

Annual Report | December 31, 2020

Vanguard Total Bond Market Index Fund

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Please note: The opinions expressed in this report are just that—informed opinions. They should not be considered promises or advice. Also, please keep in mind that the information and opinions cover the period through the date on the front of this report. Of course, the risks of investing in your fund are spelled out in the prospectus.

Your Fund's Performance at a Glance

- For the 12 months ended December 31, 2020, returns for Vanguard Total Bond Market Index Fund ranged from 7.61% for Investor Shares to 7.76% for Institutional Select Shares. This performance was in line with the 7.75% return of the benchmark index after taking the costs of running the fund into account.
- The emergence of COVID-19 in early 2020 turned into a global health crisis, and aggressive attempts to contain it resulted in a sharp downturn in economic activity. Unemployment spiked, and sectors where social distancing isn't possible were hit hard. Policymakers were quick to provide robust fiscal and monetary stimulus to blunt the pandemic's economic impact. Many central banks slashed short-term interest rates and expanded or extended asset-purchase programs.
- With yields falling and prices rising, U.S. Treasuries posted a return of 8.00%. Mortgage-backed securities returned less than that, as low mortgage rates led to plenty of supply—but corporate bonds fared even better than Treasuries, returning 9.89%.
- By credit quality, lower-rated investment-grade bonds generally did better than higher-rated ones; by maturity, bonds with maturities of 10 years or more significantly outperformed.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2020		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	20.96%	14.82%	15.60%
Russell 2000 Index (Small-caps)	19.96	10.25	13.26
Russell 3000 Index (Broad U.S. market)	20.89	14.49	15.43
FTSE All-World ex US Index (International)	11.22	5.18	9.16
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	7.51%	5.34%	4.44%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	5.21	4.64	3.91
FTSE Three-Month U.S. Treasury Bill Index	0.58	1.56	1.16
CPI			
Consumer Price Index	1.36%	1.85%	1.95%

About Your Fund's Expenses

As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports (like this one), among others. Operating expenses, which are deducted from a fund's gross income, directly reduce the investment return of the fund.

A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The accompanying table illustrates your fund's costs in two ways:

- **Based on actual fund return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, 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 divided by \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your fund's costs with those of other mutual funds. It assumes that the fund had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case—because the return used is not the fund's actual return—the results do not apply to your investment. The example is useful in making comparisons because the Securities and Exchange Commission requires all mutual funds to calculate expenses based on a 5% return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Note that the expenses shown in the table are meant to highlight and help you compare *ongoing* costs only and do not reflect transaction costs incurred by the fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

The calculations assume no shares were bought or sold during the period. Your actual costs may have been higher or lower, depending on the amount of your investment and the timing of any purchases or redemptions.

You can find more information about the fund's expenses, including annual expense ratios, in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your fund's current prospectus.

Six Months Ended December 31, 2020

	Beginning Account Value 6/30/2020	Ending Account Value 12/31/2020	Expenses Paid During Period
Total Bond Market Index Fund			
Based on Actual Fund Return			
Investor Shares	\$1,000.00	\$1,012.37	\$0.76
ETF Shares	1,000.00	1,012.77	0.18
Admiral™ Shares	1,000.00	1,012.88	0.25
Institutional Shares	1,000.00	1,012.95	0.18
Institutional Plus Shares	1,000.00	1,012.98	0.15
Institutional Select Shares	1,000.00	1,013.08	0.05
Based on Hypothetical 5% Yearly Return			
Investor Shares	\$1,000.00	\$1,024.38	\$0.76
ETF Shares	1,000.00	1,024.96	0.18
Admiral Shares	1,000.00	1,024.89	0.25
Institutional Shares	1,000.00	1,024.96	0.18
Institutional Plus Shares	1,000.00	1,024.99	0.15
Institutional Select Shares	1,000.00	1,025.09	0.05

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.15% for Investor Shares, 0.035% for ETF Shares, 0.05% for Admiral Shares, 0.035% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/366).

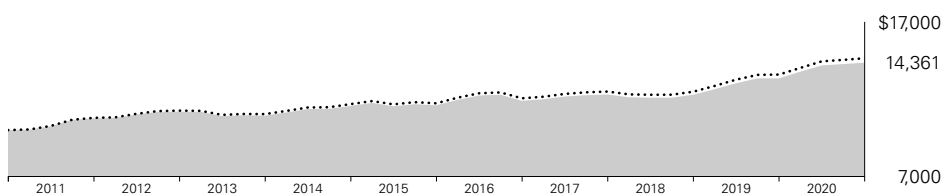
Total Bond Market Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: December 31, 2010, Through December 31, 2020

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2020			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Investor Shares	7.61%	4.36%	3.69%	\$14,361
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	14,644
<hr/>				
	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund ETF Shares Net Asset Value	7.71%	4.46%	3.79%	\$14,510
Total Bond Market Index Fund ETF Shares Market Price	7.69	4.45	3.80	14,521
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	14,644

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2020			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Admiral Shares	7.72%	4.46%	3.80%	\$14,514
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	14,644

	One Year	Five Years	Ten Years	Final Value
				of a \$5,000,000 Investment
Total Bond Market Index Fund Institutional Shares	7.74%	4.47%	3.81%	\$7,268,208
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	7,321,867

	One Year	Five Years	Ten Years	Final Value
				of a \$100,000,000 Investment
Total Bond Market Index Fund Institutional Plus Shares	7.74%	4.48%	3.82%	\$145,531,321
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	4.53	3.89	146,437,330

	One Year	Since Inception (6/24/2016)	Final Value
			of a \$3,000,000,000 Investment
Total Bond Market Index Fund Institutional Select Shares	7.76%	3.88%	\$3,562,839,000
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	3.92	3,568,946,700

"Since Inception" performance is calculated from the Institutional Select Shares' inception date for both the fund and its comparative standard(s).

Total Bond Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2010, Through December 31, 2020

	One Year	Five Years	Ten Years
Total Bond Market Index Fund ETF Shares Market Price	7.69%	24.33%	45.21%
Total Bond Market Index Fund ETF Shares Net Asset Value	7.71	24.40	45.10
Bloomberg Barclays U.S. Aggregate Float Adjusted Index	7.75	24.81	46.44

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2020

Asset-Backed/Commercial Mortgage-Backed Securities	2.5%
Corporate Bonds	29.6
Sovereign Bonds	4.1
Taxable Municipal Bonds	0.8
U.S. Government and Agency Obligations	63.0

The table reflects the fund's investments, except for short-term investments. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

The fund may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments—Investments Summary

As of December 31, 2020

This Statement summarizes the fund's holdings by asset type. Details are reported for each of the fund's 50 largest individual holdings and for investments that, in total for any issuer, represent more than 1% of the fund's net assets. The total value of smaller holdings is reported as a single amount within each category.

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) four times in each fiscal year. For the second and fourth quarters the complete list of the fund's holdings is available on vanguard.com and on Form N-CSR, or you can have it mailed to you without charge by calling 800-662-7447. For the first and third quarters of each fiscal year, the complete list of the fund's holdings is available as an exhibit to its reports on Form N-PORT. The fund's Form N-CSR and Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets	
U.S. Government and Agency Obligations						
U.S. Government Securities						
	United States Treasury Note/Bond	0.250%	6/15/23	2,126,420	2,131,736	0.7%
1	United States Treasury Note/Bond	0.125%	11/30/22	1,343,651	1,343,651	0.4%
	United States Treasury Note/Bond	0.625%	8/15/30	1,323,619	1,290,118	0.4%
	United States Treasury Note/Bond	1.250%	5/15/50	1,400,882	1,269,984	0.4%
	United States Treasury Note/Bond	2.000%	8/15/25	1,131,470	1,218,808	0.4%
	United States Treasury Note/Bond	2.875%	8/15/28	1,040,238	1,207,810	0.4%
	United States Treasury Note/Bond	2.125%	5/15/25	1,112,387	1,200,510	0.4%
	United States Treasury Note/Bond	2.125%	11/30/24	1,110,580	1,191,441	0.4%
	United States Treasury Note/Bond	0.875%	11/15/30	1,192,290	1,187,628	0.4%
	United States Treasury Note/Bond	0.625%	5/15/30	1,187,712	1,160,798	0.4%
	United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,159,192	0.4%
	United States Treasury Note/Bond	1.500%	11/30/24	1,100,256	1,153,717	0.4%
	United States Treasury Note/Bond	1.375%	8/15/50	1,202,127	1,124,734	0.4%
	United States Treasury Note/Bond	2.250%	4/15/22	1,083,400	1,113,020	0.4%
	United States Treasury Note/Bond	0.250%	6/30/25	1,084,640	1,081,755	0.3%
	United States Treasury Note/Bond	2.875%	5/15/49	818,568	1,056,460	0.3%
	United States Treasury Note/Bond	1.625%	5/15/26	984,825	1,048,227	0.3%
	United States Treasury Note/Bond	3.125%	11/15/28	866,900	1,025,924	0.3%
	United States Treasury Note/Bond	2.125%	3/31/24	962,029	1,022,156	0.3%
	United States Treasury Note/Bond	2.375%	5/15/29	903,778	1,020,708	0.3%
	United States Treasury Note/Bond	1.750%	5/15/23	974,383	1,011,224	0.3%
	United States Treasury Note/Bond	1.750%	2/28/22	964,382	982,464	0.3%
	United States Treasury Note/Bond	0.125%	6/30/22	951,629	951,629	0.3%
	United States Treasury Note/Bond	3.000%	5/15/45	731,147	948,209	0.3%
	United States Treasury Note/Bond	0.625%	11/30/27	939,020	938,438	0.3%
	United States Treasury Note/Bond	0.500%	5/31/27	939,455	935,782	0.3%
	United States Treasury Note/Bond	1.625%	11/15/22	908,480	933,745	0.3%
	United States Treasury Note/Bond	1.500%	10/31/24	864,346	905,809	0.3%
	United States Treasury Note/Bond	2.250%	11/15/27	813,084	902,523	0.3%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
United States Treasury Note/Bond	1.750%	5/31/22	882,325	902,451	0.3%
United States Treasury Note/Bond	2.125%	12/31/22	863,325	897,590	0.3%
United States Treasury Note/Bond	1.625%	12/15/22	869,040	894,294	0.3%
United States Treasury Note/Bond	1.375%	10/15/22	862,560	881,700	0.3%
United States Treasury Note/Bond	0.375%	11/30/25	874,670	875,763	0.3%
United States Treasury Note/Bond	2.875%	5/15/28	755,131	874,654	0.3%
United States Treasury Note/Bond	1.125%	8/15/40	915,540	866,330	0.3%
United States Treasury Note/Bond	1.625%	11/30/26	807,440	861,062	0.3%
United States Treasury Note/Bond	1.625%	11/15/50	847,880	843,641	0.3%
United States Treasury Note/Bond	2.500%	1/31/24	778,645	834,123	0.3%
United States Treasury Note/Bond	1.625%	2/15/26	776,005	825,235	0.3%
United States Treasury Note/Bond	2.250%	11/15/25	742,427	810,871	0.3%
United States Treasury Note/Bond	0.125%	7/15/23	810,781	810,278	0.3%
United States Treasury Note/Bond	3.000%	2/15/48	617,611	810,232	0.3%
United States Treasury Note/Bond	0.500%	8/31/27	815,035	809,558	0.3%
United States Treasury Note/Bond	2.625%	2/15/29	697,211	800,050	0.3%
United States Treasury Note/Bond	1.750%	6/15/22	776,420	794,619	0.3%
United States Treasury Note/Bond	0.125%–8.125%	2/15/21–2/15/50	68,609,704	75,976,361	25.0%
				122,887,012	40.5%

Agency Bonds and Notes

² Federal Home Loan Mortgage Corp.	0.125%–6.750%	1/13/22–7/15/32	1,108,533	1,240,545	0.4%
² Federal National Mortgage Assn.	0.250%–7.250%	10/7/21–7/15/37	1,713,945	1,826,712	0.6%
Agency Bonds and Notes—Other †				1,406,083	0.5%
				4,473,340	1.5%

Conventional Mortgage-Backed Securities

^{2,3,4} Fannie Mae Pool	1.500%–9.500%	1/1/21–1/1/51	21,403,929	22,875,656	7.6%
^{2,3} Freddie Mac Gold Pool	2.000%–10.000%	1/1/21–2/1/49	7,720,069	8,305,976	2.7%
³ Ginnie Mae I Pool	3.000%–10.000%	4/15/21–2/15/49	754,511	824,578	0.3%
^{3,4} Ginnie Mae II Pool	2.000%	1/1/51	770,560	805,556	0.3%
^{3,4} Ginnie Mae II Pool	2.000%–8.500%	7/20/23–1/1/51	12,491,384	13,378,882	4.4%
^{2,3,4} UMBS Pool	2.000%	1/1/51	2,953,647	3,068,101	1.0%
^{2,3,4} UMBS Pool	2.500%	1/1/51	1,433,816	1,511,907	0.5%
^{2,3,4} UMBS Pool	2.000%	1/1/36	859,549	898,969	0.3%
^{2,3,4} UMBS Pool	1.500%–6.000%	7/1/26–1/1/51	8,451,847	8,911,855	2.9%
^{2,3,4} UMBS Pool	1.500%–5.000%	11/1/33–1/1/51	1,647,649	1,714,271	0.6%
				62,295,751	20.6%

