (b)	350,000	346,052
4.50%, 05/15/25 (b)	150,000	146,948	Union Pacific Corp.		
1.40%, 08/15/26 (b)	200,000	177,386	3.25%, 01/15/25 (b)	100,000	97,278
4.65%, 05/15/27 (b)	100,000	97,233	2.75%, 03/01/26 (b)	200,000	189,212
3.90%, 08/21/27 (b)	250,000	235,555	2.15%, 02/05/27 (b)	200,000	182,848
1.80%, 08/15/28 (b)	100,000	83,867	3.00%, 04/15/27 (b)	100,000	93,611
Western Digital Corp.			United Airlines 2013-1 Class A Pass-Through Trust		
4.75%, 02/15/26 (b)	400,000	381,860	4.30%, 02/15/27 (b)	55,325	53,197
Workday, Inc.			United Airlines 2014-1 Class A Pass-Through Trust		
3.50%, 04/01/27 (b)	250,000	236,250	4.00%, 10/11/27 (b)	84,271	80,174
		38,060,507	United Airlines 2014-2 Class A Pass-Through Trust		
			3.75%, 03/03/28	87,088	81,858
Transportation 0.4%			United Airlines 2020-1 Class A Pass-Through Trust		
American Airlines 2016-1 Class AA Pass-Through Trust			5.88%, 04/15/29 (b)	341,417	340,051
3.58%, 07/15/29	66,689	61,879	United Airlines 2020-1 Class B Pass-Through Trust		
American Airlines 2016-2 Class AA Pass-Through Trust			4.88%, 07/15/27	129,300	125,686
3.20%, 12/15/29	104,550	94,697	United Parcel Service, Inc.		
American Airlines Pass-Through Trust			2.20%, 09/01/24 (b)	100,000	96,902
3.70%, 04/01/28	110,337	101,068	2.80%, 11/15/24 (b)	75,000	72,807
BNSF Funding Trust I			3.90%, 04/01/25 (b)	200,000	196,080
6.61%, 12/15/55 (b)(c)	100,000	98,010	3.05%, 11/15/27 (b)	150,000	140,642
Burlington Northern Santa Fe LLC					6,109,258
3.40%, 09/01/24 (b)	100,000	97,952			195,436,115
3.00%, 04/01/25 (b)	150,000	144,928			
7.00%, 12/15/25	100,000	103,917	Utility 1.6%		
Canadian National Railway Co.			Electric 1.4%		
2.95%, 11/21/24 (b)	100,000	96,979	AEP Texas, Inc.		
2.75%, 03/01/26 (b)	150,000	141,840	3.95%, 06/01/28 (b)	100,000	94,007
Canadian Pacific Railway Co.			AEP Transmission Co. LLC		
1.35%, 12/02/24 (b)	200,000	189,570	3.10%, 12/01/26 (b)	150,000	141,320
2.90%, 02/01/25 (b)	200,000	192,642	Alabama Power Co.		
1.75%, 12/02/26 (b)	200,000	179,744	3.75%, 09/01/27 (b)	150,000	143,250
CH Robinson Worldwide, Inc.			Ameren Corp.		
4.20%, 04/15/28 (b)	100,000	95,230	2.50%, 09/15/24 (b)	100,000	96,560
Continental Airlines 2012-2 Class A Pass-Through Trust			3.65%, 02/15/26 (b)	250,000	239,362
4.00%, 04/29/26 (b)	52,709	51,527	Ameren Illinois Co.		
CSX Corp.			3.80%, 05/15/28 (b)	100,000	95,349
3.35%, 11/01/25 (b)	100,000	96,170	American Electric Power Co., Inc.		
3.25%, 06/01/27 (b)	250,000	235,382	1.00%, 11/01/25 (b)	250,000	227,200
3.80%, 03/01/28 (b)	150,000	142,869	3.88%, 02/15/62 (b)(c)	150,000	121,439
Delta Air Lines 2020-1 Class AA Pass-Through Trust			Avangrid, Inc.		
2.00%, 12/10/29	82,062	72,507	3.15%, 12/01/24 (b)	250,000	241,400
FedEx Corp.			3.20%, 04/15/25 (b)	100,000	95,777
3.25%, 04/01/26 (b)	150,000	143,373	Baltimore Gas & Electric Co.		
GXO Logistics, Inc.			2.40%, 08/15/26 (b)	150,000	138,980
1.65%, 07/15/26 (b)	100,000	88,609			
JB Hunt Transport Services, Inc.					
3.88%, 03/01/26 (b)	200,000	193,786			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Berkshire Hathaway Energy Co.			Energy Louisiana LLC		
3.50%, 02/01/25 (b)	100,000	97,263	0.95%, 10/01/24 (b)	200,000	189,942
4.05%, 04/15/25 (b)	250,000	244,690	5.40%, 11/01/24	100,000	99,815
3.25%, 04/15/28 (b)	100,000	92,122	3.25%, 04/01/28 (b)	100,000	91,846
Black Hills Corp.			Energys Kansas Central, Inc.		
3.15%, 01/15/27 (b)	100,000	92,922	2.55%, 07/01/26 (b)	150,000	139,836
5.95%, 03/15/28 (b)	75,000	76,187	Energys, Inc.		
CenterPoint Energy, Inc.			2.45%, 09/15/24 (b)	150,000	144,786
2.50%, 09/01/24 (b)	100,000	96,619	Eversource Energy		
1.45%, 06/01/26 (b)	150,000	134,751	0.80%, 08/15/25 (b)	100,000	91,349
Cleco Corporate Holdings LLC			2.90%, 03/01/27 (b)	200,000	184,260
3.74%, 05/01/26 (b)	150,000	141,032	4.60%, 07/01/27 (b)	100,000	97,370
CMS Energy Corp.			3.30%, 01/15/28 (b)	150,000	138,150
3.00%, 05/15/26 (b)	100,000	94,010	5.45%, 03/01/28 (b)	225,000	225,873
Commonwealth Edison Co.			Exelon Corp.		
2.55%, 06/15/26 (b)	150,000	140,268	3.95%, 06/15/25 (b)	100,000	97,084
3.70%, 08/15/28 (b)	150,000	141,650	3.40%, 04/15/26 (b)	200,000	190,244
Consolidated Edison Co. of New York, Inc.			2.75%, 03/15/27 (b)	150,000	137,802
3.80%, 05/15/28 (b)	100,000	94,802	Florida Power & Light Co.		
Constellation Energy Generation LLC			2.85%, 04/01/25 (b)	250,000	240,552
3.25%, 06/01/25 (b)	250,000	239,397	3.13%, 12/01/25 (b)	200,000	191,684
5.60%, 03/01/28 (b)	125,000	125,834	5.05%, 04/01/28 (b)	150,000	150,856
Consumers Energy Co.			4.40%, 05/15/28 (b)	100,000	97,879
4.65%, 03/01/28 (b)	75,000	74,349	Fortis, Inc.		
Dominion Energy, Inc.			3.06%, 10/04/26 (b)	200,000	185,710
3.30%, 03/15/25 (b)	100,000	96,599	Georgia Power Co.		
3.90%, 10/01/25 (b)	150,000	145,085	3.25%, 03/30/27 (b)	150,000	139,947
1.45%, 04/15/26 (b)	100,000	90,244	Indiana Michigan Power Co.		
5.75%, 10/01/54 (b)(c)	122,000	117,693	3.85%, 05/15/28 (b)	100,000	95,043
DTE Electric Co.			Interstate Power & Light Co.		
1.90%, 04/01/28 (b)	100,000	87,811	3.25%, 12/01/24 (b)	100,000	97,162
DTE Energy Co.			IPALCO Enterprises, Inc.		
2.53%, 10/01/24	100,000	96,549	3.70%, 09/01/24 (b)	50,000	48,687
4.22%, 11/01/24 (h)	250,000	245,245	ITC Holdings Corp.		
1.05%, 06/01/25 (b)	200,000	184,442	3.35%, 11/15/27 (b)	150,000	139,425
2.85%, 10/01/26 (b)	150,000	138,860	MidAmerican Energy Co.		
4.88%, 06/01/28 (b)	150,000	146,826	3.50%, 10/15/24 (b)	100,000	97,786
Duke Energy Carolinas LLC			National Grid PLC		
2.95%, 12/01/26 (b)	200,000	188,734	5.60%, 06/12/28 (b)	150,000	150,423
Duke Energy Corp.			National Rural Utilities Cooperative Finance Corp.		
0.90%, 09/15/25 (b)	150,000	136,977	2.85%, 01/27/25 (b)	100,000	96,605
2.65%, 09/01/26 (b)	200,000	185,116	1.88%, 02/07/25	150,000	142,644
5.00%, 12/08/27 (b)	150,000	149,028	3.25%, 11/01/25 (b)	200,000	191,638
4.30%, 03/15/28 (b)	150,000	144,495	1.00%, 06/15/26 (b)	200,000	178,804
3.25%, 01/15/82 (b)(c)	100,000	74,089	3.40%, 02/07/28 (b)	125,000	116,635
Duke Energy Florida LLC			4.80%, 03/15/28 (b)	100,000	98,983
3.20%, 01/15/27 (b)	200,000	189,174	NextEra Energy Capital Holdings, Inc.		
Duke Energy Progress LLC			6.05%, 03/01/25	250,000	251,107
3.25%, 08/15/25 (b)	100,000	96,523	4.45%, 06/20/25	250,000	244,897
Edison International			5.75%, 09/01/25	350,000	351,078
3.55%, 11/15/24 (b)	100,000	97,168	1.88%, 01/15/27 (b)	250,000	223,580
4.95%, 04/15/25 (b)	150,000	147,822	3.55%, 05/01/27 (b)	350,000	330,043
5.75%, 06/15/27 (b)	150,000	150,412	4.63%, 07/15/27 (b)	250,000	243,872
Emera US Finance LP			4.90%, 02/28/28 (b)	200,000	196,850
3.55%, 06/15/26 (b)	200,000	189,208	1.90%, 06/15/28 (b)	400,000	343,876
Enel Americas S.A.			4.80%, 12/01/77 (b)(c)	100,000	88,741
4.00%, 10/25/26 (b)	150,000	142,005	3.80%, 03/15/82 (b)(c)	100,000	84,768
Energys Arkansas LLC			NSTAR Electric Co.		
3.50%, 04/01/26 (b)	200,000	191,798	3.20%, 05/15/27 (b)	200,000	187,480
Energys Corp.			Oncor Electric Delivery Co., LLC		
0.90%, 09/15/25 (b)	150,000	136,332	2.95%, 04/01/25 (b)	100,000	96,089
2.95%, 09/01/26 (b)	200,000	185,894	0.55%, 10/01/25 (b)	100,000	91,068
1.90%, 06/15/28 (b)	100,000	85,720			

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Pacific Gas & Electric Co.			Xcel Energy, Inc.		
3.50%, 06/15/25 (b)	150,000	142,926	3.35%, 12/01/26 (b)	150,000	140,669
3.45%, 07/01/25	200,000	190,218	1.75%, 03/15/27 (b)	100,000	88,708
3.15%, 01/01/26	300,000	279,480	4.00%, 06/15/28 (b)	100,000	94,824
2.95%, 03/01/26 (b)	200,000	184,700			21,329,935
5.45%, 06/15/27 (b)	300,000	293,163	Natural Gas 0.2%		
2.10%, 08/01/27 (b)	100,000	86,226	CenterPoint Energy Resources Corp.		
3.30%, 12/01/27 (b)	150,000	133,785	5.25%, 03/01/28 (b)	200,000	199,750
3.00%, 06/15/28 (b)	100,000	87,017	NiSource, Inc.		
3.75%, 07/01/28	100,000	90,036	0.95%, 08/15/25 (b)	200,000	183,380
Pinnacle West Capital Corp.			3.49%, 05/15/27 (b)	225,000	211,318
1.30%, 06/15/25 (b)	125,000	115,591	5.25%, 03/30/28 (b)	150,000	149,487
PPL Capital Funding, Inc.			Sempra		
3.10%, 05/15/26 (b)	200,000	188,996	3.30%, 04/01/25 (b)	100,000	96,399
Public Service Electric & Gas Co.			3.25%, 06/15/27 (b)	200,000	184,954
0.95%, 03/15/26 (b)	100,000	90,822	3.40%, 02/01/28 (b)	150,000	138,877
2.25%, 09/15/26 (b)	200,000	184,474	4.13%, 04/01/52 (b)(c)	200,000	162,296
Public Service Enterprise Group, Inc.			Southern California Gas Co.		
0.80%, 08/15/25 (b)	250,000	228,302	3.15%, 09/15/24 (b)	125,000	121,969
Puget Energy, Inc.			2.60%, 06/15/26 (b)	150,000	140,212
3.65%, 05/15/25 (b)	100,000	96,012	2.95%, 04/15/27 (b)	100,000	92,982
2.38%, 06/15/28 (b)	100,000	86,387	Southern Co. Gas Capital Corp.		
San Diego Gas & Electric Co.			3.25%, 06/15/26 (b)	100,000	94,480
2.50%, 05/15/26 (b)	150,000	139,745	Southwest Gas Corp.		
Southern California Edison Co.			5.45%, 03/23/28 (b)	100,000	99,772
3.70%, 08/01/25 (b)	250,000	241,712	3.70%, 04/01/28 (b)	50,000	46,545
1.20%, 02/01/26 (b)	100,000	90,928			1,922,421
4.70%, 06/01/27 (b)	150,000	147,607	Utility Other 0.0%		
5.85%, 11/01/27 (b)	150,000	153,684	American Water Capital Corp.		
5.30%, 03/01/28 (b)	125,000	125,618	3.40%, 03/01/25 (b)	150,000	145,361
Southern Power Co.			2.95%, 09/01/27 (b)	100,000	92,292
4.15%, 12/01/25 (b)	100,000	97,388			237,653
0.90%, 01/15/26 (b)	100,000	90,329	23,490,009		
Southwestern Electric Power Co.			Total Corporates		
1.65%, 03/15/26 (b)	150,000	136,650	(Cost \$428,102,169)		
2.75%, 10/01/26 (b)	100,000	92,424	403,937,956		
System Energy Resources, Inc.			TREASURIES 64.3% OF NET ASSETS		
6.00%, 04/15/28 (b)	100,000	98,331	Bonds		
The AES Corp.			7.50%, 11/15/24	600,000	616,418
1.38%, 01/15/26 (b)	150,000	135,009	7.63%, 02/15/25	800,000	828,219
5.45%, 06/01/28 (b)	150,000	147,276	6.88%, 08/15/25	1,000,000	1,037,109
The Connecticut Light & Power Co.			6.00%, 02/15/26	1,500,000	1,544,590
3.20%, 03/15/27 (b)	100,000	94,142	6.75%, 08/15/26	1,000,000	1,060,117
The Southern Co.			6.50%, 11/15/26	1,000,000	1,059,063
3.25%, 07/01/26 (b)	500,000	473,200	6.63%, 02/15/27	700,000	748,043
5.11%, 08/01/27	100,000	99,452	6.38%, 08/15/27	1,000,000	1,071,016
4.00%, 01/15/51 (b)(c)	250,000	232,665	6.13%, 11/15/27	1,600,000	1,708,500
3.75%, 09/15/51 (b)(c)	250,000	215,937	5.50%, 08/15/28	1,000,000	1,053,086
Tucson Electric Power Co.			Notes		
3.05%, 03/15/25 (b)	100,000	96,443	1.50%, 09/30/24	2,600,000	2,496,508
Virginia Electric & Power Co.			0.63%, 10/15/24	10,000,000	9,496,289
3.10%, 05/15/25 (b)	100,000	96,026	1.50%, 10/31/24	5,850,000	5,603,203
3.15%, 01/15/26 (b)	150,000	142,856	2.25%, 10/31/24	4,600,000	4,443,492
2.95%, 11/15/26 (b)	150,000	140,034	4.38%, 10/31/24	9,800,000	9,698,555
3.50%, 03/15/27 (b)	100,000	94,547	0.75%, 11/15/24	9,200,000	8,720,594
3.75%, 05/15/27 (b)	150,000	143,282	2.25%, 11/15/24	11,000,000	10,614,570
3.80%, 04/01/28 (b)	100,000	94,757	1.50%, 11/30/24	13,850,000	13,228,103
WEC Energy Group, Inc.			2.13%, 11/30/24	4,100,000	3,946,891
4.75%, 01/09/26 (b)	150,000	148,051	4.50%, 11/30/24	7,500,000	7,432,324
5.15%, 10/01/27 (b)	150,000	149,649	1.00%, 12/15/24	7,500,000	7,109,912
1.38%, 10/15/27 (b)	150,000	129,188	1.75%, 12/31/24	5,000,000	4,780,176
4.75%, 01/15/28 (b)	100,000	98,011			

