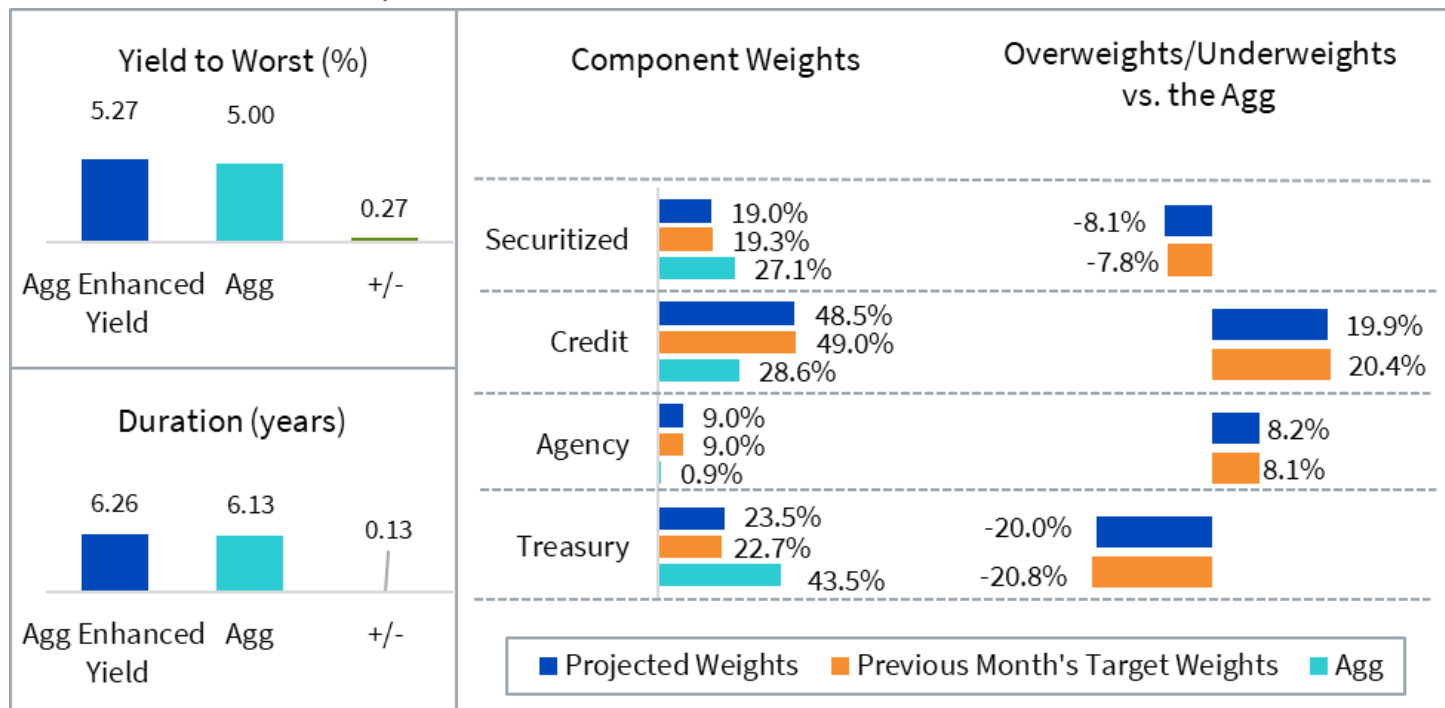


The Bloomberg U.S. Aggregate Enhanced Yield Index (“Agg Enhanced Yield”) is designed to achieve a higher yield than the Bloomberg U.S. Aggregate Index (“Agg”) while broadly retaining similar risk characteristics. The weights of the components in the Agg Enhanced Yield are rebalanced monthly. The new index projected weights took effect after the close on June 30, 2024.

KEY REBALANCE HIGHLIGHTS

- The Agg Enhanced Yield is yielding around 27 bps more than the Agg (approximately 5.27% vs. 5.00%) with around 0.13 year more duration than the Agg (6.26 vs. 6.13 years) after rebalancing.
- Relative to last month, the Agg Enhanced Yield Index ...
 - increased exposure to 1-5 year agencies by 1.33%.
 - reduced exposure to long-term agencies by 1.26%.
- The Agg Enhanced Yield’s largest overweights to the long-term Baa-rated corporate credit (+10.0%), long-term agencies (+6.8%), and 5-10 year Baa-rated corporate credit (+5.5%).
- Its largest underweights are in MBS conventional 30 year (-9.9%) and 5-10 year Treasuries (-9.7%).