Nonconventional Mortgage-Backed Securities

^{2,3} Fannie Mae Pool	2.279%	7/1/43	4,471	4,636	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.290%	2.799%	12/1/41	864	899	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.889%	9/1/37	1,198	1,239	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.353%	3.353%	1/1/35	68	71	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.392%	2.033%	10/1/37	552	572	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.460%	3.460%	2/1/37	2	2	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.472%	2.066%	7/1/36	157	163	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.474%	3.338%	3/1/43	2,082	2,115	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.530%	2.104%	12/1/43	667	718	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.053%	10/1/34	4	4	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.554%	2.190%	9/1/43	288	291	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.579%	3.584%	4/1/37	21	21	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.597%	2.610%	6/1/43	1,190	1,206	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.607%	2.096%	11/1/33	86	92	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.614%	2.903%	8/1/39	898	931	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.623%	3.623%	2/1/36	314	323	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.625%	2.337%	8/1/35	616	658	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.626%	2.424%	10/1/37	330	342	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.627%	3.627%	3/1/38	105	109	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.633%	3.633%	1/1/35	1	1	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.635%	2.135%	11/1/36	65	69	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.643%	3.381%	1/1/37	208	217	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.658%	2.408%–2.443%	7/1/35–10/1/42	1,087	1,113	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.660%	2.207%	9/1/40	167	178	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.665%	2.540%	6/1/36	34	34	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.682%	3.682%	4/1/36	205	217	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.684%	2.104%	12/1/33	166	178	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.687%	2.911%	6/1/42	1,100	1,152	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.212%–3.149%	10/1/39–9/1/42	2,236	2,349	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.693%	2.364%	11/1/39	388	409	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.695%	2.445%	7/1/39	144	151	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.698%	2.453%	8/1/40	402	426	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.245%–3.128%	7/1/37–10/1/42	2,296	2,428	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.705%	2.108%	11/1/39	201	210	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.711%	2.495%	4/1/36	58	60	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.726%	3.567%	5/1/42	1,031	1,084	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.729%	2.229%	9/1/34	194	200	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.732%	2.537%	9/1/43	1,670	1,730	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.739%	2.614%	6/1/41	141	149	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.747%	2.604%	7/1/41	1,180	1,252	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.748%	3.748%	5/1/35	209	218	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.445%–3.750%	2/1/36–10/1/40	402	424	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.771%	3.512%	5/1/42	107	112	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.774%	3.575%	4/1/37	57	62	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.780%	3.496%–3.780%	2/1/41–4/1/41	991	1,019	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.781%	3.098%	7/1/42	522	567	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.792%	3.383%	8/1/42	1,697	1,705	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.803%–3.795%	3/1/42	1,214	1,298	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.274%	11/1/41	860	927	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.185%–3.810%	9/1/33–12/1/40	1,760	1,873	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.213%–2.937%	11/1/41–1/1/42	1,073	1,142	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.287%–3.815%	11/1/40–12/1/41	2,077	2,213	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.816%	2.573%	9/1/40	818	868	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.819%	3.528%	3/1/41	762	812	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.609%	12/1/40	304	323	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.822%	2.327%	12/1/39	352	370	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.824%	3.824%	2/1/41	424	432	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.825%	3.825%	3/1/41	464	503	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.826%	2.826%	7/1/38	278	286	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.830%	6/1/41	628	668	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.526%	1/1/40	555	584	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.566%	8/1/39	392	417	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.847%	2.770%	2/1/42	669	721	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.860%	3.610%	5/1/40	139	146	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.809%	11/1/34	272	292	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.909%	3.659%	4/1/37	312	334	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.787%	5/1/36	76	77	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.925%	2.425%	10/1/37	17	17	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.965%	3.965%	4/1/37	15	15	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.989%	3.875%	1/1/37	17	17	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 2.130%	3.293%	10/1/36	207	225	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.155%	3.780%	12/1/37	397	411	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.185%	3.325%	5/1/36	34	36	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.190%	3.815%	12/1/36	5	5	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.235%	2.360%	12/1/35	2	3	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.268%	2.393%–3.768%	5/1/33–12/1/35	205	217	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.275%	2.400%	11/1/32	6	6	0.0%
2,3,5 Fannie Mae Pool, 1YR CMT + 2.313%	3.623%	1/1/35	215	231	0.0%
2,3,5 Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.396%	4/1/37	618	648	0.0%
2,3,5 Fannie Mae Pool, 6M USD LIBOR + 1.413%	2.042%	7/1/34	102	108	0.0%
2,3,5 Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.715%	8/1/37	437	462	0.0%
2,3 Fannie Mae REMICS	2.151%	10/25/29	9,371	10,000	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.158%	2.033%	8/1/37	40	40	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.511%	3.218%	3/1/37	57	58	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	3.550%	4/1/37	1	1	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	3.570%	3/1/37	27	29	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	2.389%	9/1/37	158	163	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.625%	1/1/38	77	83	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.135%–2.647%	12/1/36–11/1/43	675	708	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	2.160%	10/1/37	447	466	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	3.695%	2/1/37	183	196	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	3.727%	1/1/35	56	58	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	2.118%	12/1/36	401	419	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.657%	12/1/40	708	744	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.500%–3.750%	4/1/33–5/1/38	59	62	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.219%	12/1/36	144	156	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.766%	3.737%	5/1/33	11	12	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	2.245%	12/1/34	7	7	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	2.552%	3/1/36	4	4	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	2.040%	12/1/34	99	101	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.802%	2.987%	6/1/37	544	586	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.773%	12/1/35	284	304	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831%	2.438%–2.831%	1/1/37–3/1/42	673	719	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	2.840%	6/1/37	68	73	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.861%	3.213%	2/1/42	215	229	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.867%	2.544%	8/1/37	204	213	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.772%–3.880%	5/1/40–6/1/41	1,960	2,066	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.887%	2.537%	12/1/39	110	118	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	3.790%	2/1/42	379	384	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.532%	9/1/40	595	632	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.363%–2.806%	6/1/40–11/1/40	796	830	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.644%–3.910%	1/1/41–2/1/41	692	740	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	3.995%	3/1/37	397	425	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.996%	3.309%	5/1/37	660	688	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.085%	3/1/38	73	78	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.125%	2.625%	6/1/35	2	2	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.378%–3.757%	6/1/34–11/1/36	1,179	1,236	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.273%	3.773%	6/1/36	8	8	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	2.440%	12/1/34	23	24	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	2.534%	11/1/33	1	1	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	3.769%	10/1/36	379	406	0.0%
2,3,5Freddie Mac Non Gold Pool, 1YR CMT + 2.549%	4.048%	3/1/37	87	88	0.0%
2,3,5Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.605%–1.855%	5/1/37–6/1/37	322	331	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	1.945%	3/1/37	105	110	0.0%
2,3,5 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	2.068%	1/1/37	525	556	0.0%
3.5 Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%–3.125%	6/20/29–1/20/44	15,627	16,191	0.0%
3.5 Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%–3.625%	11/20/40–5/20/41	420	434	0.0%
				89,572	0.0%
Total U.S. Government and Agency Obligations (Cost \$179,741,497)				189,745,675	62.6%
6Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,192,684) †				7,681,707	2.5%
Corporate Bonds					
Finance					
6 Banking †				18,542,338	6.1%
6 Brokerage †				1,014,512	0.3%
6 Finance Companies †				847,650	0.3%
Insurance †				4,104,528	1.4%
6 Other Finance †				31,181	0.0%
Real Estate Investment Trusts †				2,382,043	0.8%
				26,922,252	8.9%
Industrial					
6 Basic Industry †				2,518,807	0.8%
6 Capital Goods †				5,131,669	1.7%
6 Communication †				8,432,912	2.8%
6 Consumer Cyclical †				6,460,559	2.1%
6 Consumer Noncyclical †				14,791,923	4.9%
6 Energy †				7,144,931	2.3%
6 Other Industrial †				476,151	0.2%
6 Technology †				7,793,336	2.6%
6 Transportation †				2,291,126	0.7%
				55,041,414	18.1%
Utilities					
6 Electric †				6,518,807	2.2%
6 Natural Gas †				504,951	0.2%
Other Utility †				151,072	0.0%
				7,174,830	2.4%
Total Corporate Bonds (Cost \$80,094,448)				89,138,496	29.4%
6Sovereign Bonds (Cost \$11,688,100) †				12,481,163	4.1%
Taxable Municipal Bonds (Cost \$1,924,006) †				2,293,745	0.8%

Total Bond Market Index Fund

	Coupon	Shares	Market Value* (\$'000)	Percentage of Net Assets
Temporary Cash Investment				
Money Market Fund				
⁷ Vanguard Market Liquidity Fund (Cost \$10,130,654)	0.111%	101,319,176	10,131,918	3.3%
Total Investments (Cost \$290,771,389)			311,472,704	102.7%
Other Assets and Liabilities—Net			(8,285,949)	(2.7%)
Net Assets			303,186,755	100.0%

Cost is in \$'000s.

• See Note A in Notes to Financial Statements.

† Represents the aggregate value, by category, of securities that are not among the 50 largest holdings and, in total for any issuer, represent 1% or less of net assets.

1 Securities with a value of \$1,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

2 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

3 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

4 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2020.

5 Variable rate security; rate shown is effective rate at period end. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.

6 Certain securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2020, the aggregate value of these securities was \$2,111,272,000, representing 0.7% of net assets.

7 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

12M—12-month.

1YR—1-year.

6M—6-month.

CMT—Constant Maturing Treasury Rate.

LIBOR—London Interbank Offered Rate.

REMICs—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Assets and Liabilities

As of December 31, 2020

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$280,640,735)	301,340,786
Affiliated Issuers (Cost \$10,130,654)	10,131,918
Total Investments in Securities	311,472,704
Investment in Vanguard	11,722
Cash	135
Receivables for Investment Securities Sold	337,116
Receivables for Accrued Income	1,543,563
Receivables for Capital Shares Issued	528,863
Other Assets	227
Total Assets	313,894,330
Liabilities	
Payables for Investment Securities Purchased	10,382,402
Payables for Capital Shares Redeemed	292,412
Payables for Distributions	26,377
Payables to Vanguard	6,384
Total Liabilities	10,707,575
Net Assets	303,186,755

Total Bond Market Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2020, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	282,298,259
Total Distributable Earnings (Loss)	20,888,496
Net Assets	303,186,755

Investor Shares—Net Assets

Applicable to 138,222,285 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,605,842
Net Asset Value Per Share—Investor Shares	\$11.62

ETF Shares—Net Assets

Applicable to 775,223,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	68,244,846
Net Asset Value Per Share—ETF Shares	\$88.03

Admiral Shares—Net Assets

Applicable to 10,406,875,820 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	120,908,545
Net Asset Value Per Share—Admiral Shares	\$11.62

Institutional Shares—Net Assets

Applicable to 4,563,341,035 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	53,017,525
Net Asset Value Per Share—Institutional Shares	\$11.62

Institutional Plus Shares—Net Assets

Applicable to 2,832,646,935 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	32,910,152
Net Asset Value Per Share—Institutional Plus Shares	\$11.62

Institutional Select Shares—Net Assets

Applicable to 2,280,885,799 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	26,499,845
Net Asset Value Per Share—Institutional Select Shares	\$11.62

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

Year Ended
December 31, 2020
(\$'000)

Investment Income	
Income	
Interest ¹	6,348,732
Total Income	6,348,732
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	6,738
Management and Administrative—Investor Shares	2,194
Management and Administrative—ETF Shares	15,327
Management and Administrative—Admiral Shares	47,858
Management and Administrative—Institutional Shares	14,637
Management and Administrative—Institutional Plus Shares	7,129
Management and Administrative—Institutional Select Shares	1,760
Marketing and Distribution—Investor Shares	200
Marketing and Distribution—ETF Shares	2,552
Marketing and Distribution—Admiral Shares	6,114
Marketing and Distribution—Institutional Shares	1,525
Marketing and Distribution—Institutional Plus Shares	384
Marketing and Distribution—Institutional Select Shares	1
Custodian Fees	482
Auditing Fees	57
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	563
Shareholders' Reports—Admiral Shares	730
Shareholders' Reports—Institutional Shares	275
Shareholders' Reports—Institutional Plus Shares	69
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	168
Total Expenses	108,763
Net Investment Income	6,239,969
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	1,622,740
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	11,722,932
Net Increase (Decrease) in Net Assets Resulting from Operations	19,585,641

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$31,026,000, \$1,000,000, and \$968,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Includes \$550,845,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2020 (\$000)	2019 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	6,239,969	6,341,474
Realized Net Gain (Loss)	1,622,740	312,316
Change in Unrealized Appreciation (Depreciation)	11,722,932	11,925,643
Net Increase (Decrease) in Net Assets Resulting from Operations	19,585,641	18,579,433
Distributions¹		
Investor Shares	(37,585)	(79,531)
ETF Shares	(1,395,782)	(1,164,386)
Admiral Shares	(2,791,991)	(2,749,165)
Institutional Shares	(1,236,339)	(1,248,249)
Institutional Plus Shares	(677,401)	(618,238)
Institutional Select Shares	(591,436)	(485,541)
Total Distributions	(6,730,534)	(6,345,110)
Capital Share Transactions		
Investor Shares	(18,187)	(2,888,656)
ETF Shares	17,275,399	9,751,333
Admiral Shares	8,318,123	13,466,314
Institutional Shares	3,111,383	4,332,735
Institutional Plus Shares	7,986,922	3,077,058
Institutional Select Shares	5,000,789	4,677,528
Net Increase (Decrease) from Capital Share Transactions	41,674,429	32,416,312
Total Increase (Decrease)	54,529,536	44,650,635
Net Assets		
Beginning of Period	248,657,219	204,006,584
End of Period	303,186,755	248,657,219

¹ Certain prior-period numbers have been reclassified to conform with the current-period presentation.

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations					
Net Investment Income	.247 ¹	.294 ¹	.279 ¹	.260 ¹	.254
Net Realized and Unrealized Gain (Loss) on Investments	.589	.597	(.296)	.105	.015
Total from Investment Operations	.836	.891	(.017)	.365	.269
Distributions					
Dividends from Net Investment Income	(.247)	(.291)	(.280)	(.260)	(.254)
Distributions from Realized Capital Gains	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.266)	(.291)	(.283)	(.265)	(.259)
Net Asset Value, End of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return²	7.61%	8.61%	-0.13%	3.45%	2.50%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,606	\$1,546	\$4,250	\$5,166	\$5,969
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.15%	2.74%	2.68%	2.42%	2.30%
Portfolio Turnover Rate ^{3,4}	79%	31%	54%	55%	61%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$83.71	\$79.16	\$81.46	\$80.64	\$80.58
Investment Operations					
Net Investment Income	1.962 ¹	2.295 ¹	2.209 ¹	2.053 ¹	1.995
Net Realized and Unrealized Gain (Loss) on Investments	4.455	4.535	(2.280)	.842	.096
Total from Investment Operations	6.417	6.830	(.071)	2.895	2.091
Distributions					
Dividends from Net Investment Income	(1.954)	(2.280)	(2.210)	(2.038)	(1.995)
Distributions from Realized Capital Gains	(.143)	—	(.019)	(.037)	(.036)
Total Distributions	(2.097)	(2.280)	(2.229)	(2.075)	(2.031)
Net Asset Value, End of Period	\$88.03	\$83.71	\$79.16	\$81.46	\$80.64
Total Return	7.71%	8.71%	-0.04%	3.62%	2.57%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$68,245	\$48,456	\$36,528	\$37,247	\$31,445
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.25%	2.78%	2.79%	2.52%	2.40%
Portfolio Turnover Rate ^{2,3}	79%	31%	54%	55%	61%