Portfolio Holdings as of August 31, 2023 (continued)

SECURITY	FACE	VALUE (\$)	SECURITY	FACE	VALUE (\$)
RATE, MATURITY DATE	AMOUNT (\$)		RATE, MATURITY DATE	AMOUNT (\$)	
2.25%, 12/31/24	5,000,000	4,812,305	0.88%, 06/30/26	1,400,000	1,265,742
4.25%, 12/31/24	8,500,000	8,396,074	1.88%, 06/30/26	3,350,000	3,115,893
1.13%, 01/15/25	10,450,000	9,896,068	4.50%, 07/15/26	3,000,000	2,995,078
1.38%, 01/31/25	5,250,000	4,982,578	0.63%, 07/31/26	9,000,000	8,049,727
2.50%, 01/31/25	4,600,000	4,434,867	1.88%, 07/31/26	2,350,000	2,180,818
4.13%, 01/31/25	8,000,000	7,888,125	1.50%, 08/15/26	10,000,000	9,168,359
1.50%, 02/15/25	9,000,000	8,545,078	4.38%, 08/15/26	7,000,000	6,968,008
2.00%, 02/15/25	10,000,000	9,566,406	0.75%, 08/31/26	5,000,000	4,477,539
1.13%, 02/28/25	6,000,000	5,659,805	1.38%, 08/31/26	3,700,000	3,376,539
2.75%, 02/28/25	4,600,000	4,445,289	0.88%, 09/30/26	10,000,000	8,974,609
4.63%, 02/28/25	7,500,000	7,448,291	1.63%, 09/30/26	2,900,000	2,663,695
1.75%, 03/15/25	8,300,000	7,895,051	1.13%, 10/31/26	8,000,000	7,213,125
0.50%, 03/31/25	7,000,000	6,520,801	1.63%, 10/31/26	4,500,000	4,122,070
2.63%, 03/31/25	3,700,000	3,563,996	2.00%, 11/15/26	8,700,000	8,057,355
3.88%, 03/31/25	7,500,000	7,364,649	1.25%, 11/30/26	9,800,000	8,852,156
2.63%, 04/15/25	8,000,000	7,701,875	1.63%, 11/30/26	4,300,000	3,932,820
0.38%, 04/30/25	4,900,000	4,541,018	1.25%, 12/31/26	10,100,000	9,110,516
2.88%, 04/30/25	4,200,000	4,057,348	1.75%, 12/31/26	4,500,000	4,126,816
3.88%, 04/30/25	9,000,000	8,836,524	1.50%, 01/31/27	13,600,000	12,338,281
2.13%, 05/15/25	7,600,000	7,246,570	2.25%, 02/15/27	8,600,000	7,998,000
2.75%, 05/15/25	7,500,000	7,227,539	1.13%, 02/28/27	2,900,000	2,593,348
0.25%, 05/31/25	7,050,000	6,497,566	1.88%, 02/28/27	9,600,000	8,808,750
2.88%, 05/31/25	6,400,000	6,176,000	0.63%, 03/31/27	4,300,000	3,764,180
4.25%, 05/31/25	8,500,000	8,396,074	2.50%, 03/31/27	9,000,000	8,433,984
2.88%, 06/15/25	7,150,000	6,897,516	0.50%, 04/30/27	5,850,000	5,082,645
0.25%, 06/30/25	8,000,000	7,352,656	2.75%, 04/30/27	9,400,000	8,873,820
2.75%, 06/30/25	3,900,000	3,752,455	2.38%, 05/15/27	10,000,000	9,308,203
4.63%, 06/30/25	7,500,000	7,458,691	0.50%, 05/31/27	6,000,000	5,198,203
3.00%, 07/15/25	6,000,000	5,795,508	2.63%, 05/31/27	9,000,000	8,449,102
0.25%, 07/31/25	7,500,000	6,870,410	0.50%, 06/30/27	6,400,000	5,531,000
2.88%, 07/31/25	3,605,000	3,472,699	3.25%, 06/30/27	8,700,000	8,353,699
4.75%, 07/31/25	8,000,000	7,978,594	0.38%, 07/31/27	8,000,000	6,858,125
2.00%, 08/15/25	8,500,000	8,048,106	2.75%, 07/31/27	8,000,000	7,531,875
3.13%, 08/15/25	7,000,000	6,772,773	2.25%, 08/15/27	7,800,000	7,202,813
0.25%, 08/31/25	10,600,000	9,678,711	0.50%, 08/31/27	6,500,000	5,586,191
2.75%, 08/31/25	3,750,000	3,600,293	3.13%, 08/31/27	6,100,000	5,821,688
5.00%, 08/31/25	8,000,000	8,022,656	0.38%, 09/30/27	8,200,000	6,989,859
3.50%, 09/15/25	4,000,000	3,896,094	4.13%, 09/30/27	8,100,000	8,025,961
0.25%, 09/30/25	8,300,000	7,562,727	0.50%, 10/31/27	8,200,000	7,007,797
3.00%, 09/30/25	2,400,000	2,313,938	4.13%, 10/31/27	7,700,000	7,629,617
4.25%, 10/15/25	3,400,000	3,362,281	2.25%, 11/15/27	8,000,000	7,358,125
0.25%, 10/31/25	10,000,000	9,079,688	0.63%, 11/30/27	8,900,000	7,628,969
3.00%, 10/31/25	3,100,000	2,986,777	3.88%, 11/30/27	7,600,000	7,461,953
2.25%, 11/15/25	7,500,000	7,106,543	0.63%, 12/31/27	9,100,000	7,780,500
4.50%, 11/15/25	7,450,000	7,404,893	3.88%, 12/31/27	7,550,000	7,413,156
0.38%, 11/30/25	10,000,000	9,078,125	0.75%, 01/31/28	10,700,000	9,178,176
2.88%, 11/30/25	3,800,000	3,649,336	3.50%, 01/31/28	8,000,000	7,738,125
4.00%, 12/15/25	5,600,000	5,510,094	2.75%, 02/15/28	10,000,000	9,369,531
0.38%, 12/31/25	9,550,000	8,653,941	1.13%, 02/29/28	10,800,000	9,403,172
2.63%, 12/31/25	3,500,000	3,339,355	4.00%, 02/29/28	7,750,000	7,655,850
3.88%, 01/15/26	5,800,000	5,691,023	1.25%, 03/31/28	9,350,000	8,172,119
0.38%, 01/31/26	5,700,000	5,144,918	3.63%, 03/31/28	7,150,000	6,951,141
2.63%, 01/31/26	2,973,000	2,833,641	1.25%, 04/30/28	10,400,000	9,071,156
1.63%, 02/15/26	7,200,000	6,694,313	3.50%, 04/30/28	7,000,000	6,768,398
4.00%, 02/15/26	4,700,000	4,626,195	2.88%, 05/15/28	11,300,000	10,623,324
0.50%, 02/28/26	8,300,000	7,495,938	1.25%, 05/31/28	10,500,000	9,141,973
2.50%, 02/28/26	1,800,000	1,709,367	3.63%, 05/31/28	7,800,000	7,587,328
4.63%, 03/15/26	4,500,000	4,497,012	1.25%, 06/30/28	10,000,000	8,689,453
0.75%, 03/31/26	6,550,000	5,945,404	4.00%, 06/30/28	7,800,000	7,707,984
2.25%, 03/31/26	2,700,000	2,546,332	1.00%, 07/31/28	10,500,000	8,988,164
3.75%, 04/15/26	4,800,000	4,696,500	4.13%, 07/31/28	7,300,000	7,258,367
0.75%, 04/30/26	8,700,000	7,869,082	2.88%, 08/15/28	10,000,000	9,376,953
2.38%, 04/30/26	2,200,000	2,078,227	1.13%, 08/31/28	10,500,000	9,025,899
1.63%, 05/15/26	8,500,000	7,863,164	4.38%, 08/31/28	10,000,000	10,061,328
3.63%, 05/15/26	3,700,000	3,608,801			
0.75%, 05/31/26	8,100,000	7,306,137			
2.13%, 05/31/26	2,700,000	2,530,406			
4.13%, 06/15/26	7,400,000	7,315,016			
			Total Treasuries		
			(Cost \$983,286,142)		966,942,161

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)	SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Freddie Mac			Indonesia 0.1%		
1.50%, 02/12/25	2,700,000	2,565,972	Indonesia Government International Bond		
0.38%, 07/21/25	1,000,000	919,040	4.15%, 09/20/27(b)	200,000	193,312
0.38%, 09/23/25	2,000,000	1,825,400	3.50%, 01/11/28	200,000	187,162
		35,281,647	4.55%, 01/11/28(b)	200,000	196,064
		61,234,688	4.10%, 04/24/28	200,000	191,906
					768,444
Local Authority 0.5%			Italy 0.1%		
Foreign 0.5%			Republic of Italy Government International Bond		
Canada 0.5%			2.38%, 10/17/24	550,000	529,507
Province of Alberta			1.25%, 02/17/26	550,000	496,755
1.88%, 11/13/24	450,000	431,572			1,026,262
1.00%, 05/20/25	500,000	465,680	Mexico 0.1%		
Province of British Columbia			Mexico Government International Bond		
1.75%, 09/27/24	150,000	144,222	4.13%, 01/21/26	500,000	493,000
2.25%, 06/02/26	300,000	280,767	4.15%, 03/28/27	500,000	490,285
0.90%, 07/20/26	450,000	404,321	3.75%, 01/11/28	600,000	569,766
Province of Manitoba					1,553,051
2.13%, 06/22/26	100,000	93,019	Panama 0.1%		
Province of Ontario			Panama Government International Bond		
0.63%, 01/21/26	650,000	588,328	7.13%, 01/29/26	350,000	362,292
1.05%, 04/14/26	500,000	454,280	8.88%, 09/30/27	500,000	562,260
2.50%, 04/27/26	250,000	235,750			924,552
2.30%, 06/15/26	300,000	280,758	Peru 0.0%		
3.10%, 05/19/27	400,000	379,180	Peruvian Government International Bond		
1.05%, 05/21/27	350,000	307,307	2.39%, 01/23/26 (b)	300,000	281,517
Province of Quebec			Philippines 0.1%		
2.88%, 10/16/24	500,000	485,905	Philippine Government International Bond		
1.50%, 02/11/25	450,000	426,591	10.63%, 03/16/25	400,000	432,548
0.60%, 07/23/25	550,000	506,781	5.50%, 03/30/26	300,000	304,179
2.50%, 04/20/26	500,000	471,920	3.23%, 03/29/27(d)	500,000	471,530
3.63%, 04/13/28	500,000	480,970			1,208,257
Province of Saskatchewan Canada			Poland 0.0%		
3.25%, 06/08/27	225,000	213,878	Republic of Poland Government International Bond		
		6,651,229	3.25%, 04/06/26	700,000	670,957
U.S. 0.0%			Uruguay 0.0%		
State Board of Administration Finance Corp.			Uruguay Government International Bond		
Series A			4.38%, 10/27/27	300,000	299,400
1.26%, 07/01/25	350,000	325,743			9,604,789
University of California			Supranational* 2.8%		
0.88%, 05/15/25 (b)	250,000	232,471	African Development Bank		
		558,214	0.88%, 03/23/26	500,000	453,860
		7,209,443	0.88%, 07/22/26	600,000	539,004
			4.38%, 11/03/27	500,000	498,780
Sovereign 0.6%			Arab Petroleum Investments Corp.		
Canada 0.1%			1.48%, 10/06/26 (e)		
Canada Government International Bond			Asian Development Bank		
2.88%, 04/28/25(d)	600,000	579,534	2.00%, 01/22/25	450,000	430,862
0.75%, 05/19/26	675,000	608,917	0.63%, 04/29/25	1,250,000	1,162,787
3.75%, 04/26/28	1,100,000	1,072,225	0.38%, 09/03/25	1,000,000	914,960
		2,260,676	0.50%, 02/04/26	1,000,000	903,840
			1.00%, 04/14/26	1,250,000	1,137,812
Chile 0.0%			2.00%, 04/24/26	500,000	466,905
Chile Government International Bond			1.75%, 08/14/26	250,000	230,560
3.13%, 01/21/26	250,000	239,393			
2.75%, 01/31/27(b)	400,000	372,280			
		611,673			