Post-Rebalance Statistics and Exposures


Sources: Bloomberg, as of 06/30/2024.

Major Changes in Exposures, After Rebalance

Increases in Exposures	
Agency 1-5	1.33%
Treasury 1-5	0.76%
Credit A 10+	0.41%

Reductions in Exposures	
Agency 10+	-1.26%
Credit A 1-5	-0.66%
MBS Conventional 30s	-0.26%

Largest Overweights	
Credit Baa 10+	10.0%
Agency 10+	6.8%
Credit Baa 5-10	5.5%
Commercial MBS	5.0%
Asset Backed Securities	5.0%

Largest Underweights	
MBS Conventional 30s	-9.9%
Treasury 5-10	-9.7%
GNMA MBS	-6.0%
Treasury 10+	-5.9%
Treasury 1-5	-4.4%

Individual Bucket Weights, Before and After Rebalance

Individual Buckets	Projected Weights	Previous Month's Target Weights	+/- vs Previous Month's Target	Agg	+/- vs Agg
Treasury 1-5	20.7%	19.9%	0.8%	25.1%	-4.4%
Treasury 5-10	0.0%	0.0%	0.0%	9.7%	-9.7%
Treasury 10+	2.8%	2.8%	0.0%	8.7%	-5.9%
Agency 1-5	2.1%	0.8%	1.3%	0.7%	1.5%
Agency 5-10	0.0%	0.0%	0.0%	0.1%	-0.1%
Agency 10+	6.9%	8.2%	-1.3%	0.1%	6.8%
Credit Aaa/Aa 1-5	0.0%	0.0%	0.0%	2.4%	-2.4%
Credit A 1-5	9.4%	10.0%	-0.7%	4.7%	4.7%
Credit Baa 1-5	8.9%	8.9%	0.0%	4.4%	4.5%
Credit Aaa/Aa 5-10	0.0%	0.0%	0.0%	0.9%	-0.9%
Credit A 5-10	0.0%	0.0%	0.0%	3.2%	-3.2%
Credit Baa 5-10	9.3%	9.5%	-0.2%	3.8%	5.5%
Credit Aaa/Aa 10+	0.0%	0.0%	0.0%	1.3%	-1.3%
Credit A 10+	6.8%	6.4%	0.4%	3.8%	3.0%
Credit Baa 10+	14.0%	14.1%	-0.1%	4.1%	10.0%
MBS Conventional 30s	6.9%	7.2%	-0.3%	16.9%	-9.9%
MBS Conventional 15s	0.0%	0.0%	0.0%	2.1%	-2.1%
GNMA MBS	0.0%	0.0%	0.0%	6.0%	-6.0%
Asset Backed Securities	5.5%	5.5%	0.0%	0.5%	5.0%
Commercial MBS	6.6%	6.6%	0.0%	1.6%	5.0%

Sources: Bloomberg, as of 06/30/2024. Weights subject to change.

Glossary:

Basis point (bp): 1/100th of 1 percent.

Yield to Worst (YTW) is the lowest potential yield that can be received on a bond without the issuer actually defaulting. When a bond is callable, the yield to worst is the lower yield of yield to maturity and yield to call.

Duration is a measure of the sensitivity of the price (the value of principal) of a fixed income investment to a change in interest rates. Effective duration is a calculation used to approximate the actual, modified duration of a callable bond. It takes into account that future interest rate changes will affect the expected cash flows for a callable bond.

Credit Quality is the underlying credit worthiness of a bond, reflecting its risk of default. Credit quality is typically represented by the credit ratings of a bond that are assigned by rating agencies such as Moody's or Standard & Poor's. *The highest rating is Aaa, and the lowest is D. Securities with credit ratings of Bbb and above are considered investment grade.*

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There are risks associated with investing, including possible loss of principal. Fixed income investments are subject to interest rate risk; their value will normally decline as interest rates rise. High-yield or "junk" bonds have lower credit ratings and involve a greater risk to principal. Fixed income investments are also subject to credit risk, the risk that the issuer of a bond will fail to pay interest and principal in a timely manner or that negative perceptions of the issuer's ability to make such payments will cause the price of that bond to decline. While the Fund attempts to limit credit and counterparty exposure, the value of an investment in the Fund June change quickly and without warning in response to issuer or counterparty defaults and changes in the credit ratings of the Fund's portfolio investments. Please read the Fund's prospectus for specific details regarding the Fund's risk profile

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