1 Calculated based on average shares outstanding.

2 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

3 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations					
Net Investment Income	.258 ¹	.301 ¹	.290 ¹	.271 ¹	.265
Net Realized and Unrealized Gain (Loss) on Investments	.590	.601	(.297)	.105	.015
Total from Investment Operations	.848	.902	(.007)	.376	.280
Distributions					
Dividends from Net Investment Income	(.259)	(.302)	(.290)	(.271)	(.265)
Distributions from Realized Capital Gains	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.278)	(.302)	(.293)	(.276)	(.270)
Net Asset Value, End of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return²	7.72%	8.71%	-0.03%	3.56%	2.60%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$120,909	\$107,098	\$88,281	\$82,839	\$72,592
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.25%	2.78%	2.78%	2.52%	2.40%
Portfolio Turnover Rate ^{3,4}	79%	31%	54%	55%	61%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

4 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations					
Net Investment Income	.260 ¹	.303 ¹	.292 ¹	.272 ¹	.266
Net Realized and Unrealized Gain (Loss) on Investments	.590	.601	(.297)	.105	.015
Total from Investment Operations	.850	.904	(.005)	.377	.281
Distributions					
Dividends from Net Investment Income	(.261)	(.304)	(.292)	(.272)	(.266)
Distributions from Realized Capital Gains	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.280)	(.304)	(.295)	(.277)	(.271)
Net Asset Value, End of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	7.74%	8.73%	-0.01%	3.57%	2.61%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$53,018	\$47,477	\$40,728	\$39,101	\$34,167
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.26%	2.79%	2.79%	2.53%	2.41%
Portfolio Turnover Rate ^{2,3}	79%	31%	54%	55%	61%

1 Calculated based on average shares outstanding.

2 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

3 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations					
Net Investment Income	.260 ¹	.304 ¹	.292 ¹	.273 ¹	.267
Net Realized and Unrealized Gain (Loss) on Investments	.590	.600	(.297)	.105	.015
Total from Investment Operations	.850	.904	(.005)	.378	.282
Distributions					
Dividends from Net Investment Income	(.261)	(.304)	(.292)	(.273)	(.267)
Distributions from Realized Capital Gains	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.280)	(.304)	(.295)	(.278)	(.272)
Net Asset Value, End of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	7.74%	8.74%	-0.01%	3.58%	2.62%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$32,910	\$23,679	\$19,399	\$19,488	\$22,203
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.03%	0.03%
Ratio of Net Investment Income to Average Net Assets	2.25%	2.80%	2.80%	2.54%	2.42%
Portfolio Turnover Rate ^{2,3}	79%	31%	54%	55%	61%

1 Calculated based on average shares outstanding.

2 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

3 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				June 24, 2016 ¹ to Dec. 31, 2016
	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$11.03
Investment Operations					
Net Investment Income	.262 ²	.306 ²	.295 ²	.275 ²	.135
Net Realized and Unrealized Gain (Loss) on Investments	.591	.600	(.298)	.105	(.375)
Total from Investment Operations	.853	.906	(.003)	.380	(.240)
Distributions					
Dividends from Net Investment Income	(.264)	(.306)	(.294)	(.275)	(.135)
Distributions from Realized Capital Gains	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.283)	(.306)	(.297)	(.280)	(.140)
Net Asset Value, End of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	7.76%	8.76%	0.01%	3.60%	-2.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$26,500	\$20,401	\$14,821	\$12,031	\$5,438
Ratio of Total Expenses to Average Net Assets	0.01%	0.01%	0.01%	0.01%	0.01% ³
Ratio of Net Investment Income to Average Net Assets	2.28%	2.81%	2.82%	2.56%	2.41% ³
Portfolio Turnover Rate ^{4,5}	79%	31%	54%	55%	61% ⁶

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

5 Includes 29%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

6 Reflects the fund's portfolio turnover for the fiscal year ended December 31, 2016.

Notes to Financial Statements

Vanguard Total Bond Market Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.

2. **To Be Announced (TBA) Transactions:** A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The fund may be a seller of TBA transactions to reduce its exposure to the mortgage-backed securities market or in order to sell mortgage-backed securities it owns under delayed-delivery arrangements. When the fund is a buyer of TBA transactions, it maintains cash or short-term investments in an amount sufficient to meet the purchase price at the settlement date of the TBA transaction. The primary risk associated with TBA transactions is that a counterparty may default on its obligations. The fund mitigates its counterparty risk by, among other things, performing a credit analysis of counterparties, allocating transactions among numerous counterparties, and monitoring its exposure to each counterparty. The fund may also enter into a Master Securities Forward Transaction Agreement (MSFTA) with certain counterparties and require them to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the fund may terminate any TBA transactions with that

counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements.

At December 31, 2020, counterparties had deposited in segregated accounts securities with a value of \$6,713,000 and cash of \$9,147,000 in connection with TBA transactions.

3. Mortgage Dollar Rolls: The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The fund forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

4. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

5. Distributions: Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes, subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective

rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight, but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2020, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2020, the fund had contributed to Vanguard capital in the amount of \$11,722,000, representing less than 0.01% of the fund's net assets and 4.69% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

Total Bond Market Index Fund

C. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of December 31, 2020, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	189,745,675	—	189,745,675
Asset-Backed/Commercial Mortgage-Backed Securities	—	7,681,707	—	7,681,707
Corporate Bonds	—	89,138,496	—	89,138,496
Sovereign Bonds	—	12,481,163	—	12,481,163
Taxable Municipal Bonds	—	2,293,745	—	2,293,745
Temporary Cash Investments	10,131,918	—	—	10,131,918
Total	10,131,918	301,340,786	—	311,472,704

D. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions and distributions in connection with fund share redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	584,255
Total Distributable Earnings (Loss)	(584,255)

Total Bond Market Index Fund

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	13,561
Undistributed Long-Term Gains	175,852
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	20,699,083

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2020 Amount (\$000)	2019 Amount (\$000)
Ordinary Income*	6,368,646	6,345,110
Long-Term Capital Gains	361,888	—
Total	6,730,534	6,345,110

* Includes short-term capital gains, if any.

As of December 31, 2020, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	290,773,621
Gross Unrealized Appreciation	21,094,423
Gross Unrealized Depreciation	(395,340)
Net Unrealized Appreciation (Depreciation)	20,699,083

E. During the year ended December 31, 2020, the fund purchased \$99,571,006,000 of investment securities and sold \$76,918,650,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$166,897,214,000 and \$148,187,794,000, respectively. Total purchases and sales include \$21,148,508,000 and \$7,713,738,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

Total Bond Market Index Fund

F. Capital share transactions for each class of shares were:

	Year Ended December 31,			
	2020		2019	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	277,616	24,164	314,902	29,205
Issued in Lieu of Cash Distributions	37,585	3,257	72,635	6,735
Redeemed ¹	(333,388)	(29,115)	(3,276,193)	(302,720)
Net Increase (Decrease)—Investor Shares	(18,187)	(1,694)	(2,888,656)	(266,780)
ETF Shares				
Issued	27,271,248	312,300	10,954,123	132,000
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(9,995,849)	(115,900)	(1,202,790)	(14,600)
Net Increase (Decrease)—ETF Shares	17,275,399	196,400	9,751,333	117,400
Admiral Shares				
Issued ¹	32,833,629	2,855,959	28,133,518	2,599,563
Issued in Lieu of Cash Distributions	2,526,849	218,973	2,478,605	227,640
Redeemed	(27,042,355)	(2,361,365)	(17,145,809)	(1,581,483)
Net Increase (Decrease)—Admiral Shares	8,318,123	713,567	13,466,314	1,245,720
Institutional Shares				
Issued	16,333,166	1,419,275	12,742,108	1,173,938
Issued in Lieu of Cash Distributions	1,171,471	101,527	1,175,382	107,971
Redeemed	(14,393,254)	(1,254,567)	(9,584,755)	(882,050)
Net Increase (Decrease)—Institutional Shares	3,111,383	266,235	4,332,735	399,859
Institutional Plus Shares				
Issued	13,383,222	1,159,783	7,083,423	653,802
Issued in Lieu of Cash Distributions	639,039	55,349	581,981	53,455
Redeemed	(6,035,339)	(525,670)	(4,588,346)	(420,358)
Net Increase (Decrease)—Institutional Plus Shares	7,986,922	689,462	3,077,058	286,899
Institutional Select Shares				
Issued	5,969,746	520,606	4,809,687	441,094
Issued in Lieu of Cash Distributions	591,436	51,240	485,541	44,575
Redeemed	(1,560,393)	(137,429)	(617,700)	(57,430)
Net Increase (Decrease)— Institutional Select Shares	5,000,789	434,417	4,677,528	428,239

¹ In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares—Redeemed and Admiral Shares—Issued include 250,589,000 and 250,589,000, shares, respectively, in the amount of \$2,708,595,000 from the conversion during the year ended December 31, 2019.

G. Management has determined that no events or transactions occurred subsequent to December 31, 2020, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Total Bond Market Index Fund

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments—investments summary of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the “Fund”) as of December 31, 2020, the related statement of operations for the year ended December 31, 2020, the statement of changes in net assets for each of the two years in the period ended December 31, 2020, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2020, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2020 and the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Fund’s management. Our responsibility is to express an opinion on the Fund’s financial statements 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 Fund 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 of these financial statements 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 are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, 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. 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. Our procedures included confirmation of securities owned as of December 31, 2020 by correspondence with the custodian, transfer agent 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.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2021

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

Special 2020 tax information (unaudited) for Vanguard Total Bond Market Index Fund

This information for the fiscal year ended December 31, 2020, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$387,947,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 100% of short-term capital gain dividends distributed by the fund are qualified short-term capital gains.

For nonresident alien shareholders, 87.2% of income dividends are interest-related dividends.

The percentage of the ordinary dividends reported by the fund that is treated as a section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 97.3%.

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The People Who Govern Your Fund

The trustees of your mutual fund are there to see that the fund is operated and managed in your best interests since, as a shareholder, you are a part owner of the fund. Your fund's trustees also serve on the board of directors of The Vanguard Group, Inc., which is owned by the Vanguard funds and provides services to them.

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 211 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. That information, as well as the Vanguard fund count, is as of the date on the cover of this fund report. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the *Statement of Additional Information*, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Chairman of the board (2011–2017) and trustee (2009–2017) of the Children's Hospital of Philadelphia; and trustee (2018–present) and vice chair (2019–present) of The Shipley School.

Independent Trustees

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and

Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minett Professor at the Rochester Institute of Technology. Director of SPX FLOW, Inc. (multi-industry manufacturing). Director of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, and Roberts Wesleyan College. Trustee of the University of Rochester.

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services) and the Lumina Foundation. Director of the V Foundation. Member of the advisory

¹ Mr. Buckley is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

council for the College of Arts and Letters and chair of the advisory board to the Kellogg Institute for International Studies, both at the University of Notre Dame.

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM's Retirement Plan Committee (2004–2013), senior vice president and general manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (retired June 2020) and vice president (retired June 2020) of the University of Notre Dame. Assistant professor of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee (retired June 2020). Member of the board of Catholic Investment Services, Inc. (investment advisors) and the board of superintendence of the Institute for the Works of Religion.

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: board chair (2020–present), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of the individual life and disability division of Guardian Life. Member of the board of the American Council of Life Insurers and the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, NewYork-Presbyterian Hospital, Catalyst, and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies (private investment firm). Member of the board of advisors and member of the investment committee of the Museum of Fine Arts Boston. Member of the board (2018–present) of RIT Capital Partners (investment firm). Member of the investment committee of Partners Health Care System.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director (2017–present) of i(x) Investments, LLC; director (2017–present) of Reserve Trust. Rubenstein Fellow (2017–present) of Duke University; trustee (2017–present) of Amherst College, and trustee (2019–present) of the Folger Shakespeare Library.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2011–2013). Chairman of the board of trustees of Colby-Sawyer College. Member of the board of Hypertherm Inc. (industrial cutting systems, software, and consumables).

Executive Officers

John Bendl

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2019–present) of each of the investment companies served by Vanguard. Chief accounting officer, treasurer, and controller of Vanguard (2017–present). Partner (2003–2016) at KPMG (audit, tax, and advisory services).

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Treasurer (2017–present) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

David Cermak

Born in 1960. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present) of each of the investment companies served by Vanguard. Managing director and head (2017–present) of Vanguard Investments Singapore. Managing director and head (2017–2019) of Vanguard Investments Hong Kong. Representative director and head (2014–2017) of Vanguard Investments Japan.

John Galloway

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (September 2020–present) of each of the investment companies served by Vanguard. Head of Investor Advocacy (February 2020–present) and head of Marketing Strategy and Planning (2017–2020) at Vanguard. Deputy assistant to the President of the United States (2015).

Thomas J. Higgins

Born in 1957. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present), chief financial officer (2008–2019), and treasurer (1998–2008) of each of the investment companies served by Vanguard.

Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

Born in 1963. Principal occupation(s) during the past five years and other experience: finance director (2017–present) and treasurer (2017) of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Chief financial officer (2016–present) of Vanguard. Director (2016–present) of Vanguard Marketing Corporation. Executive vice president and chief financial officer (2006–2016) of MassMutual Financial Group.

John E. Schadt

Born in 1972. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2019–present) of Vanguard and of each of the investment companies served by Vanguard. Assistant vice president (2019–present) of Vanguard Marketing Corporation.

Vanguard Senior Management Team

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

John T. Marcante

Chris D. McIsaac

James M. Norris

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Lauren Valente



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Who Are Deaf or Hard of Hearing > 800-749-7273

This material may be used in conjunction with the offering of shares of any Vanguard fund only if preceded or accompanied by the fund's current prospectus.

All comparative mutual fund data are from Morningstar, Inc., unless otherwise noted.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, www.sec.gov. In addition, you may obtain a free report on how your fund voted the proxies for securities it owned during the 12 months ended June 30. To get the report, visit either [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or www.sec.gov.

You can review information about your fund on the SEC's website, and you can receive copies of this information, for a fee, by sending a request via email addressed to publicinfo@sec.gov.

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7,720,749; 7,925,573; 8,090,646; 8,417,623; and 8,626,636.
Vanguard Marketing Corporation, Distributor.