Portfolio Holdings

 as of August 31, 2023 (continued)

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
1.50%, 01/20/27	750,000	679,275
3.13%, 08/20/27	1,000,000	952,950
2.75%, 01/19/28	500,000	467,090
3.75%, 04/25/28	1,500,000	1,458,675
Corp. Andina de Fomento		
1.25%, 10/26/24	250,000	237,558
1.63%, 09/23/25	200,000	184,972
2.25%, 02/08/27	100,000	90,168
Council of Europe Development Bank		
1.38%, 02/27/25	150,000	141,926
0.88%, 09/22/26	250,000	223,523
Council Of Europe Development Bank		
3.63%, 01/26/28	200,000	193,808
European Bank for Reconstruction & Development		
0.50%, 05/19/25	600,000	555,576
0.50%, 11/25/25	300,000	272,916
0.50%, 01/28/26	600,000	542,670
4.38%, 03/09/28	500,000	499,265
European Investment Bank		
2.50%, 10/15/24	200,000	193,870
1.88%, 02/10/25	950,000	907,193
1.63%, 03/14/25	800,000	759,304
0.63%, 07/25/25	750,000	692,377
0.38%, 12/15/25	750,000	679,350
0.38%, 03/26/26	1,250,000	1,122,037
1.38%, 03/15/27	750,000	674,025
2.38%, 05/24/27	500,000	464,360
3.25%, 11/15/27	1,050,000	1,004,293
3.88%, 03/15/28	750,000	734,287
Inter-American Development Bank		
0.50%, 09/23/24	250,000	237,480
2.13%, 01/15/25	900,000	863,550
1.75%, 03/14/25	400,000	380,296
0.88%, 04/03/25	150,000	140,436
0.63%, 07/15/25	1,100,000	1,015,872
0.88%, 04/20/26	1,150,000	1,042,429
4.50%, 05/15/26	500,000	497,605
2.00%, 06/02/26	750,000	698,490
2.00%, 07/23/26	400,000	371,676
1.50%, 01/13/27	850,000	769,539
2.38%, 07/07/27	600,000	557,076
Inter-American Investment Corp.		
2.63%, 04/22/25	250,000	239,838
International Bank for Reconstruction & Development		
1.50%, 08/28/24	550,000	529,936
1.63%, 01/15/25	800,000	762,624
2.13%, 03/03/25	100,000	95,691
0.75%, 03/11/25	950,000	889,779
0.63%, 04/22/25	1,700,000	1,581,782
0.38%, 07/28/25	800,000	734,456
2.50%, 07/29/25	1,000,000	956,440
0.50%, 10/28/25	1,100,000	1,003,761
0.88%, 07/15/26	500,000	450,295
1.88%, 10/27/26	500,000	460,680
3.13%, 06/15/27	900,000	857,529
2.50%, 11/22/27	500,000	463,620
0.75%, 11/24/27	1,000,000	860,050
3.50%, 07/12/28	500,000	481,015
International Finance Corp.		
1.38%, 10/16/24	450,000	430,677
0.38%, 07/16/25	450,000	413,838
2.13%, 04/07/26	250,000	234,530
0.75%, 10/08/26	600,000	534,216

SECURITY RATE, MATURITY DATE	FACE AMOUNT (\$)	VALUE (\$)
Nordic Investment Bank		
2.63%, 04/04/25	300,000	288,681
0.38%, 09/11/25	400,000	365,644
0.50%, 01/21/26	250,000	226,430
4.38%, 03/14/28	250,000	249,760
The Asian Infrastructure Investment Bank		
0.50%, 10/30/24	650,000	614,140
0.50%, 05/28/25	500,000	461,635
0.50%, 01/27/26	850,000	765,918
4.00%, 01/18/28	350,000	341,996
		42,788,283
Total Government Related (Cost \$128,390,732)		120,837,203

SECURITY	NUMBER OF SHARES	VALUE (\$)
SHORT-TERM INVESTMENTS 0.7% OF NET ASSETS		
Money Market Funds 0.7%		
State Street Institutional U.S. Government Money Market Fund, Premier Class 5.28% (i)	9,483,749	9,483,749
State Street Institutional U.S. Government Money Market Fund, Premier Class 5.28% (i)(j)	1,589,330	1,589,330
		11,073,079
Total Short-Term Investments (Cost \$11,073,079)		11,073,079
Total Investments in Securities (Cost \$1,550,852,122)		1,502,790,399

- * Supranational bonds represent the debt of international organizations or institutions such as the World Bank, the International Monetary Fund, regional multilateral development banks and others.
- (a) Guaranteed by the Republic of Germany.
- (b) The effective maturity may be shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or as the result of embedded demand features (puts or calls).
- (c) Security is in a fixed-rate coupon period. Based on index eligibility requirements and the fund's investment objective this security will be removed from the index prior to converting to a floating rate security.
- (d) All or a portion of this security is on loan. Securities on loan were valued at \$1,542,160.
- (e) Securities exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registrations, normally to qualified institutional buyers. At the period end, the value of these amounted to \$2,561,736 or 0.2% of net assets.
- (f) Issuer is affiliated with the fund's investment adviser.
- (g) Interest rate is subject to adjustments from time to time if a nationally recognized statistical rating organization downgrades (or subsequently upgrades) the debt rating assigned to the bond.
- (h) Step up bond that pays an initial coupon rate for a set period and increased coupon rates at one or more preset intervals. Rate shown is as of period end.
- (i) The rate shown is the annualized 7-day yield.
- (j) Security purchased with cash collateral received for securities on loan.

REIT – Real Estate Investment Trust

Portfolio Holdings as of August 31, 2023 (continued)

Below is a summary of the fund's transactions with affiliated issuers during the period ended August 31, 2023:

SECURITY RATE, MATURITY DATE	VALUE AT 8/31/22	PURCHASES	SALES	REALIZED GAINS (LOSSES)	NET CHANGE IN UNREALIZED APPRECIATION (DEPRECIATION)	ACCRETION OF DISCOUNTS (AMORTIZATION OF PREMIUMS)	VALUE AT 8/31/23	FACE AMOUNT AT 8/31/23	INTEREST INCOME EARNED
CORPORATES 0.1% OF NET ASSETS									
Financial Institutions 0.1%									
Brokerage/Asset Managers/Exchanges 0.1%									
The Charles Schwab Corp.									
3.55%, 02/01/24	\$99,826	\$-	(\$98,220)	(\$4,660)	\$3,468	(\$414)	\$-	\$-	\$602
0.75%, 03/18/24	287,241	-	(286,364)	(14,408)	13,915	(384)	-	-	1,141
3.75%, 04/01/24	49,968	-	(49,133)	(1,960)	1,994	(869)	-	-	1,255
3.00%, 03/10/25	48,960	-	-	-	198	(1,171)	47,987	50,000	1,500
4.20%, 03/24/25	100,495	-	(48,952)	(2,138)	776	(1,295)	48,886	50,000	4,031
3.63%, 04/01/25	49,456	-	-	-	389	(1,374)	48,471	50,000	1,811
3.85%, 05/21/25	150,279	-	(48,954)	(4,422)	3,246	(3,192)	96,957	100,000	4,278
3.45%, 02/13/26	49,390	-	-	-	(655)	(1,169)	47,566	50,000	1,725
0.90%, 03/11/26	225,080	-	(44,252)	(5,429)	2,761	402	178,562	200,000	1,900
1.15%, 05/13/26	180,542	-	(44,205)	(5,869)	3,195	(58)	133,605	150,000	1,853
3.20%, 03/02/27	96,891	-	-	-	(4,634)	401	92,658	100,000	3,200
2.45%, 03/03/27	280,056	-	(90,918)	(5,201)	(6,545)	2,788	180,180	200,000	6,298
3.30%, 04/01/27	145,666	-	(47,277)	(2,331)	(3,000)	185	93,243	100,000	3,667
3.20%, 01/25/28	-	91,756	-	-	(1,179)	635	91,212	100,000	1,307
2.00%, 03/20/28	-	130,378	-	-	(1,346)	310	129,342	150,000	242
5.64%, 05/19/29	-	149,815	-	-	(28)	6	149,793	150,000	1,951
Total	\$1,763,850	\$371,949	(\$758,275)	(\$46,418)	\$12,555	(\$5,199)	\$1,338,462		\$36,761

The following is a summary of the inputs used to value the fund's investments as of August 31, 2023 (see financial note 2(a) for additional information):

DESCRIPTION	QUOTED PRICES IN ACTIVE MARKETS FOR IDENTICAL ASSETS (LEVEL 1)	OTHER SIGNIFICANT OBSERVABLE INPUTS (LEVEL 2)	SIGNIFICANT UNOBSERVABLE INPUTS (LEVEL 3)	TOTAL
Assets				
Corporates ¹	\$-	\$403,937,956	\$-	\$403,937,956
Treasuries ¹	-	966,942,161	-	966,942,161
Government Related ¹	-	120,837,203	-	120,837,203
Short-Term Investments ¹	11,073,079	-	-	11,073,079
Total	\$11,073,079	\$1,491,717,320	\$-	\$1,502,790,399

¹ As categorized in the Portfolio Holdings.

Fund investments in mutual funds are classified as Level 1, without consideration to the classification level of the underlying securities held by the mutual funds, which could be Level 1, Level 2 or Level 3.

Statement of Assets and Liabilities

As of August 31, 2023

ASSETS				
Investments in securities, at value - affiliated (cost \$1,422,636)		\$1,338,462		
Investments in securities, at value - unaffiliated (cost \$1,549,429,486) including securities on loan of \$1,542,160		1,501,451,937		
Cash		638,572		
Receivables:				
Investments sold		46,124,867		
Interest		9,096,474		
Fund shares sold		3,430,331		
Income from securities on loan		+ 1,284		
Total assets		1,562,081,927		
LIABILITIES				
Collateral held for securities on loan		1,589,330		
Payables:				
Investments bought		52,577,984		
Distributions to shareholders		1,806,746		
Fund shares redeemed		1,209,358		
Investment adviser fees		+ 76,708		
Total liabilities		57,260,126		
Net assets		\$1,504,821,801		
NET ASSETS BY SOURCE				
Capital received from investors		\$1,666,325,586		
Total distributable loss		+ (161,503,785)		
Net assets		\$1,504,821,801		
Net Asset Value (NAV)				
Net Assets	÷	Shares Outstanding	=	NAV
\$1,504,821,801		160,095,608		\$9.40

Statement of Operations

For the period September 1, 2022 through August 31, 2023

INVESTMENT INCOME	
Interest received from securities - unaffiliated	\$42,996,012
Dividends received from securities - unaffiliated	116,459
Interest received from securities - affiliated	31,562
Securities on loan, net	+ 16,660
Total investment income	43,160,693
EXPENSES	
Investment adviser fees	965,290
Proxy fees ¹	+ 2,443
Total expenses	- 967,733
Net investment income	42,192,960
REALIZED AND UNREALIZED GAINS (LOSSES)	
Net realized losses on sales of securities - affiliated	(46,418)
Net realized losses on sales of securities - unaffiliated	+ (83,990,271)
Net realized losses	(84,036,689)
Net change in unrealized appreciation (depreciation) on securities - affiliated	12,555
Net change in unrealized appreciation (depreciation) on securities - unaffiliated	+ 55,984,145
Net change in unrealized appreciation (depreciation)	+ 55,996,700
Net realized and unrealized losses	(28,039,989)
Increase in net assets resulting from operations	\$14,152,971

¹ Proxy fees are non-routine expenses (see financial note 2(e) for additional information).

Statement of Changes in Net Assets

For the current and prior report periods

OPERATIONS				
	9/1/22-8/31/23		9/1/21-8/31/22	
Net investment income		\$42,192,960		\$22,430,002
Net realized losses		(84,036,689)		(27,845,068)
Net change in unrealized appreciation (depreciation)		+ 55,996,700		(123,026,533)
Increase (decrease) in net assets resulting from operations		\$14,152,971		(\$128,441,599)
DISTRIBUTIONS TO SHAREHOLDERS				
Total distributions		(\$42,183,526)		(\$29,083,571)
TRANSACTIONS IN FUND SHARES				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	VALUE	SHARES	VALUE
Shares sold	58,399,769	\$551,093,790	97,602,779	\$965,900,940
Shares reinvested	2,583,041	24,375,593	1,835,806	18,212,156
Shares redeemed	+ (97,908,751)	(923,607,341)	(119,025,853)	(1,173,346,028)
Net transactions in fund shares	(36,925,941)	(\$348,137,958)	(19,587,268)	(\$189,232,932)
SHARES OUTSTANDING AND NET ASSETS				
	9/1/22-8/31/23		9/1/21-8/31/22	
	SHARES	NET ASSETS	SHARES	NET ASSETS
Beginning of period	197,021,549	\$1,880,990,314	216,608,817	\$2,227,748,416
Total decrease	+ (36,925,941)	(376,168,513)	(19,587,268)	(346,758,102)
End of period	160,095,608	\$1,504,821,801	197,021,549	\$1,880,990,314

Financial Notes

1. Business Structure of the Funds:

Each of the funds in this report is a series of Schwab Investments (the trust), a no-load, open-end management investment company. The trust is organized as a Massachusetts business trust and is registered under the Investment Company Act of 1940, as amended (the 1940 Act). The list below shows all the funds in the trust as of the end of the period, including the funds discussed in this report, which are highlighted:

SCHWAB INVESTMENTS (ORGANIZED OCTOBER 26, 1990)	
Schwab Treasury Inflation Protected Securities Index Fund	Schwab California Tax-Free Bond Fund
Schwab U.S. Aggregate Bond Index Fund	Schwab Opportunistic Municipal Bond Fund
Schwab Short-Term Bond Index Fund	Schwab 1000 Index [®] Fund
Schwab Tax-Free Bond Fund	Schwab Global Real Estate Fund

Each fund in this report offers one share class. Shares are bought and sold at closing net asset value per share (NAV), which is the price for all outstanding shares of a fund. Each share has a par value of 1/1,000 of a cent, and the funds' Board of Trustees (the Board) may authorize the issuance of as many shares as necessary.

Each fund maintains its own account for purposes of holding assets and accounting, and is considered a separate entity for tax purposes. Within its account, each fund may also keep certain assets in segregated accounts, as required by securities law. The "Fund Complex" includes The Charles Schwab Family of Funds, Schwab Capital Trust, Schwab Investments, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust.

2. Significant Accounting Policies:

The following is a summary of the significant accounting policies the funds use in their preparation of financial statements. The funds follow the investment company accounting and reporting guidance of the Financial Accounting Standards Board (FASB) Accounting Standard Codification *Topic 946 Financial Services – Investment Companies*. The accounting policies are in conformity with accounting principles generally accepted in the United States of America (GAAP).

The funds may invest in certain mutual funds which are referred to as "underlying funds". For more information about the underlying funds' operations and policies, please refer to those funds' semiannual and annual reports, which are filed with the U.S. Securities and Exchange Commission (SEC) and are available on the SEC's website at www.sec.gov.

(a) Security Valuation:

Pursuant to Rule 2a-5 under the 1940 Act, the Board has designated authority to a Valuation Designee, the funds' investment adviser, to make fair valuation determinations under adopted procedures, subject to Board oversight. The investment adviser has formed a Pricing Committee to administer the pricing and valuation of portfolio securities and other assets and liabilities as well as to ensure that prices used for internal purposes or provided by third parties reasonably reflect fair value. The Valuation Designee may utilize independent pricing services, quotations from securities and financial instrument dealers and other market sources to determine fair value.

Securities held in the funds' portfolio are valued every business day. The following valuation policies and procedures are used by the Valuation Designee to value various types of securities:

- **Bonds and notes:** Fixed income investments are generally valued using an evaluated price at the mid-point of the bid/ask spread provided by an approved, independent pricing service (mid-price). To determine the evaluated mid-price, a pricing service may use a variety of techniques and inputs. Techniques may include, but are not limited to, spread models that calculate an investment-specific price relative to a benchmark or yield curve models that establish a price based on yields of comparable bonds along a range of maturities. Inputs differ by valuation approach and technique, as appropriate, and examples of inputs may include, but are not limited to, interest rates, market conditions, comparable bonds, market trades, projected cash flows, credit reviews and issuer news.
- **Short-term securities (60 days or less to maturity):** Securities with remaining maturities of 60 days or less are generally valued at an evaluated price; however, such securities may be valued at their amortized cost if it approximates the security's fair value.
- **Mutual funds:** Mutual funds are valued at their respective NAVs.

Financial Notes (continued)

2. Significant Accounting Policies (continued):

- **Securities for which no quoted value is available:** The Valuation Designee has adopted procedures to fair value a fund's securities when market prices are not "readily available" or are unreliable. For example, a security may be fair valued when it's de-listed or its trading is halted or suspended; when a security's primary pricing source is unable or unwilling to provide a price; or when a security's primary trading market is closed during regular market hours. Fair value determinations are made in good faith in accordance with adopted valuation procedures. The Valuation Designee considers a number of factors, including unobservable market inputs, when arriving at fair value. The Valuation Designee may employ methods such as the review of related or comparable assets or liabilities, related market activities, recent transactions, market multiples, book values, transactional back-testing, disposition analysis and other relevant information. Due to the subjective and variable nature of fair value pricing, there can be no assurance that a fund could obtain the fair value assigned to the security upon the sale of such security.

In accordance with the authoritative guidance on fair value measurements and disclosures under GAAP, the funds disclose the fair value of their investments in a hierarchy that prioritizes the significant inputs to valuation methods used to measure the fair value. The hierarchy gives the highest priority to valuations based upon unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to valuations based upon unobservable inputs that are significant to the valuation (Level 3 measurements). If inputs used to measure the financial instruments fall within different levels of the hierarchy, the categorization is based on the lowest level input that is significant to the valuation. If it is determined that either the volume and/or level of activity for an asset or liability has significantly decreased (from normal conditions for that asset or liability) or price quotations or observable inputs are not associated with orderly transactions, increased analysis and the Valuation Designee's judgment will be required to estimate fair value.

The three levels of the fair value hierarchy are as follows:

- Level 1 – quoted prices in active markets for identical investments – Investments whose values are based on quoted market prices in active markets. These generally include active listed equities, mutual funds, ETFs and futures contracts. Mutual funds and ETFs are classified as Level 1 prices, without consideration to the classification level of the underlying securities held.
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.) – Investments that trade in markets that are not considered to be active, but whose values are based on quoted market prices, dealer quotations or valuations provided by alternative pricing sources supported by observable inputs are classified as Level 2 prices. These generally include U.S. government and sovereign obligations, most government agency securities, investment-grade corporate bonds, certain mortgage products, less liquid listed equities, and state, municipal and provincial obligations.
- Level 3 – significant unobservable inputs (including the Valuation Designee's assumptions in determining the fair value of investments) – Investments whose values are classified as Level 3 prices have significant unobservable inputs, as they may trade infrequently or not at all. When observable prices are not readily available for these securities, one or more valuation methods are used for which sufficient and reliable data is available. The inputs used in estimating the value of Level 3 prices may include the original transaction price, quoted prices for similar securities or assets in active markets, completed or pending third-party transactions in the underlying investment or comparable issuers, and changes in financial ratios or cash flows. Level 3 prices may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated in the absence of market information. Assumptions used due to the lack of observable inputs may significantly impact the resulting fair value and therefore a fund's results of operations.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The levels associated with valuing the funds' investments as of August 31, 2023 are disclosed in each fund's Portfolio Holdings.

(b) Accounting Policies for certain Portfolio Investments (if held):

Inflation-Protected Securities: The Schwab Treasury Inflation Protected Securities Index Fund invests in U.S. Treasury inflation-protected securities (TIPS). Inflation-protected securities are fixed-income securities whose principal value is periodically adjusted to the rate of inflation. The interest rate on these instruments is generally fixed at issuance at a rate lower than typical bonds or notes. Over the life of an inflation-indexed instrument, however, interest will be paid based on a principal value, which is adjusted for any inflation or deflation. Any increase or decrease in the principal amount of an inflation-protected security will be included as an addition or reduction to interest income in the fund's Statement of Operations, even though investors do not receive their principal until maturity.

Financial Notes (continued)

2. Significant Accounting Policies (continued):

TBA Commitments: The funds may enter into “TBA” (to-be-announced) commitments to purchase or sell securities for a fixed price at a future date. Payments or proceeds of TBA commitments are not delivered until the contractual settlement date. Unsettled TBA commitments are valued at the current fair value generally according to the procedures described above in the Security Valuation section. The funds’ use of TBA commitments may cause the funds to experience higher portfolio turnover and higher transaction costs.

Agency MBS and TBA Transactions: The Treasury Market Practices Group (TMPG) of the Federal Reserve Bank of New York recommended the margining of certain forward-settling Agency MBS (Mortgage-Backed Securities) transactions, including TBAs, to reduce counterparty credit risk. The TMPG recommended market participants exchange two-way variation margin on a regular basis. The Schwab U.S. Aggregate Bond Index Fund posts and receives variation margin with certain counterparties in instances where the unrealized gain (loss) on such transactions exceeds certain pre-determined thresholds. The variation margin, if any, is disclosed in the Statement of Assets and Liabilities.

Delayed-Delivery and When-Issued Transactions: The funds may transact in securities on a delayed-delivery or when-issued basis. Payment and delivery may take place after the customary settlement period for that security. The price of the underlying securities and the date when the securities will be delivered and paid for are fixed at the time the transaction is negotiated. The securities purchased on a delayed-delivery or when-issued basis are identified as such in the funds’ Portfolio Holdings, if any. The funds may receive compensation for interest forgone in the purchase of a delayed-delivery or when-issued security. Losses may arise due to changes in the value of the underlying securities or if the counterparty does not perform under the contract’s terms, or if the issuer does not issue the securities due to political, economic, or other factors. The funds comply with Rule 18f-4 under the 1940 Act, the funds operate as limited derivatives users, with respect to purchase commitments held within the funds, portfolio securities are no longer required to be segregated as collateral with a value at least equal to the amount of a purchase commitment and the funds’ exposure is monitored under a derivatives risk management program.

Securities Lending: Under the trust’s Securities Lending Program, a fund (lender) may make short-term loans of its securities to another party (borrower) to generate additional revenue for the fund. The borrower pledges collateral in the form of cash, securities issued or fully guaranteed by the U.S. government or foreign governments, or letters of credit issued by a bank. Collateral at the individual loan level is required to be maintained on a daily marked-to-market basis in an amount at least equal to the current value of the securities loaned. The lending agent provides a fund with indemnification against borrower default (the borrower fails to return the security on loan) reducing the risk of loss as a result of default. The cash collateral of securities loaned is currently invested in money market portfolios operating pursuant to Rule 2a-7 under the 1940 Act. Each fund bears the risk of loss with respect to the investment of cash collateral. The terms of the securities lending agreement allow the funds or the lending agent to terminate any loan at any given time and the securities must be returned within the earlier of the standard trade settlement period or the specified time period under the relevant securities lending agreement. Securities lending income, as disclosed in each fund’s Statement of Operations, if applicable, represents the income earned from the investment of the cash collateral plus any fees paid by borrowers, less the fees paid to the lending agent and broker rebates which are subject to adjustments pursuant to the securities lending agreement. On loans not collateralized by cash, a fee is received from the borrower, and is allocated between a fund and the lending agent. The aggregate fair value of securities loaned will not at any time exceed one-third of the total assets of a fund, including collateral received from the loan. Securities lending fees paid to the unaffiliated lending agents start at 9% of gross lending revenue, with subsequent breakpoints to a low of 5%. In this context, the gross lending revenue equals the income received from the investment of cash collateral and fees paid by borrowers less any rebates paid to the borrowers. Any expenses charged by the cash collateral fund are in addition to these fees. All remaining revenue is retained by the fund, as applicable. No portion of lending revenue is paid to or retained by the investment adviser or any of its affiliates.

As of August 31, 2023, the Schwab U.S. Aggregate Bond Index Fund and Schwab Short-Term Bond Index Fund had securities on loan, all of which were classified as corporate bonds. The value of the securities on loan and the related collateral as of August 31, 2023, are disclosed in the fund’s Portfolio Holdings and Statement of Assets and Liabilities.

(c) Security Transactions:

Security transactions are recorded as of the date the order to buy or sell the security is executed. Realized gains and losses from security transactions are based on the identified costs of the securities involved. Gains and losses from paydowns on mortgage and asset backed securities are recorded as adjustments to interest income.

Financial Notes (continued)

2. Significant Accounting Policies (continued):

(d) Investment Income:

Interest income is recorded as it accrues. If a fund buys a debt security at a discount (less than face value) or a premium (more than face value), it amortizes premiums and accretes discounts from the purchase settlement date up to maturity. The fund then increases (in the case of discounts) or reduces (in the case of premiums) the income it records from the security. Certain securities may be callable (meaning that the issuer has the option to pay it off before its maturity date). The fund amortizes the premium and accretes the discount on each callable security to the security's maturity date, except when the purchase price is higher than the call price at the security's call date (in which case the premium is amortized to the call date). Any increase or decrease in the principal amount of an inflation-protected security is included as an addition or reduction to interest income in the Statement of Operations; such adjustments may have a significant impact on a fund's distributions. Dividends from underlying funds are recorded on the date they are effective (the ex-dividend date). Any distributions from underlying funds are recorded in accordance with the character of the distributions as designated by the underlying funds.

(e) Expenses:

Pursuant to an Amended and Restated Investment Advisory Agreement between the investment adviser and the Schwab Treasury Inflation Protected Securities Index Fund and an Investment Advisory Agreement between the investment adviser and the Schwab U.S. Aggregate Bond Index Fund and Schwab Short-Term Bond Index Fund, the investment adviser pays the operating expenses of the funds, excluding acquired fund fees and expenses, taxes, any brokerage expenses, and extraordinary or non-routine expenses. Taxes, any brokerage expenses and extraordinary or non-routine expenses that are specific to a fund are charged directly to the fund. Acquired fund fees and expenses are indirect expenses incurred by a fund through its investments in underlying funds.

(f) U.S. Treasury, Agency Debt & Agency MBS Charges:

Due to market conditions or other reasons, delivery of U.S. Treasury securities, agency debt and agency MBS may not occur on a timely basis. In these instances, a fund may fail to receive a security purchased causing the fund to be unable to deliver a security sold. The TMPG recommends voluntary fail charges when securities are not delivered as agreed by the parties. These fail charges are included in net realized gains (losses) on sales of securities on each fund's Statement of Operations, if any.

(g) Distributions to Shareholders:

The funds, except for the Schwab Treasury Inflation Protected Securities Index Fund, declare distributions from net investment income, if any, every day they are open for business. These distributions, which are substantially equal to a fund's net investment income for that day, are paid out to shareholders once a month. The Schwab Treasury Inflation Protected Securities Index Fund declares and pays distributions from net investment income, if any, quarterly. All the funds make distributions from net realized capital gains, if any, once a year. To receive a distribution, you must be a registered shareholder on the record date. Distributions are paid to shareholders on the payable date.

(h) Accounting Estimates:

The accounting policies described in this report conform to GAAP. Notwithstanding this, shareholders should understand that in order to follow these principles, fund management has to make estimates and assumptions that affect the information reported in the financial statements. It's possible that once the results are known, they may turn out to be different from these estimates and these differences may be material.

(i) Federal Income Taxes:

The funds intend to meet federal income and excise tax requirements for regulated investment companies under subchapter M of the Internal Revenue Code, as amended. Accordingly, the funds distribute substantially all of their net investment income and net realized capital gains, if any, to their respective shareholders each year. As long as a fund meets the tax requirements, it is not required to pay federal income tax.

(j) Indemnification:

Under the funds' organizational documents, the officers and trustees are indemnified against certain liabilities arising out of the performance of their duties to the funds. In addition, in the normal course of business the funds enter into contracts with their vendors and others that provide general indemnifications. The funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the funds. However, based on experience, the funds expect the risk of loss attributable to these arrangements to be remote.

Financial Notes (continued)

2. Significant Accounting Policies (continued):

(k) Regulatory Update:

Effective January 24, 2023, the SEC adopted rule and form amendments to require mutual funds and ETFs to transmit concise and visually engaging streamlined annual and semiannual reports to shareholders that highlight key information deemed important for retail investors to assess and monitor their fund investments. Other information, including financial statements, will no longer appear in a streamlined shareholder report but must be available online, delivered free of charge upon request, and filed on a semiannual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. At this time, management is evaluating the impact of these rule and form amendment changes on the content of the current shareholder report and the newly created annual and semiannual streamlined shareholder reports.