Q840 022021

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (62.6%)				
U.S. Government Securities (40.5%)				
United States Treasury Note/Bond	7.875%	2/15/21	209,734	211,471
United States Treasury Note/Bond	8.125%	5/15/21	110	113
United States Treasury Note/Bond	8.125%	8/15/21	35,690	37,419
United States Treasury Note/Bond	2.625%	12/15/21	3	3
United States Treasury Note/Bond	1.500%	1/31/22	228,760	232,155
United States Treasury Note/Bond	1.875%	1/31/22	434,482	442,698
United States Treasury Note/Bond	2.000%	2/15/22	273,916	279,652
United States Treasury Note/Bond	2.500%	2/15/22	539,583	553,914
United States Treasury Note/Bond	1.750%	2/28/22	964,382	982,464
United States Treasury Note/Bond	1.875%	2/28/22	531,386	542,179
United States Treasury Note/Bond	2.375%	3/15/22	628,400	645,291
United States Treasury Note/Bond	0.375%	3/31/22	268,365	269,202
United States Treasury Note/Bond	1.750%	3/31/22	215,000	219,334
United States Treasury Note/Bond	1.875%	3/31/22	601,810	614,881
United States Treasury Note/Bond	2.250%	4/15/22	1,083,400	1,113,020
United States Treasury Note/Bond	0.125%	4/30/22	109,363	109,380
United States Treasury Note/Bond	1.750%	4/30/22	240,880	246,073
United States Treasury Note/Bond	1.875%	4/30/22	372,882	381,503
United States Treasury Note/Bond	1.750%	5/15/22	25,000	25,551
United States Treasury Note/Bond	2.125%	5/15/22	630,008	647,138
United States Treasury Note/Bond	0.125%	5/31/22	92,385	92,400
United States Treasury Note/Bond	1.750%	5/31/22	882,325	902,451
United States Treasury Note/Bond	1.875%	5/31/22	207,115	212,196
United States Treasury Note/Bond	1.750%	6/15/22	776,420	794,619
United States Treasury Note/Bond	0.125%	6/30/22	951,629	951,629
United States Treasury Note/Bond	1.750%	6/30/22	295,289	302,441
United States Treasury Note/Bond	2.125%	6/30/22	227,735	234,531
United States Treasury Note/Bond	1.750%	7/15/22	264,747	271,323
United States Treasury Note/Bond	0.125%	7/31/22	339,885	339,939
United States Treasury Note/Bond	1.875%	7/31/22	507,257	521,207
United States Treasury Note/Bond	2.000%	7/31/22	227,600	234,287
United States Treasury Note/Bond	1.500%	8/15/22	755,098	771,854
United States Treasury Note/Bond	1.625%	8/15/22	261,980	268,325
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,360
United States Treasury Note/Bond	0.125%	8/31/22	582,315	582,315
United States Treasury Note/Bond	1.625%	8/31/22	416,750	427,040
United States Treasury Note/Bond	1.875%	8/31/22	293,813	302,307
United States Treasury Note/Bond	1.500%	9/15/22	206,742	211,522
United States Treasury Note/Bond	0.125%	9/30/22	172,746	172,746
United States Treasury Note/Bond	1.750%	9/30/22	363,140	373,351
United States Treasury Note/Bond	1.875%	9/30/22	459,345	473,268
United States Treasury Note/Bond	1.375%	10/15/22	862,560	881,700
United States Treasury Note/Bond	0.125%	10/31/22	479,915	479,915
United States Treasury Note/Bond	1.875%	10/31/22	354,240	365,476
United States Treasury Note/Bond	2.000%	10/31/22	486,670	503,246
United States Treasury Note/Bond	1.625%	11/15/22	908,480	933,745
United States Treasury Note/Bond	0.125%	11/30/22	1,343,651	1,343,651
United States Treasury Note/Bond	2.000%	11/30/22	665,725	689,338
United States Treasury Note/Bond	1.625%	12/15/22	869,040	894,294
United States Treasury Note/Bond	2.125%	12/31/22	863,325	897,590
United States Treasury Note/Bond	1.500%	1/15/23	450,485	463,013
United States Treasury Note/Bond	1.750%	1/31/23	302,602	312,721
United States Treasury Note/Bond	2.375%	1/31/23	472,400	494,248
United States Treasury Note/Bond	1.375%	2/15/23	661,000	678,351
United States Treasury Note/Bond	2.000%	2/15/23	70,831	73,620
United States Treasury Note/Bond	7.125%	2/15/23	163,535	187,503
United States Treasury Note/Bond	1.500%	2/28/23	322,416	331,889
United States Treasury Note/Bond	2.625%	2/28/23	291,812	307,406
United States Treasury Note/Bond	0.500%	3/15/23	972	980
United States Treasury Note/Bond	1.500%	3/31/23	385,850	397,545
United States Treasury Note/Bond	2.500%	3/31/23	435,701	458,710

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	0.250%	4/15/23	97,915	98,160
United States Treasury Note/Bond	1.625%	4/30/23	108,332	112,056
United States Treasury Note/Bond	2.750%	4/30/23	234,973	249,181
United States Treasury Note/Bond	0.125%	5/15/23	142,170	142,126
United States Treasury Note/Bond	1.750%	5/15/23	974,383	1,011,224
United States Treasury Note/Bond	1.625%	5/31/23	367,450	380,539
United States Treasury Note/Bond	2.750%	5/31/23	186,365	198,013
United States Treasury Note/Bond	0.250%	6/15/23	2,126,420	2,131,736
United States Treasury Note/Bond	1.375%	6/30/23	275,345	283,735
United States Treasury Note/Bond	2.625%	6/30/23	254,388	270,049
United States Treasury Note/Bond	0.125%	7/15/23	810,781	810,278
United States Treasury Note/Bond	1.250%	7/31/23	165,261	169,961
United States Treasury Note/Bond	2.750%	7/31/23	355,760	379,553
United States Treasury Note/Bond	0.125%	8/15/23	556,915	556,570
United States Treasury Note/Bond	2.500%	8/15/23	361,760	383,976
United States Treasury Note/Bond	6.250%	8/15/23	208,228	241,284
United States Treasury Note/Bond	1.375%	8/31/23	278,085	287,123
United States Treasury Note/Bond	2.750%	8/31/23	725,366	775,235
United States Treasury Note/Bond	0.125%	9/15/23	704,085	703,536
United States Treasury Note/Bond	1.375%	9/30/23	327,230	338,173
United States Treasury Note/Bond	2.875%	9/30/23	390,104	419,058
United States Treasury Note/Bond	0.125%	10/15/23	671,590	671,066
United States Treasury Note/Bond	1.625%	10/31/23	202,790	211,218
United States Treasury Note/Bond	2.875%	10/31/23	350,246	377,061
United States Treasury Note/Bond	0.250%	11/15/23	343,875	344,841
United States Treasury Note/Bond	2.750%	11/15/23	275,962	296,488
United States Treasury Note/Bond	2.125%	11/30/23	393,035	415,513
United States Treasury Note/Bond	2.875%	11/30/23	261,591	282,191
United States Treasury Note/Bond	0.125%	12/15/23	787,650	786,665
United States Treasury Note/Bond	2.250%	12/31/23	110,858	117,752
United States Treasury Note/Bond	2.625%	12/31/23	132,471	142,157
United States Treasury Note/Bond	2.250%	1/31/24	194,225	206,607
United States Treasury Note/Bond	2.500%	1/31/24	778,645	834,123
United States Treasury Note/Bond	2.750%	2/15/24	589,749	637,112
United States Treasury Note/Bond	2.125%	2/29/24	583,624	619,278
United States Treasury Note/Bond	2.375%	2/29/24	510,641	545,906
United States Treasury Note/Bond	2.125%	3/31/24	962,029	1,022,156
United States Treasury Note/Bond	2.000%	4/30/24	300,822	318,823
United States Treasury Note/Bond	2.250%	4/30/24	666,576	711,983
United States Treasury Note/Bond	2.500%	5/15/24	672,918	724,961
United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,159,192
United States Treasury Note/Bond	1.750%	6/30/24	391,554	412,479
United States Treasury Note/Bond	2.000%	6/30/24	419,533	445,624
United States Treasury Note/Bond	1.750%	7/31/24	345,514	364,410
United States Treasury Note/Bond	2.125%	7/31/24	254,475	271,810
United States Treasury Note/Bond	2.375%	8/15/24	491,390	529,473
United States Treasury Note/Bond	1.250%	8/31/24	478,544	496,341
United States Treasury Note/Bond	1.875%	8/31/24	306,793	325,249
United States Treasury Note/Bond	1.500%	9/30/24	283,503	296,882
United States Treasury Note/Bond	2.125%	9/30/24	482,058	515,951
United States Treasury Note/Bond	1.500%	10/31/24	864,346	905,809
United States Treasury Note/Bond	2.250%	10/31/24	282,595	304,188
United States Treasury Note/Bond	2.250%	11/15/24	606,889	653,735
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,695
United States Treasury Note/Bond	1.500%	11/30/24	1,100,256	1,153,717
United States Treasury Note/Bond	2.125%	11/30/24	1,110,580	1,191,441
United States Treasury Note/Bond	1.750%	12/31/24	454,053	480,869
United States Treasury Note/Bond	2.250%	12/31/24	361,825	390,431
United States Treasury Note/Bond	1.375%	1/31/25	261,760	273,539
United States Treasury Note/Bond	2.500%	1/31/25	212,880	232,171
United States Treasury Note/Bond	2.000%	2/15/25	289,129	309,547
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,747
United States Treasury Note/Bond	1.125%	2/28/25	34,711	35,931
United States Treasury Note/Bond	2.750%	2/28/25	78,661	86,699

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	0.500%	3/31/25	9,630	9,717
United States Treasury Note/Bond	2.625%	3/31/25	300,621	330,307
United States Treasury Note/Bond	0.375%	4/30/25	320,390	321,540
United States Treasury Note/Bond	2.875%	4/30/25	208,494	231,624
United States Treasury Note/Bond	2.125%	5/15/25	1,112,387	1,200,510
United States Treasury Note/Bond	0.250%	5/31/25	614,131	612,884
United States Treasury Note/Bond	2.875%	5/31/25	255,590	284,385
United States Treasury Note/Bond	0.250%	6/30/25	1,084,640	1,081,755
United States Treasury Note/Bond	2.750%	6/30/25	251,462	278,848
United States Treasury Note/Bond	0.250%	7/31/25	714,990	712,759
United States Treasury Note/Bond	2.875%	7/31/25	293,610	327,742
United States Treasury Note/Bond	2.000%	8/15/25	1,131,470	1,218,808
United States Treasury Note/Bond	6.875%	8/15/25	48,414	62,855
United States Treasury Note/Bond	0.250%	8/31/25	468,100	466,490
United States Treasury Note/Bond	2.750%	8/31/25	350,365	389,564
United States Treasury Note/Bond	0.250%	9/30/25	146,010	145,417
United States Treasury Note/Bond	3.000%	9/30/25	259,032	291,491
United States Treasury Note/Bond	0.250%	10/31/25	530,514	528,190
United States Treasury Note/Bond	3.000%	10/31/25	204,006	229,954
United States Treasury Note/Bond	2.250%	11/15/25	742,427	810,871
United States Treasury Note/Bond	0.375%	11/30/25	874,670	875,763
United States Treasury Note/Bond	2.875%	11/30/25	275,005	308,737
United States Treasury Note/Bond	0.375%	12/31/25	463,665	463,952
United States Treasury Note/Bond	2.625%	12/31/25	360,095	400,436
United States Treasury Note/Bond	2.625%	1/31/26	539,960	601,213
United States Treasury Note/Bond	1.625%	2/15/26	776,005	825,235
United States Treasury Note/Bond	2.500%	2/28/26	351,250	389,227
United States Treasury Note/Bond	2.250%	3/31/26	463,185	507,841
United States Treasury Note/Bond	2.375%	4/30/26	354,170	391,025
United States Treasury Note/Bond	1.625%	5/15/26	984,825	1,048,227
United States Treasury Note/Bond	2.125%	5/31/26	322,175	351,625
United States Treasury Note/Bond	1.875%	6/30/26	323,405	348,873
United States Treasury Note/Bond	1.875%	7/31/26	302,795	326,831
United States Treasury Note/Bond	1.500%	8/15/26	637,414	674,664
United States Treasury Note/Bond	6.750%	8/15/26	32,360	43,646
United States Treasury Note/Bond	1.375%	8/31/26	585,567	615,759
United States Treasury Note/Bond	1.625%	9/30/26	576,425	614,250
United States Treasury Note/Bond	1.625%	10/31/26	481,179	512,980
United States Treasury Note/Bond	2.000%	11/15/26	522,821	568,730
United States Treasury Note/Bond	6.500%	11/15/26	50,779	68,417
United States Treasury Note/Bond	1.625%	11/30/26	807,440	861,062
United States Treasury Note/Bond	1.750%	12/31/26	485,524	521,560
United States Treasury Note/Bond	1.500%	1/31/27	288,845	305,997
United States Treasury Note/Bond	2.250%	2/15/27	413,015	456,381
United States Treasury Note/Bond	1.125%	2/28/27	1,892	1,961
United States Treasury Note/Bond	0.625%	3/31/27	3,245	3,263
United States Treasury Note/Bond	0.500%	4/30/27	126,813	126,436
United States Treasury Note/Bond	2.375%	5/15/27	522,299	582,363
United States Treasury Note/Bond	0.500%	5/31/27	939,455	935,782
United States Treasury Note/Bond	0.500%	6/30/27	386,210	384,399
United States Treasury Note/Bond	0.375%	7/31/27	691,045	681,654
United States Treasury Note/Bond	2.250%	8/15/27	508,974	564,086
United States Treasury Note/Bond	6.375%	8/15/27	33,585	46,232
United States Treasury Note/Bond	0.500%	8/31/27	815,035	809,558
United States Treasury Note/Bond	0.375%	9/30/27	299,065	294,346
United States Treasury Note/Bond	0.500%	10/31/27	560,407	555,677
United States Treasury Note/Bond	2.250%	11/15/27	813,084	902,523
United States Treasury Note/Bond	0.625%	11/30/27	939,020	938,438
United States Treasury Note/Bond	0.625%	12/31/27	460,960	460,241
United States Treasury Note/Bond	2.750%	2/15/28	667,601	765,131
United States Treasury Note/Bond	2.875%	5/15/28	755,131	874,654
United States Treasury Note/Bond	2.875%	8/15/28	1,040,238	1,207,810
United States Treasury Note/Bond	5.500%	8/15/28	39,225	53,156
United States Treasury Note/Bond	3.125%	11/15/28	866,900	1,025,924