3. Risk Factors:

The funds invest mainly in corporate bonds, mortgage-backed and asset-backed securities, government or municipal obligations, and other debt securities. These investments may involve certain risks, as discussed in the funds' prospectus, including, but not limited to, those described below:

Market Risk. Financial markets rise and fall in response to a variety of factors, sometimes rapidly and unpredictably. Markets may be impacted by economic, political, regulatory and other conditions, including economic sanctions and other government actions. In addition, the occurrence of global events, such as war, terrorism, environmental disasters, natural disasters and epidemics, may also negatively affect the financial markets. As with any investment whose performance is tied to these markets, the value of an investment in a fund will fluctuate, which means that an investor could lose money over short or long periods.

Investment Style Risk. The funds are index funds. Therefore, they follow the securities included in their respective index during upturns as well as downturns. Because of their indexing strategies, the funds do not take steps to reduce market exposure or to lessen the effects of a declining market. In addition, because of a fund's expenses, the fund's performance may be below that of its index. Errors relating to an index may occur from time to time and may not be identified by the index provider for a period of time. In addition, market disruptions could cause delays in the index's rebalancing schedule. Such errors and/or market disruptions may result in losses for the fund.

Interest Rate Risk. Interest rates rise and fall over time. As with any investment whose yield reflects current interest rates, a fund's yield will change over time. During periods when interest rates are low, a fund's yield (and total return) also may be low. Changes in interest rates also may affect a fund's share price: a rise in interest rates generally causes a fund's share price to fall. The longer a fund's portfolio duration, the more sensitive to interest rate movements its share price is likely to be. Also, a change in a central bank's monetary policy or economic conditions, among other things, may result in a change in interest rates, which could have sudden and unpredictable effects on the markets and significantly impact the value of fixed-income securities in which a fund invests. A sudden or unpredictable rise in interest rates may cause volatility and the value of fixed-income securities to decline.

Credit Risk. A decline in the credit quality of an issuer, guarantor or liquidity provider of a portfolio investment or a counterparty could cause the funds to lose money or underperform. The funds could lose money if, due to a decline in credit quality, the issuer, guarantor or liquidity provider of a portfolio investment or a counterparty fails to make, or is perceived as being unable or unwilling to make, timely principal or interest payments or otherwise honor its obligations.

Sampling Index Tracking Risk. An index fund may not fully replicate its respective index and may hold securities not included in the respective index. As a result, a fund is subject to the risk that the investment adviser's investment management strategy, the implementation of which is subject to a number of constraints, may not produce the intended results. If a fund utilizes a sampling approach it may not track the return of the index as well as it would if a fund purchased all of the securities in the index.

Tracking Error Risk. As index funds, each fund seeks to track the performance of its respective index, although it may not be successful in doing so. The divergence between the performance of a fund and the index, positive or negative, is called "tracking error." Tracking error can be caused by many factors and it may be significant.

Portfolio Turnover Risk. (Schwab U.S. Aggregate Bond Index Fund only). The fund may engage in frequent trading of its portfolio securities in connection with its tracking of the index, primarily due to the fund rolling over its positions in TBAs as it tracks the portion of the index represented by mortgage-backed securities. A higher portfolio turnover rate may result in increased transaction costs, which may lower the fund's performance. A higher portfolio turnover rate can also result in an increase in taxable capital gains distributions to the fund's shareholders.

Liquidity Risk. The funds may be unable to sell certain securities, such as illiquid securities, readily at a favorable time or price, or the funds may have to sell them at a loss.

Financial Notes (continued)

3. Risk Factors (continued):

Concentration Risk. To the extent that a fund's or an index's portfolio is concentrated in the securities of issuers in a particular market, industry, group of industries, sector or asset class, a fund may be adversely affected by the performance of those securities, may be subject to increased price volatility and may be more vulnerable to adverse economic, market, political or regulatory occurrences affecting that market, industry, group of industries, sector or asset class.

Prepayment and Extension Risk. Certain fixed-income securities are subject to the risk that the securities may be paid off earlier or later than expected, especially during periods of falling or rising interest rates, respectively. Prepayments of obligations could cause a fund to forgo future interest income on the portion of the security's principal repaid early and force a fund to reinvest that money at the lower prevailing interest rates. Extensions of obligations could cause a fund to exhibit additional volatility and hold securities paying lower-than-market rates of interest. Either case could hurt a fund's performance.

Non-U.S. Issuer Risk. Certain funds may invest in U.S.-registered, dollar-denominated bonds of non-U.S. corporations, governments, agencies and supra-national entities. A fund's investments in bonds of non-U.S. issuers may involve certain risks that are greater than those associated with investments in securities of U.S. issuers. These include risks of adverse changes in foreign economic, political, regulatory and other conditions; the imposition of economic sanctions or other government restrictions; differing accounting, auditing, financial reporting and legal standards and practices; differing securities market structures; and higher transaction costs. These risks may be heightened in connection with bonds issued by non-U.S. corporations and entities in emerging markets.

Derivatives Risk. Certain funds may invest in derivative instruments. The principal types of derivatives used by the funds are futures contracts. A futures contract is an agreement to buy or sell a financial instrument at a specific price on a specific day. A fund's use of derivatives that are subject to regulation by the Commodity Futures Trading Commission (CFTC) could cause a fund to become a commodity pool, which would require the fund to comply with certain CFTC rules.

A fund's use of derivative instruments involves risks different from, or possibly greater than, the risks associated with investing directly in securities and other traditional investments. Certain of these risks, such as market risk, credit risk, liquidity risk and leverage risk, are discussed elsewhere in this section. A fund's use of derivatives is also subject to lack of availability risk, valuation risk, correlation risk and tax risk. Lack of availability risk is the risk that suitable derivative transactions may not be available in all circumstances for risk management or other purposes. Valuation risk is the risk that a particular derivative may be valued incorrectly. Correlation risk is the risk that changes in the value of the derivative may not correlate perfectly with the underlying asset, rate or index. Tax risk is the risk that the use of derivatives may cause a fund to realize higher amounts of short-term capital gains. A fund's use of derivatives could reduce the fund's performance, increase the fund's volatility, and cause the fund to lose more than the initial amount invested. A fund's use of derivatives also could create a risk of counterparty default under certain transactions, risks that the fund would need to liquidate portfolio positions when it may not be advantageous to do so in order to meet margin and payment obligations, and legal risks relating to insufficient documentation, insufficient capacity or authority of a counterparty, or legality or enforceability of a contract.

Mortgage-Backed and Mortgage Pass-Through Securities Risk. Mortgage-backed securities tend to increase in value less than other debt securities when interest rates decline, but are subject to similar or greater risk of decline in fair value during periods of rising interest rates. Certain of the mortgage-backed securities in which a fund may invest are issued or guaranteed by agencies or instrumentalities of the U.S. government but are not backed by the full faith and credit of the U.S. government. There can be no assurance that the U.S. government would provide financial support to its agencies or instrumentalities where it was not obligated to do so which can cause a fund to lose money or underperform. The risks of investing in mortgage-backed securities include, among others, interest rate risk, credit risk, prepayment risk and extension risk. Transactions in mortgage pass-through securities often occur through TBA transactions. A fund could lose money or underperform if a TBA counterparty defaults or goes bankrupt.

Mortgage Dollar Rolls Risk. Mortgage dollar rolls are transactions in which a fund sells mortgage-backed securities to a dealer and simultaneously agrees to repurchase similar securities in the future at a predetermined price. A fund's mortgage dollar rolls could lose money if the price of the mortgage-backed securities sold falls below the agreed upon repurchase price, or if the counterparty is unable to honor the agreement.

Securities Lending Risk. Securities lending involves the risk of loss of rights in, or delay in recovery of, the loaned securities if the borrower fails to return the security loaned or becomes insolvent.

Inflation-Protected Security Risk. The value of inflation-protected securities, including TIPS, generally will fluctuate in response to changes in "real" interest rates, generally decreasing when real interest rates rise and increasing when real interest rates fall. Real interest rates represent nominal (or stated) interest rates reduced by the expected impact of inflation. In addition, interest payments on inflation-indexed securities will generally vary up or down along with the rate of inflation.

Financial Notes (continued)

3. Risk Factors (continued):

Leverage Risk. Certain fund transactions, such as derivatives transactions, TBA transactions and mortgage dollar rolls, may give rise to a form of leverage and may expose the funds to greater risk. Leverage tends to magnify the effect of any decrease or increase in the value of a fund's portfolio securities. The use of leverage may cause a fund to liquidate portfolio positions when it would not be advantageous to do so in order to satisfy its obligations.

Money Market Fund Risk. The funds may invest in underlying money market funds that either seek to maintain a stable \$1.00 net asset value ("stable share price money market funds") or that have a share price that fluctuates ("variable share price money market funds"). Although an underlying stable share price money market fund seeks to maintain a stable \$1.00 net asset value, it is possible to lose money by investing in such a money market fund. Because the share price of an underlying variable share price money market fund will fluctuate, when a fund sells the shares it owns they may be worth more or less than what the fund originally paid for them. In addition, neither type of money market fund is designed to offer capital appreciation. Certain underlying money market funds may impose a fee upon the sale of shares or may temporarily suspend the ability to sell shares if such fund's liquidity falls below required minimums.

Please refer to the funds' prospectus for a more complete description of the principal risks of investing in the funds.

4. Affiliates and Affiliated Transactions:

Investment Adviser

Charles Schwab Investment Management Inc., dba Schwab Asset Management, a wholly owned subsidiary of The Charles Schwab Corporation, serves as each fund's investment adviser and administrator pursuant to an Investment Advisory and Administration Agreement between the investment adviser and the trust.

For its advisory and administrative services to the funds, the investment adviser is entitled to receive an annual fee, payable monthly, based on each fund's average daily net assets as follows:

SCHWAB TREASURY INFLATION PROTECTED SECURITIES INDEX FUND	SCHWAB U.S. AGGREGATE BOND INDEX FUND	SCHWAB SHORT-TERM BOND INDEX FUND
0.05%	0.04%	0.06%

Financial Notes (continued)

4. Affiliates and Affiliated Transactions (continued):

Investments from Affiliates

Certain funds in the Fund Complex may own shares of other funds in the Fund Complex. The table below reflects the percentage of shares of each fund in this report that are owned by other funds in the Fund Complex as of August 31, 2023, as applicable:

	UNDERLYING FUNDS		
	SCHWAB TREASURY INFLATION PROTECTED SECURITIES INDEX FUND	SCHWAB U.S. AGGREGATE BOND INDEX FUND	SCHWAB SHORT-TERM BOND INDEX FUND
Schwab Balanced Fund	–%	5.2%	–%
Schwab MarketTrack Balanced Portfolio	–%	4.3%	0.4%
Schwab MarketTrack Conservative Portfolio	–%	2.6%	0.1%
Schwab MarketTrack Growth Portfolio	–%	3.1%	–%
Schwab Monthly Income Fund - Flexible Payout	–%	0.2%	–%
Schwab Monthly Income Fund - Income Payout	–%	0.4%	–%
Schwab Monthly Income Fund - Target Payout	–%	0.1%	–%
Schwab Target 2010 Fund	0.1%	0.3%	0.2%
Schwab Target 2015 Fund	0.1%	0.3%	0.3%
Schwab Target 2020 Fund	0.8%	1.8%	1.7%
Schwab Target 2025 Fund	0.8%	2.0%	1.9%
Schwab Target 2030 Fund	0.5%	2.7%	2.5%
Schwab Target 2035 Fund	–%	1.1%	1.0%
Schwab Target 2040 Fund	–%	1.4%	1.3%
Schwab Target 2045 Fund	–%	0.2%	0.2%
Schwab Target 2050 Fund	–%	0.1%	0.1%
Schwab Target 2055 Fund	–%	0.1%	0.1%
Schwab Target 2060 Fund	–%	0.0%*	0.0%*
Schwab Target 2065 Fund	–%	0.0%*	0.0%*

* Less than 0.05%

Interfund Borrowing and Lending

Pursuant to an exemptive order issued by the SEC, the funds may enter into interfund borrowing and lending transactions with other funds in the Fund Complex. All loans are for temporary or emergency purposes and the interest rate to be charged will be the average of the overnight repurchase agreement rate and the short-term bank loan rate. All loans are subject to numerous conditions designed to ensure fair and equitable treatment of all participating funds. The interfund lending facility is subject to the oversight and periodic review by the Board. The funds had no interfund borrowing or lending activity during the period.

5. Board of Trustees:

The Board may include people who are officers and/or directors of the investment adviser or its affiliates. Federal securities law limits the percentage of such “interested persons” who may serve on a trust’s board, and the trust was in compliance with these limitations throughout the report period. The funds did not pay any interested trustees or non-interested trustees (independent trustees). The independent trustees are paid by the investment adviser. For more information regarding the trustees, please refer to the Trustees and Officers table at the end of this report.

6. Borrowing from Banks:

During the period, the funds were participants with other funds in the Fund Complex in a joint, syndicated, committed \$850 million line of credit (the Syndicated Credit Facility), which matured on September 29, 2022. On September 29, 2022, the Syndicated Credit Facility was amended to run for a new 364 day period with the line of credit amount increasing to \$1 billion, maturing on

Financial Notes (continued)

6. Borrowing from Banks (continued):

September 28, 2023. Under the terms of the Syndicated Credit Facility, in addition to the investment adviser paying the interest charged on any borrowings by a fund, the investment adviser paid a commitment fee of 0.15% per annum on the funds' proportionate share of the unused portion of the Syndicated Credit Facility.

During the period, the funds were participants with other funds in the Fund Complex in a joint, unsecured, uncommitted \$400 million line of credit (the Uncommitted Credit Facility), with State Street Bank and Trust Company, which matured on September 29, 2022. On September 29, 2022, the Uncommitted Credit Facility was amended to run for a new 364 day period with the line of credit amount remaining unchanged, maturing on September 28, 2023. Under the terms of the Uncommitted Credit Facility, the investment adviser pays interest on the amount a fund borrows. There were no borrowings from either line of credit during the period.

The funds also have access to custodian overdraft facilities. A fund may have utilized the overdraft facility and incurred an interest expense, which is paid by the investment adviser. The interest expense is determined based on a negotiated rate above the current Federal Funds Rate.