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	5.250%	11/15/28	45,485	61,220
United States Treasury Note/Bond	2.625%	2/15/29	697,211	800,050
United States Treasury Note/Bond	5.250%	2/15/29	45,278	61,295
United States Treasury Note/Bond	2.375%	5/15/29	903,778	1,020,708
United States Treasury Note/Bond	1.625%	8/15/29	679,659	726,814
United States Treasury Note/Bond	6.125%	8/15/29	50,571	73,154
United States Treasury Note/Bond	1.750%	11/15/29	549,757	593,908
United States Treasury Note/Bond	1.500%	2/15/30	92,629	97,955
United States Treasury Note/Bond	0.625%	5/15/30	1,187,712	1,160,798
United States Treasury Note/Bond	6.250%	5/15/30	131,653	195,998
United States Treasury Note/Bond	0.625%	8/15/30	1,323,619	1,290,118
United States Treasury Note/Bond	0.875%	11/15/30	1,192,290	1,187,628
United States Treasury Note/Bond	5.375%	2/15/31	350,937	503,321
United States Treasury Note/Bond	4.500%	2/15/36	385,911	565,842
United States Treasury Note/Bond	4.750%	2/15/37	35,000	53,287
United States Treasury Note/Bond	5.000%	5/15/37	59,400	92,979
United States Treasury Note/Bond	4.375%	2/15/38	55,118	81,824
United States Treasury Note/Bond	4.500%	5/15/38	5,613	8,465
United States Treasury Note/Bond	3.500%	2/15/39	132,956	180,300
United States Treasury Note/Bond	4.250%	5/15/39	109,385	162,129
United States Treasury Note/Bond	4.500%	8/15/39	120,862	184,692
United States Treasury Note/Bond	4.375%	11/15/39	233,466	352,606
United States Treasury Note/Bond	4.625%	2/15/40	260,527	405,487
United States Treasury Note/Bond	1.125%	5/15/40	90,635	85,975
United States Treasury Note/Bond	4.375%	5/15/40	184,735	280,018
United States Treasury Note/Bond	1.125%	8/15/40	915,540	866,330
United States Treasury Note/Bond	3.875%	8/15/40	239,862	343,341
United States Treasury Note/Bond	1.375%	11/15/40	306,060	302,473
United States Treasury Note/Bond	4.250%	11/15/40	233,132	349,843
United States Treasury Note/Bond	4.750%	2/15/41	208,930	333,505
United States Treasury Note/Bond	4.375%	5/15/41	163,418	250,337
United States Treasury Note/Bond	3.750%	8/15/41	64,325	91,322
United States Treasury Note/Bond	3.125%	11/15/41	78,330	102,331
United States Treasury Note/Bond	3.125%	2/15/42	190,872	250,012
United States Treasury Note/Bond	3.000%	5/15/42	183,799	236,211
United States Treasury Note/Bond	2.750%	8/15/42	414,324	513,116
United States Treasury Note/Bond	2.750%	11/15/42	473,325	585,739
United States Treasury Note/Bond	3.125%	2/15/43	324,938	425,769
United States Treasury Note/Bond	2.875%	5/15/43	512,230	647,090
United States Treasury Note/Bond	3.625%	8/15/43	394,910	557,316
United States Treasury Note/Bond	3.750%	11/15/43	388,181	558,251
United States Treasury Note/Bond	3.625%	2/15/44	356,732	504,608
United States Treasury Note/Bond	3.375%	5/15/44	432,981	591,560
United States Treasury Note/Bond	3.125%	8/15/44	504,185	664,344
United States Treasury Note/Bond	3.000%	11/15/44	365,342	472,431
United States Treasury Note/Bond	2.500%	2/15/45	444,671	529,852
United States Treasury Note/Bond	3.000%	5/15/45	731,147	948,209
United States Treasury Note/Bond	2.875%	8/15/45	304,028	386,639
United States Treasury Note/Bond	3.000%	11/15/45	207,935	270,380
United States Treasury Note/Bond	2.500%	2/15/46	410,665	490,231
United States Treasury Note/Bond	2.500%	5/15/46	587,992	702,192
United States Treasury Note/Bond	2.250%	8/15/46	445,311	508,073
United States Treasury Note/Bond	2.875%	11/15/46	573,620	732,530
United States Treasury Note/Bond	3.000%	2/15/47	117,835	154,033
United States Treasury Note/Bond	3.000%	5/15/47	192,429	251,872
United States Treasury Note/Bond	2.750%	8/15/47	381,063	477,518
United States Treasury Note/Bond	2.750%	11/15/47	631,604	792,170
United States Treasury Note/Bond	3.000%	2/15/48	617,611	810,232
United States Treasury Note/Bond	3.125%	5/15/48	558,044	748,649
United States Treasury Note/Bond	3.000%	8/15/48	561,717	738,484
United States Treasury Note/Bond	3.375%	11/15/48	368,844	517,824
United States Treasury Note/Bond	3.000%	2/15/49	577,056	760,629
United States Treasury Note/Bond	2.875%	5/15/49	818,568	1,056,460
United States Treasury Note/Bond	2.250%	8/15/49	230,605	263,754

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.375%	11/15/49	2,256	2,649
United States Treasury Note/Bond	2.000%	2/15/50	58,121	63,107
United States Treasury Note/Bond	1.250%	5/15/50	1,400,882	1,269,984
United States Treasury Note/Bond	1.375%	8/15/50	1,202,127	1,124,734
United States Treasury Note/Bond	1.625%	11/15/50	847,880	843,641
				122,887,012
Agency Bonds and Notes (1.5%)				
² AID-Iraq	2.149%	1/18/22	10,900	11,119
² AID-Israel	5.500%	9/18/23	542	618
² AID-Israel	5.500%	12/4/23	4,768	5,487
² AID-Israel	5.500%	4/26/24	20,405	23,820
² AID-Jordan	2.578%	6/30/22	3,400	3,507
² AID-Jordan	3.000%	6/30/25	5,200	5,649
² AID-Ukraine	1.471%	9/29/21	10,100	10,163
Federal Farm Credit Banks	3.050%	11/15/21	7,650	7,845
Federal Farm Credit Banks	1.600%	12/28/21	13,500	13,699
Federal Farm Credit Banks	2.600%	1/18/22	6,000	6,156
Federal Farm Credit Banks	0.375%	4/8/22	62,300	62,496
Federal Farm Credit Banks	0.125%	11/23/22	23,415	23,409
Federal Farm Credit Banks	1.770%	6/26/23	8,000	8,317
Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,486
Federal Home Loan Banks	3.000%	10/12/21	77,000	78,722
Federal Home Loan Banks	1.625%	11/19/21	38,030	38,537
Federal Home Loan Banks	1.875%	11/29/21	73,000	74,168
Federal Home Loan Banks	1.625%	12/20/21	50,200	50,929
Federal Home Loan Banks	0.250%	6/3/22	70,000	70,113
Federal Home Loan Banks	2.125%	6/10/22	9,900	10,182
Federal Home Loan Banks	0.125%	8/12/22	24,000	23,992
Federal Home Loan Banks	2.000%	9/9/22	12,975	13,379
Federal Home Loan Banks	0.125%	10/21/22	27,500	27,489
Federal Home Loan Banks	1.375%	2/17/23	20,970	21,514
Federal Home Loan Banks	2.125%	3/10/23	27,720	28,914
Federal Home Loan Banks	2.500%	2/13/24	57,095	61,130
Federal Home Loan Banks	2.875%	6/14/24	40,400	44,032
Federal Home Loan Banks	1.500%	8/15/24	19,950	20,852
Federal Home Loan Banks	5.375%	8/15/24	24,750	29,308
Federal Home Loan Banks	2.875%	9/13/24	14,985	16,428
Federal Home Loan Banks	0.500%	4/14/25	29,000	29,157
Federal Home Loan Banks	0.375%	9/4/25	11,000	10,976
Federal Home Loan Banks	3.250%	11/16/28	191,345	227,716
Federal Home Loan Banks	5.500%	7/15/36	19,780	30,541
³ Federal Home Loan Mortgage Corp.	2.375%	1/13/22	200,749	205,402
³ Federal Home Loan Mortgage Corp.	0.250%	6/8/22	30,000	30,049
³ Federal Home Loan Mortgage Corp.	0.125%	7/25/22	25,000	24,992
³ Federal Home Loan Mortgage Corp.	0.375%	4/20/23	12,100	12,160
³ Federal Home Loan Mortgage Corp.	0.375%	5/5/23	49,050	49,299
³ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	53,166
³ Federal Home Loan Mortgage Corp.	0.250%	6/26/23	54,475	54,586
³ Federal Home Loan Mortgage Corp.	0.250%	8/24/23	68,975	69,088
³ Federal Home Loan Mortgage Corp.	0.250%	9/8/23	55,750	55,828
³ Federal Home Loan Mortgage Corp.	0.125%	10/16/23	25,000	24,943
³ Federal Home Loan Mortgage Corp.	0.250%	11/6/23	52,000	52,062
³ Federal Home Loan Mortgage Corp.	0.250%	12/4/23	57,670	57,741
³ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	39,850	41,713
³ Federal Home Loan Mortgage Corp.	0.375%	7/21/25	44,250	44,196
³ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	106,800	106,514
³ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	134,781	200,930
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	140,196
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	11,429	17,680
³ Federal National Mortgage Assn.	1.375%	10/7/21	60,000	60,579
³ Federal National Mortgage Assn.	2.000%	1/5/22	245,500	250,145
³ Federal National Mortgage Assn.	2.625%	1/11/22	35,992	36,913
³ Federal National Mortgage Assn.	1.875%	4/5/22	22,275	22,763
³ Federal National Mortgage Assn.	2.250%	4/12/22	23,810	24,453

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3	Federal National Mortgage Assn.	1.375%	9/6/22	20,300	20,717
3	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	19,129
3	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	35,031
3	Federal National Mortgage Assn.	0.250%	5/22/23	71,700	71,858
3	Federal National Mortgage Assn.	0.250%	7/10/23	38,050	38,119
3	Federal National Mortgage Assn.	2.875%	9/12/23	23,000	24,651
3	Federal National Mortgage Assn.	0.250%	11/27/23	74,355	74,446
3	Federal National Mortgage Assn.	2.500%	2/5/24	90,320	96,657
3	Federal National Mortgage Assn.	1.750%	7/2/24	26,717	28,127
3	Federal National Mortgage Assn.	2.625%	9/6/24	263,865	286,834
3	Federal National Mortgage Assn.	1.625%	10/15/24	29,170	30,675
3	Federal National Mortgage Assn.	1.625%	1/7/25	36,330	38,213
3	Federal National Mortgage Assn.	0.625%	4/22/25	27,300	27,594
3	Federal National Mortgage Assn.	0.500%	6/17/25	41,000	41,176
3	Federal National Mortgage Assn.	0.375%	8/25/25	84,475	84,292
3	Federal National Mortgage Assn.	0.500%	11/7/25	77,575	77,789
3	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	36,987
3	Federal National Mortgage Assn.	1.875%	9/24/26	48,275	52,021
3	Federal National Mortgage Assn.	0.750%	10/8/27	81,000	81,011
3	Federal National Mortgage Assn.	6.250%	5/15/29	4,745	6,773
3	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	40,264
3	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	73,937
3	Federal National Mortgage Assn.	0.875%	8/5/30	92,600	90,988
3	Federal National Mortgage Assn.	6.625%	11/15/30	24,700	37,463
3	Federal National Mortgage Assn.	5.625%	7/15/37	10,765	17,107
	Private Export Funding Corp.	4.300%	12/15/21	10,975	11,393
	Private Export Funding Corp.	2.800%	5/15/22	2,625	2,714
	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,605
	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,596
	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,883
	Private Export Funding Corp.	1.750%	11/15/24	4,050	4,255
	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,763
	Resolution Funding Corp.	8.625%	1/15/30	110	179
	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,495
	Tennessee Valley Authority	2.875%	9/15/24	9,637	10,544
	Tennessee Valley Authority	0.750%	5/15/25	6,825	6,916
	Tennessee Valley Authority	6.750%	11/1/25	17,306	22,396
	Tennessee Valley Authority	2.875%	2/1/27	30,250	34,065
	Tennessee Valley Authority	7.125%	5/1/30	27,165	41,519
	Tennessee Valley Authority	4.700%	7/15/33	7,950	10,926
	Tennessee Valley Authority	4.650%	6/15/35	15,169	21,030
	Tennessee Valley Authority	5.880%	4/1/36	10,200	15,697
	Tennessee Valley Authority	6.150%	1/15/38	920	1,489
	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,900
	Tennessee Valley Authority	5.250%	9/15/39	24,190	36,470
	Tennessee Valley Authority	4.875%	1/15/48	6,951	10,509
	Tennessee Valley Authority	5.375%	4/1/56	6,250	10,620
	Tennessee Valley Authority	4.625%	9/15/60	7,468	11,560
	Tennessee Valley Authority	4.250%	9/15/65	14,725	21,709

4,473,340

Conventional Mortgage-Backed Securities (20.6%)

3,4	Fannie Mae Pool	1.500%	12/1/50	190,007	192,046
3,4	Fannie Mae Pool	2.000%	7/1/23–1/1/51	1,582,915	1,647,858
3,4	Fannie Mae Pool	2.500%	10/1/22–11/1/50	3,616,002	3,801,111
3,4	Fannie Mae Pool	3.000%	2/1/21–10/1/50	5,525,272	5,841,757
3,4	Fannie Mae Pool	3.500%	2/1/21–6/1/50	4,545,562	4,861,603
3,4	Fannie Mae Pool	4.000%	4/1/21–8/1/50	3,498,757	3,791,661
3,4	Fannie Mae Pool	4.500%	1/1/21–7/1/50	1,499,216	1,653,161
3,4	Fannie Mae Pool	5.000%	1/1/21–2/1/50	476,545	539,977
3,4	Fannie Mae Pool	5.500%	1/1/21–2/1/42	248,407	287,643
3,4	Fannie Mae Pool	6.000%	2/1/21–5/1/41	162,796	190,724
3,4	Fannie Mae Pool	6.500%	10/1/21–10/1/39	44,092	51,417
3,4	Fannie Mae Pool	7.000%	10/1/22–11/1/38	12,663	14,734
3,4	Fannie Mae Pool	7.500%	11/1/22–12/1/32	1,092	1,263

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3.4	Fannie Mae Pool	8.000%	3/1/22-9/1/31	370	430
3.4	Fannie Mae Pool	8.500%	1/1/22-5/1/32	159	189
3.4	Fannie Mae Pool	9.000%	2/1/21-8/1/30	34	38
3.4	Fannie Mae Pool	9.500%	1/1/25-11/1/25	40	44
3.4	Freddie Mac Gold Pool	2.000%	1/1/28-12/1/31	40,147	42,004
3.4	Freddie Mac Gold Pool	2.500%	6/1/22-3/1/43	596,302	624,797
3.4	Freddie Mac Gold Pool	3.000%	3/1/21-12/1/47	2,019,513	2,138,793
3.4	Freddie Mac Gold Pool	3.500%	1/1/21-7/1/48	2,391,782	2,561,267
3.4	Freddie Mac Gold Pool	4.000%	2/1/21-2/1/49	1,510,129	1,640,742
3.4	Freddie Mac Gold Pool	4.500%	3/1/21-1/1/49	723,025	797,266
3.4	Freddie Mac Gold Pool	5.000%	1/1/21-11/1/48	217,706	245,879
3.4	Freddie Mac Gold Pool	5.500%	3/1/21-6/1/41	126,035	144,589
3.4	Freddie Mac Gold Pool	6.000%	1/1/21-5/1/40	64,045	74,539
3.4	Freddie Mac Gold Pool	6.500%	3/1/22-9/1/39	22,030	25,439
3.4	Freddie Mac Gold Pool	7.000%	10/1/22-12/1/38	7,910	8,992
3.4	Freddie Mac Gold Pool	7.500%	9/1/22-2/1/32	536	614
3.4	Freddie Mac Gold Pool	8.000%	2/1/22-12/1/31	689	800
3.4	Freddie Mac Gold Pool	8.500%	3/1/21-7/1/31	114	131
3.4	Freddie Mac Gold Pool	9.000%	7/1/21-3/1/31	106	123
3.4	Freddie Mac Gold Pool	10.000%	4/1/25	—	1
4	Ginnie Mae I Pool	3.000%	1/15/26-3/15/45	105,584	109,656
4	Ginnie Mae I Pool	3.500%	11/15/25-7/15/45	128,144	136,265
4	Ginnie Mae I Pool	4.000%	6/15/24-6/15/46	163,926	176,548
4	Ginnie Mae I Pool	4.500%	6/15/23-2/15/49	161,921	180,341
4	Ginnie Mae I Pool	4.750%	8/15/33	11	12
4	Ginnie Mae I Pool	5.000%	4/15/21-4/15/41	87,609	99,053
4	Ginnie Mae I Pool	5.500%	4/15/21-2/15/41	51,415	58,927
4	Ginnie Mae I Pool	6.000%	11/15/22-6/15/41	41,682	47,667
4	Ginnie Mae I Pool	6.500%	9/15/23-1/15/39	9,686	10,904
4	Ginnie Mae I Pool	7.000%	1/15/23-9/15/36	2,458	2,828
4	Ginnie Mae I Pool	7.500%	9/15/22-6/15/32	1,097	1,233
4	Ginnie Mae I Pool	7.750%	2/15/30	—	1
4	Ginnie Mae I Pool	8.000%	1/15/22-12/15/30	678	790
4	Ginnie Mae I Pool	8.250%	6/15/27	1	1
4	Ginnie Mae I Pool	8.500%	8/15/21-3/15/31	142	165
4	Ginnie Mae I Pool	9.000%	8/15/21-1/15/31	154	183
4	Ginnie Mae I Pool	9.500%	12/15/21-9/15/25	3	4
0.4	Ginnie Mae II Pool	2.000%	11/20/50-1/1/51	918,532	960,398
0.4	Ginnie Mae II Pool	2.500%	6/20/27-1/1/51	1,808,666	1,918,566
4	Ginnie Mae II Pool	3.000%	10/20/26-9/20/50	3,745,942	3,959,906
4	Ginnie Mae II Pool	3.500%	9/20/25-11/20/50	3,588,669	3,855,744
4	Ginnie Mae II Pool	4.000%	9/20/25-4/20/50	1,846,971	1,999,982
4	Ginnie Mae II Pool	4.500%	8/20/33-9/20/49	936,282	1,020,933
4	Ginnie Mae II Pool	5.000%	12/20/32-12/20/49	306,335	340,816
4	Ginnie Mae II Pool	5.500%	8/20/23-1/20/49	75,491	87,053
4	Ginnie Mae II Pool	6.000%	7/20/23-12/20/41	23,164	26,862
4	Ginnie Mae II Pool	6.500%	3/20/31-9/20/40	10,488	12,465
4	Ginnie Mae II Pool	7.000%	3/20/28-11/20/38	1,396	1,703
4	Ginnie Mae II Pool	7.500%	8/20/30	2	3
4	Ginnie Mae II Pool	8.500%	10/20/30	6	7
0.3,4	UMBS Pool	1.500%	1/1/36-1/1/51	1,516,049	1,544,500
0.3,4	UMBS Pool	2.000%	1/1/32-1/1/51	6,216,638	6,466,156
0.3,4	UMBS Pool	2.500%	7/1/34-1/1/51	3,253,459	3,430,209
0.3,4	UMBS Pool	3.000%	4/1/29-1/1/51	2,255,377	2,376,525
0.3,4	UMBS Pool	3.500%	7/1/26-12/1/50	1,002,176	1,077,756
0.3,4	UMBS Pool	4.000%	11/1/33-12/1/50	584,275	634,280
0.3,4	UMBS Pool	4.500%	8/1/48-12/1/50	356,968	394,234
3.4	UMBS Pool	5.000%	2/1/49-3/1/50	146,046	163,714
3.4	UMBS Pool	5.500%	6/1/49	7,191	8,051
3.4	UMBS Pool	6.000%	7/1/40	8,329	9,678
				62,295,751	

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
Nonconventional Mortgage-Backed Securities (0.0%)					
3.4	Fannie Mae Pool	2.279%	7/1/43	4,471	4,636
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.290%	2.799%	12/1/41	864	899
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.889%	9/1/37	1,198	1,239
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.353%	3.353%	1/1/35	68	71
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.392%	2.033%	10/1/37	552	572
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.460%	3.460%	2/1/37	2	2
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.472%	2.066%	7/1/36	157	163
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.474%	3.338%	3/1/43	2,082	2,115
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.530%	2.104%	12/1/43	667	718
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.053%	10/1/34	4	4
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.554%	2.190%	9/1/43	288	291
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.579%	3.584%	4/1/37	21	21
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.597%	2.610%	6/1/43	1,190	1,206
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.607%	2.096%	11/1/33	86	92
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.614%	2.903%	8/1/39	898	931
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.623%	3.623%	2/1/36	314	323
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.625%	2.337%	8/1/35	616	658
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.626%	2.424%	10/1/37	330	342
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.627%	3.627%	3/1/38	105	109
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.633%	3.633%	1/1/35	1	1
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.635%	2.135%	11/1/36	65	69
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.643%	3.381%	1/1/37	208	217
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.658%	2.408%	7/1/35	372	393
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.658%	2.443%	10/1/42	715	720
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.660%	2.207%	9/1/40	167	178
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.665%	2.540%	6/1/36	34	34
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.682%	3.682%	4/1/36	205	217
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.684%	2.104%	12/1/33	166	178
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.687%	2.911%	6/1/42	1,100	1,152
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.212%	10/1/39	422	441
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.326%	9/1/42	1,417	1,490
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.149%	5/1/40	397	418
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.693%	2.364%	11/1/39	388	409
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.695%	2.445%	7/1/39	144	151
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.698%	2.453%	8/1/40	402	426
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.245%	10/1/42	782	834
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.452%	1/1/42	886	923
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.678%	7/1/37	280	300
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	3.128%	12/1/40	348	371
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.705%	2.108%	11/1/39	201	210
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.711%	2.495%	4/1/36	58	60
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.726%	3.567%	5/1/42	1,031	1,084
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.729%	2.229%	9/1/34	194	200
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.732%	2.537%	9/1/43	1,670	1,730
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.739%	2.614%	6/1/41	141	149
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.747%	2.604%	7/1/41	1,180	1,252
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.748%	3.748%	5/1/35	209	218
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.445%	10/1/40	229	244
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.750%	3.750%	2/1/36	173	180
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.771%	3.512%	5/1/42	107	112
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.774%	3.575%	4/1/37	57	62
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.780%	3.496%	4/1/41	720	732
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.780%	3.780%	2/1/41	271	287
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.781%	3.098%	7/1/42	522	567
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.792%	3.383%	8/1/42	1,697	1,705
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.803%	3/1/42	317	343
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.795%	3.795%	3/1/42	897	955
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.274%	11/1/41	860	927
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.185%	11/1/39	259	272
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.310%	11/1/33–10/1/40	1,097	1,174
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.395%	9/1/33	6	6
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.810%	12/1/40	398	421
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.213%	11/1/41	481	513

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.937%	1/1/42	592	629
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.287%	12/1/41	603	646
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.289%	12/1/40	293	308
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.315%	11/1/40	225	239
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.082%	5/1/41	497	531
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.815%	2/1/41	459	489
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.816%	2.573%	9/1/40	818	868
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.819%	3.528%	3/1/41	762	812
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.609%	12/1/40	304	323
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.822%	2.327%	12/1/39	352	370
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.824%	3.824%	2/1/41	424	432
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.825%	3.825%	3/1/41	464	503
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.826%	2.826%	7/1/38	278	286
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.830%	6/1/41	628	668
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.526%	1/1/40	555	584
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.566%	8/1/39	392	417
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.847%	2.770%	2/1/42	669	721
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.860%	3.610%	5/1/40	139	146
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.809%	11/1/34	272	292
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.909%	3.659%	4/1/37	312	334
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.787%	5/1/36	76	77
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.925%	2.425%	10/1/37	17	17
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.965%	3.965%	4/1/37	15	15
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.989%	3.875%	1/1/37	17	17
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 2.130%	3.293%	10/1/36	207	225
3.4.5	Fannie Mae Pool, 1YR CMT + 2.155%	3.780%	12/1/37	397	411
3.4.5	Fannie Mae Pool, 1YR CMT + 2.185%	3.325%	5/1/36	34	36
3.4.5	Fannie Mae Pool, 1YR CMT + 2.190%	3.815%	12/1/36	5	5
3.4.5	Fannie Mae Pool, 1YR CMT + 2.235%	2.360%	12/1/35	2	3
3.4.5	Fannie Mae Pool, 1YR CMT + 2.268%	2.393%	9/1/33–12/1/35	202	214
3.4.5	Fannie Mae Pool, 1YR CMT + 2.268%	3.768%	5/1/33	3	3
3.4.5	Fannie Mae Pool, 1YR CMT + 2.275%	2.400%	11/1/32	6	6
3.4.5	Fannie Mae Pool, 1YR CMT + 2.313%	3.623%	1/1/35	215	231
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.396%	4/1/37	618	648
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.413%	2.042%	7/1/34	102	108
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.715%	8/1/37	437	462
3.4	Fannie Mae REMICS	2.151%	10/25/29	9,371	10,000
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.158%	2.033%	8/1/37	40	40
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.511%	3.218%	3/1/37	57	58
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	3.550%	4/1/37	1	1
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	3.570%	3/1/37	27	29
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	2.389%	9/1/37	158	163
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.625%	1/1/38	77	83
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.135%	12/1/36	280	301
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.154%	11/1/43	230	241
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.647%	5/1/42	165	166
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	2.160%	10/1/37	447	466
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	3.695%	2/1/37	183	196
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	3.727%	1/1/35	56	58
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	2.118%	12/1/36	401	419

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.657%	12/1/40	708	744
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.500%	5/1/38	47	50
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.750%	4/1/33–3/1/36	12	12
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.219%	12/1/36	144	156
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.766%	3.737%	5/1/33	11	12
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	2.245%	12/1/34	7	7
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	2.552%	3/1/36	4	4
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.798%	2.040%	12/1/34	99	101
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.802%	2.987%	6/1/37	544	586
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.773%	12/1/35	284	304
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831%	2.438%	3/1/42	518	553
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831%	2.766%	6/1/41	22	24
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831%	2.831%	1/1/37	133	142
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	2.840%	6/1/37	68	73
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.861%	3.213%	2/1/42	215	229
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.867%	2.544%	8/1/37	204	213
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.772%	6/1/40	191	202
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.813%	6/1/41	203	214
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.880%	6/1/40	455	472
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.044%	5/1/40	116	121
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.630%	5/1/40	58	61
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.880%	12/1/40–3/1/41	937	996
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.887%	2.537%	12/1/39	110	118
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	3.790%	2/1/42	379	384
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	2.532%	9/1/40	595	632
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.363%	11/1/40	474	495
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.806%	6/1/40	322	335
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.644%	1/1/41	117	125
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.910%	2/1/41	575	615
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	3.995%	3/1/37	397	425
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.996%	3.309%	5/1/37	660	688
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.085%	3/1/38	73	78

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.125%	2.625%	6/1/35	2	2
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.378%	11/1/34	622	653
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.542%	11/1/36	114	118
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.710%	6/1/34	1	1
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.934%	5/1/36	240	252
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.757%	2/1/36	202	212
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.273%	3.773%	6/1/36	8	8
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	2.440%	12/1/34	23	24
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	2.534%	11/1/33	1	1
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	3.769%	10/1/36	379	406
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.549%	4.048%	3/1/37	87	88
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.605%	5/1/37	24	25
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.855%	6/1/37	298	306
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	1.945%	3/1/37	105	110
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	2.068%	1/1/37	525	556
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38	123	123
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.250%	7/20/41–8/20/41	1,247	1,282
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	6/20/29–6/20/43	3,577	3,741
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.000%	1/20/41–1/20/44	5,839	6,048
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.125%	10/20/38–12/20/43	4,841	4,997
4.5	Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	128	132
4.5	Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	234	241
4.5	Ginnie Mae II Pool, 1YR CMT + 2.000%	3.625%	11/20/40	58	61
					89,572

Total U.S. Government and Agency Obligations (Cost \$179,741,497)

189,745,675

Asset-Backed/Commercial Mortgage-Backed Securities (2.5%)

4	Ally Auto Receivables Trust 2017-4	1.960%	7/15/22	2,475	2,482
4	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	783	785
4	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	1,825	1,846
4	Ally Auto Receivables Trust 2018-2	3.090%	6/15/23	2,230	2,281
4	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	678	685
4	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	2,375	2,456
4	Ally Auto Receivables Trust 2019-2	2.230%	1/16/24	15,900	16,142
4	Ally Auto Receivables Trust 2019-2	2.260%	8/15/24	1,875	1,947
4	Ally Auto Receivables Trust 2019-4	1.840%	6/17/24	13,355	13,555
4	Ally Auto Receivables Trust 2019-4	1.920%	1/15/25	1,600	1,645
4	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	23,500	23,516
4	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	6,275	6,343
4	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	13,300	13,807
4	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	14,150	15,005
4	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	18,000	18,182
4	American Express Credit Account Master Trust 2018-8	3.180%	4/15/24	2,200	2,246
4	American Express Credit Account Master Trust 2019-1	2.870%	10/15/24	18,955	19,557
4	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	1,171	1,176
4	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	3,150	3,202
4	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	2,100	2,174
4	AmeriCredit Automobile Receivables Trust 2019-1	2.970%	11/20/23	4,497	4,554
4	AmeriCredit Automobile Receivables Trust 2020-1	1.110%	8/19/24	10,000	10,092
4	AmeriCredit Automobile Receivables Trust 2020-2	0.660%	12/18/24	1,000	1,005
4	AmeriCredit Automobile Receivables Trust 2020-3	0.530%	6/18/25	1,375	1,377
4	AmeriCredit Automobile Receivables Trust 2020-3	0.760%	12/18/25	1,375	1,380
4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	2,246	2,405
4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	4,100	4,565
4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	9,108	10,339
4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	3,542	3,993
4	BANK 2017 - BNK5	3.390%	6/15/60	9,750	11,044
4	BANK 2017 - BNK5	3.624%	6/15/60	4,450	4,947