7. Purchases and Sales/Maturities of Investment Securities:

For the period ended August 31, 2023, purchases and sales/maturities of securities (excluding short-term obligations) were as follows:

	PURCHASES OF LONG-TERM U.S. GOVERNMENT SECURITIES*	PURCHASES OF OTHER LONG-TERM SECURITIES	TOTAL PURCHASES OF LONG-TERM SECURITIES
Schwab Treasury Inflation Protected Securities Index Fund	\$1,145,882,823	\$-	\$1,145,882,823
Schwab U.S. Aggregate Bond Index Fund	3,091,043,187	257,625,405	3,348,668,592
Schwab Short-Term Bond Index Fund	1,432,596,030	122,379,417	1,554,975,447
	SALES/MATURITIES OF LONG-TERM U.S. GOVERNMENT SECURITIES*	SALES/MATURITIES OF OTHER LONG-TERM SECURITIES	TOTAL SALES/MATURITIES OF LONG-TERM SECURITIES
Schwab Treasury Inflation Protected Securities Index Fund	\$1,187,203,383	\$-	\$1,187,203,383
Schwab U.S. Aggregate Bond Index Fund	2,901,029,745	181,409,274	3,082,439,019
Schwab Short-Term Bond Index Fund	1,684,009,223	226,849,638	1,910,858,861

* Includes securities guaranteed by U.S. Government Agencies.

8. Federal Income Taxes:

As of August 31, 2023, the tax basis cost of the funds' investments and gross unrealized appreciation and depreciation were as follows:

	TAX COST	GROSS UNREALIZED APPRECIATION	GROSS UNREALIZED DEPRECIATION	NET UNREALIZED APPRECIATION (DEPRECIATION)
Schwab Treasury Inflation Protected Securities Index Fund	\$2,911,127,962	\$0	(\$324,810,756)	(\$324,810,756)
Schwab U.S. Aggregate Bond Index Fund	5,157,233,132	1,774,307	(523,908,949)	(522,134,642)
Schwab Short-Term Bond Index Fund	1,554,490,765	362,346	(52,062,712)	(51,700,366)

Financial Notes (continued)

8. Federal Income Taxes (continued):

As of August 31, 2023, the components of distributable earnings on a tax basis were as follows:

	UNDISTRIBUTED ORDINARY INCOME	NET UNREALIZED APPRECIATION (DEPRECIATION) ON INVESTMENTS	CAPITAL LOSS CARRYFORWARDS AND OTHER LOSSES	TOTAL
Schwab Treasury Inflation Protected Securities Index Fund	\$40,849,340	(\$324,810,756)	(\$130,787,250)	(\$414,748,666)
Schwab U.S. Aggregate Bond Index Fund	2,720,901	(522,134,642)	(260,369,779)	(779,783,520)
Schwab Short-Term Bond Index Fund	1,817,856	(51,700,366)	(109,814,529)	(159,697,039)

The components of distributable earnings on a tax basis may not match the Total distributable earnings line item on the Statement of Assets and Liabilities due to other temporary timing differences. The primary difference between book basis and tax basis unrealized appreciation or unrealized depreciation of investments is the tax deferral of losses on wash sales. The tax cost of the funds' investments, disclosed above, have been adjusted from their book amounts to reflect these appreciation or depreciation differences, as applicable.

Net investment income and realized capital gains and losses may differ for financial statement and tax purposes primarily due to differing treatments of paydown gains and losses and sales on TIPS.

Capital loss carryforwards have no expiration and may be used to offset future realized capital gains for federal income tax purposes. As of August 31, 2023, the funds had capital loss carryforwards available as follows:

Schwab Treasury Inflation Protected Securities Index Fund	\$130,787,250
Schwab U.S. Aggregate Bond Index Fund	260,369,779
Schwab Short-Term Bond Index Fund	109,814,529

The tax basis components of distributions paid during the current and prior fiscal years were as follows:

	CURRENT FISCAL YEAR END DISTRIBUTIONS		PRIOR FISCAL YEAR END DISTRIBUTIONS	
	ORDINARY INCOME	LONG-TERM CAPITAL GAINS	ORDINARY INCOME	LONG-TERM CAPITAL GAINS
Schwab Treasury Inflation Protected Securities Index Fund	\$143,952,912	\$21,184,284	\$155,458,497	\$3,460,987
Schwab U.S. Aggregate Bond Index Fund	130,788,565	–	110,844,252	–
Schwab Short-Term Bond Index Fund	42,183,526	–	22,648,972	6,434,599

Distributions paid to shareholders are based on net investment income and net realized gains determined on a tax basis, which may differ from net investment income and net realized gains for financial reporting purposes. These differences reflect the differing character of certain income items and net realized gains and losses for financial statement and tax purposes, and may result in reclassification among certain capital accounts in the financial statements. The funds may also designate a portion of the amount paid to redeeming shareholders as a distribution for tax purposes.

Permanent book and tax basis differences, which are mainly due to differing treatments of paydown gains and losses and TIPS, may result in reclassifications between components of net assets as required. The adjustments will have no impact on net assets or the results of operations.

As of August 31, 2023, management has reviewed the tax positions for open periods (for federal purposes, three years from the date of filing and for state purposes, four years from the date of filing) as applicable to the funds, and has determined that no provision for income tax is required in the funds' financial statements. The funds recognize interest and penalties, if any, related to unrecognized tax benefits as income tax expense in the Statement of Operations. During the fiscal year ended August 31, 2023, the funds did not incur any interest or penalties.

9. Subsequent Events:

Management has determined there are no subsequent events or transactions through the date the financial statements were issued that would have materially impacted the financial statements as presented.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Schwab Investments and Shareholders of Schwab Treasury Inflation Protected Securities Index Fund, Schwab U.S. Aggregate Bond Index Fund, and Schwab Short-Term Bond Index Fund:

Opinion on the Financial Statements and Financial Highlights

We have audited the accompanying statements of assets and liabilities, including the portfolio holdings, of Schwab Treasury Inflation Protected Securities Index Fund, Schwab U.S. Aggregate Bond Index Fund, and Schwab Short-Term Bond Index Fund (the “Funds”), three of the funds constituting Schwab Investments, as of August 31, 2023, the related statements of operations for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, the financial highlights for each of the four years in the period then ended, and the related notes. In our opinion, the financial statements and financial highlights present fairly, in all material respects, the financial position of each of the Funds as of August 31, 2023, and the results of their operations for the year then ended, the changes in their net assets for each of the two years in the period then ended, and the financial highlights for each of the four years in the period then ended in conformity with accounting principles generally accepted in the United States of America. The financial highlights for the year in the period ended August 31, 2019 were audited by other auditors, whose report, dated October 17, 2019, expressed an unqualified opinion on such financial highlights.

Basis for Opinion

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

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement, whether due to error or fraud. The Funds are not required to have, nor were we engaged to perform, an audit of their internal control over financial reporting. As part of our audits, we are required to obtain an understanding of internal control over financial reporting but not for the purpose of expressing an opinion on the effectiveness of the Funds’ internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements and financial highlights, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and financial highlights. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements and financial highlights. Our procedures included confirmation of securities owned as of August 31, 2023, by correspondence with the custodian and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

Deloitte & Touche LLP

Denver, Colorado

October 17, 2023

We have served as the auditor of one or more investment companies in the Schwab Funds Complex since 2020.

Other Federal Tax Information (unaudited)

Under section 852(b)(3)(C) of the Internal Revenue Code, the funds hereby designate the following amounts as long-term capital gain dividends for the fiscal year ended August 31, 2023:

Schwab Treasury Inflation Protected Securities Index Fund	\$21,184,284
Schwab U.S. Aggregate Bond Index Fund	–
Schwab Short-Term Bond Index Fund	–

For the fiscal year ended August 31, 2023, the funds designate the following percentage of dividend income as business interest income under section 163(j) of the internal Revenue code:

Schwab Treasury Inflation Protected Securities Index Fund	99.93%
Schwab U.S. Aggregate Bond Index Fund	95.49%
Schwab Short-Term Bond Index Fund	99.62%

Investment Advisory Agreement Approval

The Investment Company Act of 1940, as amended (the 1940 Act), requires that the continuation of a fund's investment advisory agreement must be specifically approved (1) by the vote of the trustees or by a vote of the shareholders of the fund, and (2) by the vote of a majority of the trustees who are not parties to the investment advisory agreement or "interested persons" of any party thereto (the Independent Trustees), cast in person at a meeting called for the purpose of voting on such approval. In connection with such approvals, the fund's trustees must request and evaluate, and the investment adviser is required to furnish, such information as may be reasonably necessary to evaluate the terms of the investment advisory agreement.

The Board of Trustees (the Board or the Trustees, as appropriate) calls and holds one or more meetings each year that are dedicated, in whole or in part, to considering whether to renew the investment advisory and administration agreement (the Agreement) between Schwab Investments (the Trust) and Charles Schwab Investment Management, Inc. (CSIM) (dba Schwab Asset Management) (the investment adviser) with respect to the existing funds in the Trust, including Schwab Treasury Inflation Protected Securities Index Fund, Schwab U.S. Aggregate Bond Index Fund and Schwab Short-Term Bond Index Fund (the Funds), and to review certain other agreements pursuant to which the investment adviser provides investment advisory services to certain other registered investment companies. In preparation for the meeting(s), the Board requests and reviews a wide variety of materials provided by the investment adviser, including information about the investment adviser's affiliates, personnel, business goals and priorities, profitability, third-party oversight, corporate structure and operations. As part of the renewal process, the Independent Trustees' legal counsel, on behalf of the Independent Trustees, sends an information request letter to the investment adviser seeking certain relevant information. The responses by the investment adviser are provided to the Trustees in the Board materials for their review prior to their meeting, and the Trustees are provided with the opportunity to request any additional materials. The Board also receives data provided by an independent provider of investment company data. This information is in addition to the detailed information about the Funds that the Board reviews during the course of each year, including information that relates to the Funds' operations and performance, legal and compliance matters, risk management, portfolio turnover, and sales and marketing activity. In considering the renewal, the Independent Trustees receive advice from Independent Trustees' legal counsel, including a memorandum regarding the responsibilities of trustees for the approval of investment advisory agreements. In addition, the Independent Trustees participate in question and answer

sessions with representatives of the investment adviser and meet in executive session outside the presence of Fund management.

The Board, including a majority of the Independent Trustees, considered information specifically relating to the continuance of the Agreement with respect to the Funds at meetings held on April 27, 2023 and June 6, 2023, and approved the renewal of the Agreement with respect to the Funds for an additional one-year term at the meeting on June 6, 2023 called for the purpose of voting on such approval.

The Board's approval of the continuance of the Agreement with respect to the Funds was based on consideration and evaluation of a variety of specific factors discussed at these meetings and at prior meetings, including:

1. the nature, extent and quality of the services provided to each Fund under the Agreement, including the resources of the investment adviser and its affiliates dedicated to the Funds;
2. each Fund's investment performance and how it compared to that of certain other comparable mutual funds and benchmark data;
3. each Fund's expenses and how those expenses compared to those of certain other similar mutual funds;
4. the profitability of the investment adviser and its affiliates, including Charles Schwab & Co., Inc. (Schwab), with respect to each Fund, including both direct and indirect benefits accruing to the investment adviser and its affiliates; and
5. the extent to which economies of scale would be realized as each Fund grows and whether fee levels in the Agreement reflect those economies of scale for the benefit of Fund investors.

Nature, Extent and Quality of Services. The Board considered the nature, extent and quality of the services provided by the investment adviser to the Funds and the resources of the investment adviser and its affiliates dedicated to the Funds. In this regard, the Trustees evaluated, among other things, the investment adviser's experience, track record, compliance program, resources dedicated to hiring and retaining skilled personnel and specialized talent, and information security resources. The Trustees also considered information provided by the investment adviser relating to services and support provided with respect to the Funds' portfolio management team, portfolio strategy, and internal investment guidelines, as well as trading infrastructure, liquidity management, product design and analysis, shareholder communications, securities valuation, and vendor and risk oversight. The Trustees also considered investments the investment adviser has made in its infrastructure, including modernizing the investment adviser's

Schwab Taxable Bond Funds

technology and use of data, increasing expertise in key areas (including portfolio management and trade operations), and improving business continuity, cybersecurity, due diligence, risk management processes, and information security programs, which are designed to provide enhanced services to the Funds and their shareholders. The Trustees considered Schwab's overall financial condition and its reputation as a full service brokerage firm, as well as the wide range of products, services and account features that benefit Fund shareholders who are brokerage clients of Schwab. Following such evaluation, the Board concluded, within the context of its full deliberations, that the nature, extent and quality of services provided by the investment adviser to the Funds and the resources of the investment adviser and its affiliates dedicated to the Funds supported renewal of the Agreement with respect to the Funds.

Fund Performance. The Board considered each Fund's performance in determining whether to renew the Agreement with respect to such Fund. Specifically, the Trustees considered each Fund's performance relative to a peer category of other mutual funds and applicable indices/benchmarks, in light of portfolio yield and the market environment, as well as in consideration of each Fund's investment style and strategy. As part of this review, the Trustees considered the composition of the peer category, selection criteria and the reputation of the independent provider of investment company data who prepared the peer category analysis. In evaluating the performance of each Fund, the Trustees considered the risk profile for such Fund and each Fund's demonstrated performance in tracking its benchmark index. The Trustees further considered the level of Fund performance in the context of their review of Fund expenses and the investment adviser's profitability discussed below and also noted that the Board and a designated committee of the Board review performance throughout the year. Although the Schwab Short-Term Bond Index Fund had performance that ranked in the fourth quartile of a relevant peer group for more than one performance period considered, the Board concluded that other factors relevant to performance supported renewal of the Agreement with respect to the Fund including that the underperformance was attributable, to a significant extent, to investment decisions by the investment adviser that were reasonable and consistent with the Fund's investment objective and policies and that it had taken steps designed to help improve performance. Following such evaluation, the Board concluded, within the context of its full deliberations, that the performance of each Fund supported renewal of the Agreement with respect to such Fund.

Fund Expenses. With respect to each Fund's expenses, the Trustees considered the rate of compensation called for by the Agreement and each Fund's operating expense ratio, in each case, in comparison to those of other similar mutual funds, such peer groups and comparisons having been selected and calculated by an independent provider of investment company data. The investment adviser reported to the Board, and the

Board took into account, the risk assumed by the investment adviser in the development of the Funds and provision of services as well as the competitive marketplace for financial products. The Trustees also considered fees charged by the investment adviser to other mutual funds and exchange-traded funds that it manages. The Board evaluated the Funds' unitary fee through review of comparative information with respect to fees paid by other similar mutual funds tracking fixed income indices. Following such evaluation, the Board concluded, within the context of its full deliberations, that the expenses of each Fund are reasonable and supported renewal of the Agreement with respect to such Fund.

Profitability. The Trustees considered the compensation flowing to the investment adviser and its affiliates, directly or indirectly and reviewed profitability on a pre-tax basis, without regard to distribution expenses. The Trustees reviewed profitability of the investment adviser relating to the Schwab fund complex as a whole, noting the benefits to Fund shareholders of being part of the Schwab fund complex, including the allocations of certain costs across the Funds and other funds in the complex. The Trustees also considered any other benefits derived by the investment adviser from its relationship with the Funds, such as whether, by virtue of its management of the Funds, the investment adviser obtains investment information or other research resources that aid it in providing advisory services to other clients. The Trustees considered whether the compensation and profitability with respect to the Funds under the Agreement and other service agreements were reasonable in light of the quality of all services rendered to the Funds by the investment adviser and its affiliates. The Trustees noted that the investment adviser continues to invest substantial sums in its business in order to provide enhanced research capabilities, services and systems to benefit the Funds. Based on this evaluation, the Board concluded, within the context of its full deliberations, that the profitability of the investment adviser with respect to each Fund is reasonable and supported renewal of the Agreement with respect to such Fund.

Economies of Scale. Although the Trustees recognized the difficulty of determining economies of scale with precision, and although the Funds do not have breakpoints in their advisory fees the Trustees considered the potential existence of any economies of scale by way of the relatively low advisory fee and unitary fee structure of the Funds and whether those are passed along to a Fund's shareholders through (i) the enhancement of services provided to the Funds in return for fees paid, including through investments by the investment adviser in its infrastructure, including modernizing the investment adviser's technology and use of data, increasing expertise and capabilities in key areas (including portfolio and trade operations), and improving business continuity, cybersecurity, due diligence, and information security programs, which are designed to provide enhanced services to the Funds and their shareholders; and (ii) pricing a fund to

Schwab Taxable Bond Funds

scale and keeping overall expenses down as the fund grows. The Trustees acknowledged that the investment adviser has invested in its infrastructure, as discussed above, over time and that the investment adviser's internal costs of providing investment management, technology, administrative, legal and compliance services to the Funds continue to increase as a result of regulatory or other developments. Based on this evaluation, the Board concluded, within the context of its full deliberations, that each Fund obtains reasonable benefits from economies of scale.

In the course of their deliberations, the Trustees may have accorded different weights to various factors and did not

identify any particular information or factor that was all important or controlling. Based on the Trustees' deliberation and their evaluation of the information described above, the Board, including all of the Independent Trustees, approved the continuation of the Agreement with respect to the Funds and concluded that the compensation under the Agreement with respect to the Funds is fair and reasonable in light of the services provided and the related expenses borne by the investment adviser and its affiliates and such other matters as the Trustees considered to be relevant in the exercise of their reasonable judgment.

Trustees and Officers

The tables below give information about the trustees and officers of Schwab Investments, which includes the funds covered in this report. The “Fund Complex” includes The Charles Schwab Family of Funds, Schwab Capital Trust, Schwab Investments, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust. The Fund Complex includes 106 funds.

The address for all trustees and officers is 211 Main Street, San Francisco, CA 94105. You can find more information about the trustees and officers in the funds’ Statement of Additional Information, which is available free by calling 1-877-824-5615.

INDEPENDENT TRUSTEES

NAME, YEAR OF BIRTH, AND POSITION(S) WITH THE TRUST (TERMS OF OFFICE, AND LENGTH OF TIME SERVED ¹)	PRINCIPAL OCCUPATIONS DURING THE PAST FIVE YEARS	NUMBER OF PORTFOLIOS IN FUND COMPLEX OVERSEEN BY THE TRUSTEE	OTHER DIRECTORSHIPS
Michael J. Beer 1961 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2022)	Retired. Director, President and Chief Executive Officer (Dec. 2016 – Sept. 2019), Principal Funds (investment management).	106	Director (2016 – 2019), Principal Funds, Inc.
Robert W. Burns 1959 Trustee (Trustee of Schwab Strategic Trust since 2009; The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios and Laudus Trust since 2016)	Retired/Private Investor.	106	None
Nancy F. Heller 1956 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2018)	Retired.	106	None
David L. Mahoney 1954 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios and Laudus Trust since 2011; Schwab Strategic Trust since 2016)	Private Investor.	106	Director (2004 – present), Corcept Therapeutics Incorporated Director (2009 – 2021), Adamas Pharmaceuticals, Inc. Director (2003 – 2019), Symantec Corporation
Jane P. Moncreiff 1961 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2019)	Consultant (2018 – present), Fulham Advisers LLC (management consulting); Chief Investment Officer (2009 – 2017), CareGroup Healthcare System, Inc. (healthcare).	106	None

Schwab Taxable Bond Funds

INDEPENDENT TRUSTEES (CONTINUED)			
NAME, YEAR OF BIRTH, AND POSITION(S) WITH THE TRUST (TERMS OF OFFICE, AND LENGTH OF TIME SERVED ¹)	PRINCIPAL OCCUPATIONS DURING THE PAST FIVE YEARS	NUMBER OF PORTFOLIOS IN FUND COMPLEX OVERSEEN BY THE TRUSTEE	OTHER DIRECTORSHIPS
Kimberly S. Patmore 1956 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2016)	Consultant (2008 – present), Patmore Management Consulting (management consulting).	106	None
J. Derek Penn 1957 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2021)	Head of Equity Sales and Trading (2006 – 2018), BNY Mellon (financial services).	106	None

Schwab Taxable Bond Funds

INTERESTED TRUSTEES

NAME, YEAR OF BIRTH, AND POSITION(S) WITH THE TRUST (TERMS OF OFFICE, AND LENGTH OF TIME SERVED ¹)	PRINCIPAL OCCUPATIONS DURING THE PAST FIVE YEARS	NUMBER OF PORTFOLIOS IN FUND COMPLEX OVERSEEN BY THE TRUSTEE	OTHER DIRECTORSHIPS
Walter W. Bettinger II² 1960 Chairman and Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust and Schwab Annuity Portfolios since 2008; Schwab Strategic Trust since 2009; Laudus Trust since 2010)	Co-Chairman of the Board (July 2022 – present), Director and Chief Executive Officer (Oct. 2008 – present) and President (Feb. 2007 – Oct. 2021), The Charles Schwab Corporation; President and Chief Executive Officer (Oct. 2008 – Oct. 2021) and Director (May 2008 – Oct. 2021), Charles Schwab & Co., Inc.; Director (Apr. 2006 – present), Charles Schwab Bank, SSB; Director (Nov. 2017 – present), Charles Schwab Premier Bank, SSB; Director (July 2019 – present), Charles Schwab Trust Bank; Director (May 2008 – present), Chief Executive Officer (Aug. 2017 – present) and President (Aug. 2017 – Nov. 2021), Schwab Holdings, Inc.; Director (Oct. 2020 – present), TD Ameritrade Holding Corporation; Director (July 2016 – Oct. 2021), Charles Schwab Investment Management, Inc.	106	Director (2008 – present), The Charles Schwab Corporation
Richard A. Wurster² 1973 Trustee (Trustee of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2022)	President (Oct. 2021 – present) and Executive Vice President – Schwab Asset Management Solutions (Apr. 2019 – Oct. 2021), The Charles Schwab Corporation; President, Director (Oct. 2021 – present), Executive Vice President – Schwab Asset Management Solutions (July 2019 – Oct. 2021) and Senior Vice President – Advisory (May 2016 – July 2019), Charles Schwab & Co., Inc.; President (Nov. 2021 – present), Schwab Holdings, Inc.; Director (Oct. 2021 – present) and Chief Executive Officer (Nov. 2019 – Jan. 2022), Charles Schwab Investment Management, Inc.; Director, Chief Executive Officer and President (Mar. 2018 – Oct. 2022), Charles Schwab Investment Advisory, Inc.; Chief Executive Officer (July 2016 – Apr. 2018) and President (Mar. 2017 – Apr. 2018), ThomasPartners, Inc.; Chief Executive Officer (July 2016 – Apr. 2018), Windhaven Investment Management, Inc.	106	None

OFFICERS OF THE TRUST

NAME, YEAR OF BIRTH, AND POSITION(S) WITH THE TRUST (TERMS OF OFFICE, AND LENGTH OF TIME SERVED ³)	PRINCIPAL OCCUPATIONS DURING THE PAST FIVE YEARS
Omar Aguilar 1970 Chief Executive Officer and Chief Investment Officer (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2011)	Chief Executive Officer (Jan. 2022 – present), Chief Investment Officer (Apr. 2011 – present) and Senior Vice President (Apr. 2011 – Dec. 2021), Charles Schwab Investment Management, Inc.; Director, Chief Executive Officer and President (Oct. 2022 – present), Charles Schwab Investment Advisory, Inc.; Chief Executive Officer (Sept. 2023 – present), Chief Investment Officer (June 2011 – present) and Vice President (June 2011 – Sept. 2023), Schwab Funds, Laudus Trust and Schwab ETFs.
Jonathan de St. Paer 1973 President (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2018)	Director (Apr. 2019 – present), President (Oct. 2018 – present), Chief Operating Officer (Jan. 2021 – present), and Chief Executive Officer (Apr. 2019 – Nov. 2019), Charles Schwab Investment Management, Inc.; Senior Vice President (June 2020 – Mar. 2022) and Chief Operating Officer (Jan. 2021 – Mar. 2022), Charles Schwab Investment Advisory, Inc.; President (Nov. 2018 – present), Chief Executive Officer (Apr. 2019 – Sept. 2023) and Trustee (Apr. 2019 – Dec. 2020), Schwab Funds, Laudus Trust and Schwab ETFs; Managing Director (May 2022 – present), Senior Vice President (Apr. 2019 – May 2022) and Senior Vice President – Strategy and Product Development (CSIM) (Jan. 2014 – Mar. 2019), Charles Schwab & Co., Inc.
Mark Fischer 1970 Chief Operating Officer (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2013)	Chief Operating Officer (Dec. 2020 – present) and Treasurer and Chief Financial Officer (Jan. 2016 – Dec. 2022), Schwab Funds, Laudus Trust and Schwab ETFs; Managing Director (Mar. 2023 – present), Chief Financial Officer (Mar. 2020 – present) and Vice President (Oct. 2013 – Mar. 2023), Charles Schwab Investment Management, Inc.

Schwab Taxable Bond Funds

OFFICERS OF THE TRUST (CONTINUED)

NAME, YEAR OF BIRTH, AND POSITION(S) WITH THE TRUST (TERMS OF OFFICE, AND LENGTH OF TIME SERVED ³)	PRINCIPAL OCCUPATIONS DURING THE PAST FIVE YEARS
<p>Dana Smith 1965 Treasurer and Chief Financial Officer (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2023)</p>	<p>Treasurer and Chief Financial Officer (Jan. 2023 – present) and Assistant Treasurer (Dec. 2015 – Dec. 2022), Schwab Funds, Laudus Trust and Schwab ETFs; Managing Director (Mar. 2023 – present), Vice President (Mar. 2022 – Mar. 2023) and Director (Oct. 2015 – Mar. 2022), Charles Schwab Investment Management, Inc.</p>
<p>Brett Wander 1961 Vice President and Chief Investment Officer (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2011)</p>	<p>Managing Director (Mar. 2023 – present), Chief Investment Officer (Apr. 2011 – present) and Senior Vice President (Apr. 2011 – Mar. 2023) Charles Schwab Investment Management, Inc.; Vice President and Chief Investment Officer (June 2011 – present), Schwab Funds, Laudus Trust and Schwab ETFs.</p>
<p>William P. McMahon, Jr. 1972 Vice President and Chief Investment Officer (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios, Schwab Strategic Trust and Laudus Trust since 2021)</p>	<p>Managing Director (Mar. 2023 – present), Chief Investment Officer (Jan. 2020 – present) and Senior Vice President (Jan. 2020 – Mar. 2023) Charles Schwab Investment Management, Inc.; Vice President and Chief Investment Officer (June 2021 – present), Schwab Funds, Laudus Trust and Schwab ETFs; Senior Vice President and Chief Investment Officer – ThomasPartners Strategies (Apr. 2018 – Dec. 2019), Charles Schwab Investment Advisory, Inc.; Senior Vice President and Chief Investment Officer (May 2001 – Apr. 2018), ThomasPartners, Inc.</p>
<p>Catherine MacGregor 1964 Chief Legal Officer and Secretary, Schwab Funds and Schwab ETFs Chief Legal Officer, Vice President and Clerk, Laudus Trust (Officer of The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios and Laudus Trust since 2005; Schwab Strategic Trust since 2009)</p>	<p>Managing Director (Mar. 2023 – present), Chief Legal Officer (Mar. 2022 – present) and Vice President (Sept. 2005 – Mar. 2023), Charles Schwab Investment Management, Inc.; Managing Director (May 2022 – present) and Vice President (July 2005 – May 2022), Charles Schwab & Co., Inc.; Vice President (Dec. 2005 – present) and Chief Legal Officer and Clerk (Mar. 2007 – present), Laudus Trust; Chief Legal Officer and Secretary (Oct. 2021 – present), Vice President (Nov. 2005 – Oct. 2021) and Assistant Secretary (June 2007 – Oct. 2021), Schwab Funds; Chief Legal Officer and Secretary (Oct. 2021 – present), Vice President and Assistant Secretary (Oct. 2009 – Oct. 2021), Schwab ETFs.</p>

¹ Each Trustee shall hold office until the election and qualification of his or her successor, or until he or she dies, resigns or is removed. The retirement policy requires that each independent trustee retire by December 31 of the year in which the Trustee turns 74 or the Trustee's twentieth year of service as an independent trustee on any trust in the Fund Complex, whichever occurs first.