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	BANK 2017 - BNK6	3.254%	7/15/60	5,500	6,118
4	BANK 2017 - BNK6	3.518%	7/15/60	3,388	3,868
4	BANK 2017 - BNK6	3.741%	7/15/60	3,388	3,798
4	BANK 2017 - BNK7	3.175%	9/15/60	6,984	7,722
4	BANK 2017 - BNK7	3.435%	9/15/60	5,790	6,590
4	BANK 2017 - BNK7	3.748%	9/15/60	4,100	4,651
4	BANK 2017 - BNK8	3.488%	11/15/50	8,000	9,132
4	BANK 2017 - BNK8	3.731%	11/15/50	1,325	1,515
4	BANK 2017 - BNK9	3.279%	11/15/54	8,000	8,926
4	BANK 2017 - BNK9	3.538%	11/15/54	8,000	9,161
4	BANK 2018 - BN10	3.641%	2/15/61	1,802	2,026
4	BANK 2018 - BN10	3.688%	2/15/61	7,600	8,768
4	BANK 2018 - BN10	3.898%	2/15/61	2,100	2,414
4	BANK 2018 - BN11	4.046%	3/15/61	5,550	6,530
4	BANK 2018 - BN12	4.255%	5/15/61	6,550	7,786
4	BANK 2018 - BN12	4.357%	5/15/61	2,100	2,491
4	BANK 2018 - BN13	3.953%	8/15/61	2,300	2,683
4	BANK 2018 - BN13	4.217%	8/15/61	2,200	2,631
4	BANK 2018 - BN14	4.128%	9/15/60	3,425	3,665
4	BANK 2018 - BN14	4.231%	9/15/60	3,575	4,254
4	BANK 2018 - BN14	4.481%	9/15/60	1,550	1,852
4	BANK 2018 - BN15	4.407%	11/15/61	7,690	9,276
4	BANK 2019 - BN16	4.005%	2/15/52	6,625	7,840
4	BANK 2019 - BN17	3.714%	4/15/52	7,350	8,570
4	BANK 2019 - BN17	3.976%	4/15/52	1,750	2,035
4	BANK 2019 - BN18	3.584%	5/15/62	21,125	24,468
4	BANK 2019 - BN18	3.826%	5/15/62	2,575	2,980
4	BANK 2019 - BN19	3.183%	8/15/61	15,850	17,919
4	BANK 2019 - BN19	4.034%	8/15/61	2,240	2,306
4	BANK 2019 - BN20	3.011%	9/15/62	10,250	11,464
4	BANK 2019 - BN21	2.851%	10/17/52	21,600	23,886
4	BANK 2019 - BN21	3.093%	10/17/52	4,325	4,773
4	BANK 2019 - BN22	2.978%	11/15/62	16,943	18,918
4	BANK 2019 - BN23	2.920%	12/15/52	10,705	11,915
4	BANK 2019 - BN23	3.203%	12/15/52	4,000	4,479
4	BANK 2019 - BN24	2.960%	11/15/62	8,050	8,995
4	BANK 2019 - BN24	3.283%	11/15/62	3,750	4,219
4	BANK 2020 - BN25	2.649%	1/15/63	11,830	12,916
4	BANK 2020 - BN25	2.841%	1/15/63	3,685	3,983
4	BANK 2020 - BN26	2.403%	3/15/63	10,460	11,196
4	BANK 2020 - BN26	2.687%	3/15/63	3,310	3,538
4	BANK 2020 - BN29	1.997%	11/15/53	3,900	4,038
4	BANK 2020 - BNK27	2.144%	4/15/63	9,540	10,020
4	BANK 2020 - BNK27	2.551%	4/15/63	2,825	3,012
4	BANK 2020 - BNK28	1.844%	3/15/63	2,810	2,874
4	BANK 2020 - BNK30	1.925%	12/10/53	4,700	4,836
4	BANK 2020 - BNK30	2.111%	12/10/53	550	566
4	Bank of America Credit Card Trust 2018-A1	2.700%	7/17/23	26,500	26,575
4	Bank of America Credit Card Trust 2018-A2	3.000%	9/15/23	23,450	23,633
4	Bank of America Credit Card Trust 2019-A1	1.740%	1/15/25	10,750	11,014
4	Bank of Nova Scotia	1.875%	4/26/21	8,800	8,840
4	Barclays Commercial Mortgage Trust 2020-C8	2.040%	10/15/53	8,225	8,562
4	Barclays Commercial Mortgage Trust 2020-C8	2.398%	10/15/53	1,685	1,752
4	BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	17,475	20,011
4	BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	4,675	5,264
4	BBCMS Mortgage Trust 2018-C2	4.314%	12/15/51	8,350	9,999
4	BBCMS Mortgage Trust 2019-C3	3.583%	5/15/52	21,595	25,104
4	BBCMS Mortgage Trust 2019-C4	2.919%	8/15/52	15,870	17,545
4	BBCMS Mortgage Trust 2019-C4	3.171%	8/15/52	1,325	1,472
4	BBCMS Mortgage Trust 2019-C5	3.063%	11/15/52	8,975	10,051
4	BBCMS Mortgage Trust 2019-C5	3.366%	11/15/52	5,375	6,041
4	BBCMS Mortgage Trust 2020-C6	2.639%	2/15/53	7,635	8,363
4	BBCMS Mortgage Trust 2020-C6	2.840%	2/15/53	2,000	2,169
4	BBCMS Mortgage Trust 2020-C7	2.037%	4/15/53	2,520	2,628

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4	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.432%	1/12/45	922	927
4	Benchmark 2018-B1 Mortgage Trust	3.666%	1/15/51	7,960	9,148
4	Benchmark 2018-B1 Mortgage Trust	3.878%	1/15/51	2,600	2,964
4	Benchmark 2018-B2 Mortgage Trust	3.662%	2/15/51	6,050	6,345
4	Benchmark 2018-B2 Mortgage Trust	3.882%	2/15/51	17,575	20,436
4	Benchmark 2018-B2 Mortgage Trust	4.084%	2/15/51	8,225	9,480
4	Benchmark 2018-B3 Mortgage Trust	3.848%	4/10/51	5,000	5,291
4	Benchmark 2018-B3 Mortgage Trust	4.025%	4/10/51	13,150	15,429
4	Benchmark 2018-B4 Mortgage Trust	4.121%	7/15/51	18,625	22,055
4	Benchmark 2018-B4 Mortgage Trust	4.311%	7/15/51	3,250	3,790
4	Benchmark 2018-B5 Mortgage Trust	4.208%	7/15/51	8,850	10,559
4	Benchmark 2018-B5 Mortgage Trust	4.419%	7/15/51	1,750	2,067
4	Benchmark 2018-B6 Mortgage Trust	4.203%	10/10/51	3,325	3,593
4	Benchmark 2018-B6 Mortgage Trust	4.261%	10/10/51	4,025	4,823
4	Benchmark 2018-B6 Mortgage Trust	4.441%	10/10/51	1,250	1,499
4	Benchmark 2018-B7 Mortgage Trust	4.510%	5/15/53	22,400	27,310
4	Benchmark 2018-B8 Mortgage Trust	4.232%	1/15/52	10,690	12,825
4	Benchmark 2018-B8 Mortgage Trust	4.532%	1/15/52	3,400	4,091
4	Benchmark 2019-B10 Mortgage Trust	3.717%	3/15/62	6,100	7,110
4	Benchmark 2019-B10 Mortgage Trust	3.979%	3/15/62	2,600	3,028
4	Benchmark 2019-B11 Mortgage Trust	3.542%	5/15/52	15,840	18,274
4	Benchmark 2019-B11 Mortgage Trust	3.784%	5/15/52	4,225	4,872
4	Benchmark 2019-B13 Mortgage Trust	2.952%	8/15/57	3,600	4,001
4	Benchmark 2019-B14 Mortgage Trust	3.049%	12/15/62	13,650	15,286
4	Benchmark 2019-B15 Mortgage Trust	2.928%	12/15/72	13,355	14,850
4	Benchmark 2019-B9 Mortgage Trust	4.016%	3/15/52	6,281	7,447
4	Benchmark 2019-IG1 Mortgage Trust	2.687%	9/15/43	7,900	8,629
4	Benchmark 2019-IG1 Mortgage Trust	2.909%	9/15/43	2,640	2,850
4	Benchmark 2020-B16 Mortgage Trust	2.732%	2/15/53	25,275	27,704
4	Benchmark 2020-B16 Mortgage Trust	2.944%	2/15/53	1,295	1,423
4	Benchmark 2020-B17 Mortgage Trust	2.289%	3/15/53	5,530	5,856
4	Benchmark 2020-B17 Mortgage Trust	2.583%	3/15/53	1,655	1,770
4	Benchmark 2020-B19 Mortgage Trust	1.850%	9/15/53	3,375	3,461
4	Benchmark 2020-B19 Mortgage Trust	2.148%	9/15/53	1,125	1,158
4	Benchmark 2020-B20 Mortgage Trust	2.034%	10/15/53	6,725	6,993
4	Benchmark 2020-B20 Mortgage Trust	2.375%	10/15/53	555	584
4	Benchmark 2020-B21 Mortgage Trust	1.978%	12/17/53	8,350	8,634
4	Benchmark 2020-B21 Mortgage Trust	2.254%	12/17/53	850	887
4	Benchmark 2020-B22 Mortgage Trust	1.973%	1/15/54	6,100	6,303
4	BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	1,047	1,049
4	BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	1,850	1,876
4	BMW Vehicle Owner Trust 2020-A	0.480%	10/25/24	1,400	1,406
4	BMW Vehicle Owner Trust 2020-A	0.620%	4/26/27	575	578
4	Cantor Commercial Real Estate Lending 2019-CF1	3.786%	5/15/52	4,025	4,722
4	Cantor Commercial Real Estate Lending 2019-CF2	2.874%	11/15/52	8,100	8,945
4	Cantor Commercial Real Estate Lending 2019-CF3	3.006%	1/15/53	8,000	8,976
4	Cantor Commercial Real Estate Lending 2019-CF3	3.298%	1/15/53	3,434	3,850
4	Capital One Auto Receivables Trust 2019-1	2.510%	11/15/23	6,330	6,438
4	Capital One Auto Receivables Trust 2019-1	2.560%	10/15/24	2,125	2,215
4	Capital One Auto Receivables Trust 2020-1	1.600%	11/15/24	3,175	3,236
4	Capital One Auto Receivables Trust 2020-1	1.630%	8/15/25	800	824
4	Capital One Multi-Asset Execution Trust 2017-A3	2.430%	1/15/25	9,850	10,109
4	Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	12,800	13,250
4	Capital One Multi-Asset Execution Trust 2018-A1	3.010%	2/15/24	6,775	6,828
4	Capital One Multi-Asset Execution Trust 2019-A1	2.840%	12/15/24	4,250	4,373
4	Capital One Multi-Asset Execution Trust 2019-A3	2.060%	8/15/28	12,040	12,863
4	CarMax Auto Owner Trust 2017-2	2.410%	12/15/22	3,325	3,355
4	CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	1,016	1,020
4	CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	3,200	3,248
4	CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	1,746	1,759
4	CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	1,200	1,226
4	CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	2,146	2,167
4	CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	2,625	2,712

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4	CarMax Auto Owner Trust 2019-4	2.020%	11/15/24	10,750	11,042
4	CarMax Auto Owner Trust 2019-4	2.130%	7/15/25	1,350	1,411
4	CarMax Auto Owner Trust 2020-1	1.890%	12/16/24	10,328	10,597
4	CarMax Auto Owner Trust 2020-1	2.030%	6/16/25	790	822
4	CarMax Auto Owner Trust 2020-2	1.700%	11/15/24	6,250	6,369
4	CarMax Auto Owner Trust 2020-3	0.620%	3/17/25	7,475	7,516
4	CarMax Auto Owner Trust 2020-3	0.770%	3/16/26	850	856
4	CarMax Auto Owner Trust 2020-4	0.500%	8/15/25	4,225	4,226
4	CarMax Auto Owner Trust 2020-4	0.630%	6/15/26	1,120	1,119
4	CarMax Auto Owner Trust 2020-4	0.850%	6/15/26	275	275
4	CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	9,075	9,857
4	CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	7,300	8,271
4	CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	1,285	1,408
4	CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	9,773	11,139
4	CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	2,542	2,816
4	CD 2017-CD4 Commercial Mortgage Trust	3.514%	5/10/50	5,133	5,825
4	CD 2017-CD4 Commercial Mortgage Trust	3.747%	5/10/50	3,000	3,364
4	CD 2017-CD5 Commercial Mortgage Trust	3.431%	8/15/50	3,500	3,966
4	CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	3,300	3,636
4	CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	6,575	7,474
4	CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	3,825	4,259
4	CD 2018-CD7 Commercial Mortgage Trust	4.279%	8/15/51	7,375	8,762
4	CD 2019-CD8 Commercial Mortgage Trust	2.912%	8/15/57	18,130	20,039
4	CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	8,531	9,007
4	CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	5,800	6,577
4	CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	8,250	9,033
4	CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	5,900	6,505
4	CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	14,200	15,643
4	CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	3,650	4,127
4	Chase Issuance Trust 2012-A7	2.160%	9/15/24	23,690	24,471
4	Chase Issuance Trust 2014-A2	2.770%	3/15/23	11,150	11,206
4	Chase Issuance Trust 2020-A1	1.530%	1/15/25	26,500	27,196
4	Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	10,460	10,473
4	Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	14,767	14,921
4	Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	11,325	11,520
4	Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	27,800	27,827
4	Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	26,125	28,020
4	Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	5,020	5,142
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	3,165	3,321
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.422%	4/10/46	2,000	2,106
4	Citigroup Commercial Mortgage Trust 2013-GC15	3.942%	9/10/46	670	700
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	1,975	2,158
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	2,875	3,110
4	Citigroup Commercial Mortgage Trust 2013-GC17	3.675%	11/10/46	527	549
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.131%	11/10/46	3,150	3,447
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.544%	11/10/46	1,150	1,246
4	Citigroup Commercial Mortgage Trust 2013-GC17	5.095%	11/10/46	1,150	1,225
4	Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	3/10/47	749	787
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	3/10/47	1,700	1,857
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	3/10/47	1,425	1,553
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.477%	5/10/47	442	463
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	5/10/47	3,025	3,307
4	Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	5/10/47	2,450	2,577
4	Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	7/10/47	3,875	4,240
4	Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	10/10/47	8,525	9,346
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	2/10/48	11,450	12,422
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	2/10/48	4,550	4,892
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	4/10/48	9,075	9,909
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4/10/48	4,365	4,639
4	Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	6/10/48	4,625	5,177
4	Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	9/10/58	5,725	6,438
4	Citigroup Commercial Mortgage Trust 2015-GC36	3.349%	2/10/49	2,900	3,189
4	Citigroup Commercial Mortgage Trust 2016-C1	3.003%	5/10/49	3,400	3,609
4	Citigroup Commercial Mortgage Trust 2016-C1	3.209%	5/10/49	6,500	7,204