² Mr. Bettinger and Mr. Wurster are Interested Trustees. Mr. Bettinger and Mr. Wurster are Interested Trustees because each owns stock of The Charles Schwab Corporation (CSC), the parent company of Charles Schwab Investment Management, Inc., the investment adviser for the trusts in the Fund Complex, and is an employee of Charles Schwab & Co., Inc. (Schwab), the principal underwriter for The Charles Schwab Family of Funds, Schwab Investments, Schwab Capital Trust, Schwab Annuity Portfolios and Laudus Trust.

³ The President, Treasurer and Secretary/Clerk hold office until their respective successors are chosen and qualified or until he or she sooner dies, resigns, is removed or becomes disqualified. Each of the other officers serves at the pleasure of the Board.

Glossary

agency discount notes Notes issued by federal agencies—known as Government Sponsored Enterprises, or GSEs—at a discount to their value at maturity. An agency discount note is a short-term investment offering a high degree of credit quality.

Alternative Minimum Tax (AMT) A federal income tax designed to limit the extent to which high-income taxpayers (including individuals, estates, trusts and corporations) can benefit from certain deductions and exemptions. For example, some types of income that are exempt from regular federal income tax are not exempt from the AMT.

asset allocation The practice of dividing a portfolio among different asset classes, with each asset class assigned a particular percentage.

asset-backed securities Bond or other debt securities that represent ownership in a pool of assets such as credit card debt.

asset class A group of securities with similar structure and basic characteristics. Stocks, bonds and cash are the three main examples of asset classes.

average rate The average rate of interest paid annually by the fixed-income securities in a fund or portfolio.

Bloomberg US Aggregate Bond Index An index that is a broad-based benchmark measuring the performance of the U.S. investment grade, taxable bond market, including U.S. Treasuries, government-related and corporate bonds, mortgage pass-through securities, commercial mortgage-backed securities, and asset-backed securities that are publicly available for sale in the United States. To be eligible for inclusion in the index, securities must be fixed rate, non-convertible, U.S. dollar-denominated with at least \$300 million or more of outstanding face value and have one or more years remaining to maturity. The index excludes certain types of securities, including tax-exempt state and local government series bonds, structured notes embedded with swaps or other special features, private placements, floating rate securities, inflation-linked bonds and Eurobonds. The index is market capitalization weighted and the securities in the index are updated on the last business day of each month.

Bloomberg US Government/Credit 1–5 Year Index An index that is a broad-based benchmark measuring the performance of U.S. dollar-denominated U.S. Treasury bonds, government related bonds (i.e., U.S. and non-U.S. agencies, sovereign, quasi-sovereign, supranational and local authority debt) and investment grade U.S. corporate bonds that have a remaining maturity of greater than or equal to one year and less than five years. To be eligible for inclusion in the index, securities must be fixed rate, non-convertible, U.S. dollar-denominated with at least \$300 million or more of outstanding face value and have a remaining maturity greater than or equal to one year and less than five years. The index excludes certain types of securities, including, bonds with equity type features (e.g., warrants, convertibles and preferreds), tax-exempt municipal securities, inflation-linked bonds, floating rate issues, strips, private placements, U.S. dollar-denominated 25 and 50 par retail bonds, structured notes and pass-through certificates. The index is market capitalization weighted and the securities in the index are updated on the last business day of each month.

Bloomberg US Treasury Inflation-Linked Bond Index (Series-L) An index which includes all publicly-issued U.S. Treasury Inflation-Protected Securities (TIPS) that have at least one year remaining to maturity, are rated investment grade and have \$500 million or more of outstanding face value. The TIPS in the index must be denominated in U.S. dollars and must be fixed-rate and non-convertible. The index is market capitalization weighted and the

TIPS in the index are updated on the last business day of each month. TIPS are publicly issued, dollar denominated U.S. Government securities issued by the U.S. Treasury that have principal and interest payments linked to an official inflation measure (as measured by the Consumer Price Index, or CPI) and their payments are supported by the full faith and credit of the United States.

bond A security representing a loan from the investor to the issuer. A bond typically pays interest at a fixed rate (the coupon rate) until a specified date (the maturity date), at which time the issuer returns the money borrowed (principal or face value) to the bondholder. Because of their structure, bonds are sometimes called “fixed-income securities” or “debt securities.”

An individual bond is subject to the credit risk of the issuer. Changes in interest rates can affect a bond’s market value prior to call or maturity. There is no guarantee that a bond’s yield to call or maturity will provide a positive return over the rate of inflation.

bond fund A bond fund is subject to the same credit, interest rate, and inflation risks as bonds. In addition, a bond fund incurs ongoing fees and expenses. A bond fund’s net asset value will fluctuate with the price of the underlying bonds and the portfolio turnover activity; return of principal is not guaranteed.

call An early repayment of a bond’s principal by the issuer, usually done because the issuer is able to refinance its bond debt at a lower rate.

call protection A term used in reference to a bond that cannot be called by the issuer before maturity, or at least for many years from the present date. A bond that offers call protection can more reliably be expected to provide a given yield over a given number of years than a bond that could be called (assuming both bonds are of the same credit quality).

capital gain, capital loss The difference between the amount paid for an investment and its value at a later time. If the investment has been sold, the capital gain or loss is considered a realized gain or loss. If the investment is still held, the gain or loss is still “on paper” and is considered unrealized.

certificate of participation A municipal bond that is repaid from an annual budget appropriation rather than being backed by the full faith and credit of the issuer.

commercial mortgage-backed securities Bond or other debt securities that represent ownership in a pool of commercial mortgage loans.

coupon, coupon rate The annual rate of interest paid until maturity by the issuer of a debt security.

credit-enhanced securities Securities that are backed by the credit of an entity other than the issuer (such as a financial institution). Credit enhancements, which can equal up to 100% of the security’s value, are designed to help lower the risk of default on a security and may also make the security more liquid.

credit quality The capacity of an issuer to make its interest and principal payments; an assessment typically rendered by an independent third-party organization.

credit risk The risk that a bond issuer may be unable to pay interest or principal to its bondholders.

Schwab Taxable Bond Funds

discount rate The implied rate on a debt security that does not pay interest but is bought at a discount and redeemed at face value when it matures.

duration A measure of an individual bond's sensitivity to interest rates, expressed in years. Calculations of duration generally take into account the bond's yield, interest payments, maturity date and call features.

weighted average duration A measure of the duration of all bonds in a fund's portfolio, also expressed in years, based on the market value weighted average duration of each bond in the portfolio.

expense ratio The amount that is taken from a mutual fund's assets each year to cover the fund's operating expenses. An expense ratio of 0.50% means that a fund's expenses amount to half of one percent of its average net assets a year.

general obligation bonds Municipal bonds that are secured by the issuer's full faith and credit, which typically is backed by the power of the issuer to levy taxes.

interest Payments to bondholders (usually made twice a year) as compensation for loaning the bond principal to the issuer.

interest rate risk The risk that a bond's value will fluctuate if market interest rates change or are expected to change. Bond prices tend to move in the opposite direction of interest rates: when interest rates rise, bond prices tend to fall.

liquidity-enhanced security A security that when tendered is paid from funds advanced by an entity other than the issuer (such as a large financial institution). Liquidity enhancements are often used on variable-rate securities where the portfolio manager has an option to tender the securities prior to their final maturity.

market risk Those elements of risk that are common to all securities in an asset class, and therefore cannot be significantly reduced by diversification within the asset class. Also known as "systemic risk."

maturity The maturity of a bond will generally be determined using a portfolio security's final maturity date (date on which the final principal payment of a bond is scheduled to be paid); however, for securitized products, such as mortgage-backed securities and certain other asset-backed securities, maturity will be determined on an average life basis (weighted average time to receipt of all principal payments) by the investment adviser. Because pre-payment rates of individual mortgage pools vary widely, the average life of a particular pool cannot be predicted precisely. For securities with embedded demand features, such as puts or calls, either the demand date or the final maturity date will be used depending on interest rates, yields and other market conditions. The weighted average maturity (WAM) of a fund is dollar-weighted based upon the market value of a fund's securities at the time of the calculation.

mortgage-backed securities Bond or other debt securities that represent ownership in a pool of mortgage loans.

muni, municipal bonds, municipal securities Debt securities issued by a state, its counties, municipalities, authorities and other subdivisions, or the territories and possessions of the United States and the District

of Columbia, including their subdivisions, agencies and instrumentalities and corporations. These securities may be issued to obtain money for various public purposes, including the construction of a wide range of public facilities such as airports, bridges, highways, housing, hospitals, mass transportation, public utilities, schools, streets, and water and sewer works.

net asset value (NAV) The value of one share of a mutual fund. NAV is calculated by taking the fund's total assets, subtracting liabilities, and dividing by the number of shares outstanding.

outstanding shares, shares outstanding When speaking of a company or mutual fund, indicates all shares currently held by investors.

prepayment risk The risk that a mortgage-backed security may be paid off early, typically because interest rates have fallen and the homeowners who hold the underlying mortgages have refinanced those mortgages at lower rates. In this type of situation, the investor who held the mortgage-backed security will usually have to settle for a lower rate when reinvesting the principal.

refunded bond A bond for which the principal and interest payments are secured or guaranteed by cash or U.S. government securities held in an escrow account.

restricted securities Securities that are subject to contractual restrictions on resale. These securities are often purchased in private placement transactions.

revenue bonds Municipal bonds that are issued to finance public works projects and are secured by revenue generated by the project (such as water and sewer fees) rather than the full faith and credit of the issuer.

section 4(2)/144A securities Securities exempt from registration under Section 4(2) of the Securities Act of 1933. These securities may be sold only to qualified institutional buyers under Securities Act Rule 144A.

taxable equivalent yield The yield an investor would need to get from a taxable investment in order to match the yield paid by a given tax-exempt investment, once the effect of all applicable taxes is taken into account. For example, if your tax rate were 25%, a tax-exempt investment paying 4.5% would have a taxable equivalent yield for you of 6.0% ($4.5\% \div [1 - 0.25\%] = 6.0\%$).

total return The percentage that an investor would have earned or lost on an investment in the fund assuming dividends and distributions were reinvested.

weighted average For mutual funds, an average that gives the same weight to each security as the security represents in the fund's portfolio.

yield The income paid out by an investment, expressed as a percentage of the investment's market value.

yield to maturity The annualized rate of return a bondholder could expect if the bond were held to maturity. In addition to interest payments, yield to maturity also factors in any difference between a bond's current price and its principal amount, or face value.

Schwab Asset Management

With a straightforward lineup of core products and solutions for building the foundation of a portfolio, Schwab Asset Management advocates for investors of all sizes with a steadfast focus on lowering costs and reducing unnecessary complexity. The list below shows all currently available Schwab Funds®.

Investors should carefully consider information contained in the prospectus, or if available, the summary prospectus, including investment objectives, risks, charges and expenses before investing. Please call 1-877-824-5615 for a prospectus for any Schwab Fund. Please read the prospectus carefully before you invest. This report must be preceded or accompanied by a current prospectus.

Proxy Voting Policies, Procedures and Results

A description of the proxy voting policies and procedures used to determine how to vote proxies on behalf of the funds is available without charge, upon request, by visiting the Schwab Funds' website at www.schwabassetmanagement.com/schwabfunds_prospectus, the SEC's website at www.sec.gov, or by contacting Schwab Funds at 1-877-824-5615.

Information regarding how a fund voted proxies relating to portfolio securities during the most recent twelve-month period ended June 30 is available, without charge, by visiting the fund's website at www.schwabassetmanagement.com/schwabfunds_prospectus or the SEC's website at www.sec.gov.

Schwab Funds

Equity Funds

Schwab Core Equity Fund
Schwab Dividend Equity Fund
Schwab Large-Cap Growth Fund
Schwab Small-Cap Equity Fund
Schwab Health Care Fund
Schwab International Core Equity Fund
Schwab International Opportunities Fund
Schwab Select Large Cap Growth Fund
Schwab Fundamental US Large Company Index Fund
Schwab Fundamental US Small Company Index Fund
Schwab Fundamental International Large Company Index Fund
Schwab Fundamental International Small Company Index Fund
Schwab Fundamental Emerging Markets Large Company Index Fund
Schwab Fundamental Global Real Estate Index Fund
Schwab Global Real Estate Fund
Schwab S&P 500 Index Fund
Schwab 1000 Index® Fund
Schwab Small-Cap Index Fund®
Schwab Total Stock Market Index Fund®
Schwab U.S. Large-Cap Growth Index Fund
Schwab U.S. Large-Cap Value Index Fund
Schwab U.S. Mid-Cap Index Fund
Schwab International Index Fund®

Asset Allocation Funds

Schwab Balanced Fund
Schwab MarketTrack Portfolios®
Schwab Target Funds
Schwab Target Index Funds
Schwab Monthly Income Funds

Bond Funds

Schwab Treasury Inflation Protected Securities Index Fund
Schwab U.S. Aggregate Bond Index Fund
Schwab Short-Term Bond Index Fund
Schwab Tax-Free Bond Fund¹
Schwab California Tax-Free Bond Fund¹
Schwab Opportunistic Municipal Bond Fund

Schwab Money Funds²

Schwab provides a broad choice of taxable and tax-exempt money market funds for both retail and institutional client types.

Investment Adviser

Charles Schwab Investment Management, Inc., dba Schwab Asset Management
211 Main Street, San Francisco, CA 94105

Funds

Schwab Funds
1-877-824-5615
© 2023 Charles Schwab & Co., Inc. All rights reserved.
Member SIPC®
Printed on recycled paper.

¹ State, local, and the Federal Alternative Minimum Tax may apply. Capital gains are not exempt from Federal Taxation.

² You could lose money by investing in the Schwab Money Funds. All Schwab Money Funds with the exception of Schwab Variable Share Price Money Fund seek to preserve the value of your investment at \$1.00 per share, but cannot guarantee they will do so. Because the share price of Schwab Variable Share Price Money Fund will fluctuate, when you sell your shares they may be worth more or less than what you originally paid for them. All Schwab Money Funds with the exception of Schwab Government Money Fund, Schwab Retirement Government Money Fund, Schwab U.S. Treasury Money Fund, Schwab Treasury Obligations Money Fund and Schwab Government Money Market Portfolio may impose a fee upon the sale of your shares if the Fund's Board determines that the fee is in the best interests of the Fund. An investment in the Schwab Money Funds is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Schwab Money Funds' sponsor has no legal obligation to provide financial support to the Funds, and you should not expect that the sponsor will provide financial support to the Funds at any time.

This page is intentionally left blank.



Asset
Management