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4	Citigroup Commercial Mortgage Trust 2016-C2	2.832%	8/10/49	3,500	3,822
4	Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	2/10/49	14,925	16,776
4	Citigroup Commercial Mortgage Trust 2016-GC37	3.314%	4/10/49	11,645	12,928
4	Citigroup Commercial Mortgage Trust 2016-P4	2.646%	7/10/49	3,115	3,319
4	Citigroup Commercial Mortgage Trust 2016-P4	2.902%	7/10/49	3,825	4,187
4	Citigroup Commercial Mortgage Trust 2017-B1	3.458%	8/15/50	13,430	15,251
4	Citigroup Commercial Mortgage Trust 2017-B1	3.711%	8/15/50	2,675	2,999
4	Citigroup Commercial Mortgage Trust 2017-C4	3.471%	10/12/50	10,700	12,175
4	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	10/12/50	2,125	2,386
4	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	3/10/51	2,950	3,098
4	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	3/10/51	17,325	20,201
4	Citigroup Commercial Mortgage Trust 2018-C6	4.412%	11/10/51	2,300	2,764
4	Citigroup Commercial Mortgage Trust 2019-GC41	2.869%	8/10/56	13,210	14,581
4	Citigroup Commercial Mortgage Trust 2019-GC43	3.038%	11/10/52	16,100	17,999
4	Citigroup Commercial Mortgage Trust 2020-GC46	2.717%	2/15/53	14,355	15,692
4	Citigroup Commercial Mortgage Trust 2020-GC46	2.918%	2/15/53	2,655	2,894
4	COMM 2012-CCRE2 Mortgage Trust	3.147%	8/15/45	2,580	2,648
4	COMM 2012-CCRE2 Mortgage Trust	3.791%	8/15/45	2,950	3,034
4	COMM 2012-CCRE3 Mortgage Trust	2.822%	10/15/45	4,889	4,991
4,6	COMM 2012-CCRE3 Mortgage Trust	3.416%	10/15/45	3,548	3,642
4	COMM 2012-CCRE4 Mortgage Trust	2.853%	10/15/45	5,119	5,274
4	COMM 2012-CCRE5 Mortgage Trust	2.771%	12/10/45	1,500	1,543
4	COMM 2013-CCRE10 Mortgage Trust	4.210%	8/10/46	1,120	1,219
4	COMM 2013-CCRE11 Mortgage Trust	3.660%	8/10/50	876	914
4	COMM 2013-CCRE11 Mortgage Trust	3.983%	8/10/50	1,909	2,060
4	COMM 2013-CCRE11 Mortgage Trust	4.258%	8/10/50	6,600	7,214
4	COMM 2013-CCRE11 Mortgage Trust	4.715%	8/10/50	1,430	1,566
4	COMM 2013-CCRE12 Mortgage Trust	3.623%	10/10/46	1,022	1,068
4	COMM 2013-CCRE12 Mortgage Trust	3.765%	10/10/46	2,166	2,299
4	COMM 2013-CCRE12 Mortgage Trust	4.046%	10/10/46	1,700	1,849
4	COMM 2013-CCRE12 Mortgage Trust	4.300%	10/10/46	1,150	1,207
4	COMM 2013-CCRE12 Mortgage Trust	4.762%	10/10/46	575	579
4	COMM 2013-CCRE13 Mortgage Trust	3.706%	11/10/46	361	377
4	COMM 2013-CCRE13 Mortgage Trust	4.194%	11/10/46	5,850	6,408
4	COMM 2013-CCRE13 Mortgage Trust	4.449%	11/10/46	1,750	1,909
4	COMM 2013-CCRE6 Mortgage Trust	3.101%	3/10/46	5,858	6,105
4	COMM 2013-CCRE7 Mortgage Trust	3.213%	3/10/46	1,405	1,478
4	COMM 2013-CCRE8 Mortgage Trust	3.612%	6/10/46	3,262	3,446
4	COMM 2013-CCRE9 Mortgage Trust	4.219%	7/10/45	5,860	6,253
4	COMM 2013-LC13 Mortgage Trust	4.205%	8/10/46	1,680	1,810
4	COMM 2013-LC6 Mortgage Trust	2.941%	1/10/46	4,209	4,370
4	COMM 2013-LC6 Mortgage Trust	3.282%	1/10/46	2,547	2,652
4	COMM 2013-LC6 Mortgage Trust	4.242%	1/10/46	974	990
4	COMM 2014-CCRE14 Mortgage Trust	3.147%	2/10/47	737	739
4	COMM 2014-CCRE14 Mortgage Trust	4.236%	2/10/47	1,775	1,952
4	COMM 2014-CCRE14 Mortgage Trust	4.526%	2/10/47	1,950	2,134
4	COMM 2014-CCRE14 Mortgage Trust	4.620%	2/10/47	1,175	1,277
4	COMM 2014-CCRE15 Mortgage Trust	2.928%	2/10/47	1,217	1,222
4	COMM 2014-CCRE15 Mortgage Trust	3.595%	2/10/47	941	981
4	COMM 2014-CCRE15 Mortgage Trust	4.074%	2/10/47	2,641	2,901
4	COMM 2014-CCRE15 Mortgage Trust	4.692%	2/10/47	1,320	1,435
4	COMM 2014-CCRE15 Mortgage Trust	4.742%	2/10/47	2,730	2,918
4	COMM 2014-CCRE16 Mortgage Trust	3.653%	4/10/47	1,524	1,593
4	COMM 2014-CCRE16 Mortgage Trust	4.278%	4/10/47	2,950	3,231
4	COMM 2014-CCRE17 Mortgage Trust	3.598%	5/10/47	956	998
4	COMM 2014-CCRE17 Mortgage Trust	3.977%	5/10/47	2,225	2,457
4	COMM 2014-CCRE17 Mortgage Trust	4.377%	5/10/47	1,375	1,449
4	COMM 2014-CCRE18 Mortgage Trust	3.452%	7/15/47	2,725	2,829
4	COMM 2014-CCRE18 Mortgage Trust	3.828%	7/15/47	1,400	1,545
4	COMM 2014-CCRE18 Mortgage Trust	4.103%	7/15/47	1,845	2,011
4	COMM 2014-CCRE19 Mortgage Trust	3.796%	8/10/47	8,400	9,286
4	COMM 2014-CCRE19 Mortgage Trust	4.080%	8/10/47	2,250	2,468
4	COMM 2014-CCRE20 Mortgage Trust	3.326%	11/10/47	3,600	3,871
4	COMM 2014-CCRE20 Mortgage Trust	3.590%	11/10/47	2,375	2,603

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4	COMM 2014-CCRE21 Mortgage Trust	3.528%	12/10/47	7,839	8,442
4	COMM 2014-LC15 Mortgage Trust	4.006%	4/10/47	8,215	8,988
4	COMM 2014-LC17 Mortgage Trust	3.164%	10/10/47	15	15
4	COMM 2014-LC17 Mortgage Trust	3.917%	10/10/47	2,225	2,454
4	COMM 2014-UBS2 Mortgage Trust	2.820%	3/10/47	2	2
4	COMM 2014-UBS2 Mortgage Trust	3.472%	3/10/47	635	664
4	COMM 2014-UBS2 Mortgage Trust	3.961%	3/10/47	2,533	2,744
4	COMM 2014-UBS2 Mortgage Trust	4.199%	3/10/47	709	771
4	COMM 2014-UBS2 Mortgage Trust	4.701%	3/10/47	449	487
4	COMM 2014-UBS3 Mortgage Trust	3.819%	6/10/47	4,475	4,908
4	COMM 2014-UBS4 Mortgage Trust	3.694%	8/10/47	5,575	6,109
4	COMM 2014-UBS4 Mortgage Trust	3.968%	8/10/47	2,144	2,323
4	COMM 2014-UBS5 Mortgage Trust	3.838%	9/10/47	6,650	7,334
4	COMM 2014-UBS6 Mortgage Trust	2.935%	12/10/47	919	919
4	COMM 2014-UBS6 Mortgage Trust	3.387%	12/10/47	4,488	4,723
4	COMM 2014-UBS6 Mortgage Trust	3.644%	12/10/47	10,725	11,821
4	COMM 2014-UBS6 Mortgage Trust	4.048%	12/10/47	2,800	3,081
4	COMM 2015-CCRE22 Mortgage Trust	2.856%	3/10/48	816	817
4	COMM 2015-CCRE22 Mortgage Trust	3.309%	3/10/48	7,950	8,760
4	COMM 2015-CCRE22 Mortgage Trust	3.603%	3/10/48	9,525	10,480
4	COMM 2015-CCRE23 Mortgage Trust	3.257%	5/10/48	3,023	3,186
4	COMM 2015-CCRE23 Mortgage Trust	3.497%	5/10/48	5,219	5,807
4	COMM 2015-CCRE23 Mortgage Trust	3.801%	5/10/48	2,325	2,548
4	COMM 2015-CCRE24 Mortgage Trust	3.432%	8/10/48	676	744
4	COMM 2015-CCRE25 Mortgage Trust	3.759%	8/10/48	5,725	6,408
4	COMM 2015-CCRE26 Mortgage Trust	3.630%	10/10/48	11,600	13,037
4	COMM 2015-CCRE27 Mortgage Trust	3.404%	10/10/48	5,724	6,089
4	COMM 2015-CCRE27 Mortgage Trust	3.612%	10/10/48	5,900	6,589
4	COMM 2015-DC1 Mortgage Trust	3.350%	2/10/48	4,955	5,423
4	COMM 2015-LC19 Mortgage Trust	3.040%	2/10/48	962	1,009
4	COMM 2015-LC19 Mortgage Trust	3.183%	2/10/48	5,894	6,408
4	COMM 2015-LC19 Mortgage Trust	3.527%	2/10/48	2,687	2,919
4	COMM 2015-LC21 Mortgage Trust	3.445%	7/10/48	600	649
4	COMM 2015-LC23 Mortgage Trust	3.774%	10/10/48	11,545	12,965
4	COMM 2016-CCRE28 Mortgage Trust	3.762%	2/10/49	8,575	9,661
4	COMM 2016-DC2 Mortgage Trust	3.550%	2/10/49	7,000	7,485
4	COMM 2017-COR2 Mortgage Trust	3.317%	9/10/50	750	827
4	COMM 2017-COR2 Mortgage Trust	3.510%	9/10/50	2,060	2,344
4	COMM 2018-COR3 Mortgage Trust	3.961%	5/10/51	3,500	4,090
4	COMM 2018-COR3 Mortgage Trust	4.228%	5/10/51	6,437	7,653
4	COMM 2019-G44 Mortgage Trust	2.950%	8/15/57	19,400	21,574
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	4/15/50	5,550	6,081
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	4/15/50	2,825	3,074
4	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	4/15/50	2,250	2,384
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	6/15/57	7,400	8,173
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	6/15/57	2,900	3,077
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	8/15/48	4,062	4,296
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	8/15/48	11,085	12,351
4	CSAIL 2015-C3 Commercial Mortgage Trust	4.126%	8/15/48	2,625	2,407
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	11/15/48	3,385	3,623
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	11/15/48	6,605	7,455
4	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11/15/49	11,675	13,024
4	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	6/15/50	10,250	11,491
4	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	11/15/50	8,000	9,053
4	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	9/15/50	3,275	3,681
4	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	4/15/51	15,825	18,178
4	CSAIL 2018-CX12 Commercial Mortgage Trust	4.224%	8/15/51	16,475	19,618
4	CSAIL 2019-C15 Commercial Mortgage Trust	4.053%	3/15/52	28,200	32,955
4	CSAIL 2019-C16 Commercial Mortgage Trust	3.329%	6/15/52	15,960	18,138
4	DBGS Mortgage Trust 2018-C1	4.466%	10/15/51	7,275	8,849
4	DBJPM 16-C1 Mortgage Trust	3.276%	5/10/49	4,275	4,739
4	DBJPM 16-C3 Mortgage Trust	2.890%	8/10/49	5,000	5,473
4	DBJPM 17-C6 Mortgage Trust	3.328%	6/10/50	7,900	8,891
4	DBJPM 17-C6 Mortgage Trust	3.561%	6/10/50	2,174	2,409

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4	DBJPM 20-C9 Mortgage Trust	1.926%	9/15/53	3,100	3,196
4	Discover Card Execution Note Trust 2017-A2	2.390%	7/15/24	6,250	6,391
4	Discover Card Execution Note Trust 2018-A1	3.030%	8/15/25	13,150	13,921
4	Discover Card Execution Note Trust 2019-A3	1.890%	10/15/24	15,740	16,200
4	Drive Auto Receivables Trust 2018-2	3.630%	8/15/24	181	181
4	Drive Auto Receivables Trust 2020-1	2.080%	7/15/24	4,215	4,281
4	Drive Auto Receivables Trust 2020-1	2.360%	3/16/26	2,615	2,675
4	Drive Auto Receivables Trust 2020-2	1.420%	3/17/25	550	557
3.4	Fannie Mae-Aces 2011-M2	3.764%	4/25/21	1,929	1,939
3.4	Fannie Mae-Aces 2011-M4	3.726%	6/25/21	3,602	3,628
3.4	Fannie Mae-Aces 2012-M5	2.715%	2/25/22	2,605	2,654
3.4	Fannie Mae-Aces 2013-M12	2.411%	3/25/23	8,240	8,527
3.4	Fannie Mae-Aces 2013-M14	2.548%	4/25/23	2,264	2,277
3.4	Fannie Mae-Aces 2013-M14	3.329%	10/25/23	12,474	13,248
3.4	Fannie Mae-Aces 2013-M4	2.608%	3/25/22	58	58
3.4	Fannie Mae-Aces 2013-M7	2.280%	12/27/22	2,905	2,992
3.4	Fannie Mae-Aces 2014-M1	3.128%	7/25/23	13,588	14,332
3.4	Fannie Mae-Aces 2014-M12	2.614%	10/25/21	7,676	7,756
3.4	Fannie Mae-Aces 2014-M13	3.021%	8/25/24	9,639	10,400
3.4	Fannie Mae-Aces 2014-M2	3.513%	12/25/23	12,417	13,306
3.4	Fannie Mae-Aces 2014-M3	3.495%	1/25/24	5,251	5,635
3.4	Fannie Mae-Aces 2014-M4	3.346%	3/25/24	7,790	8,370
3.4	Fannie Mae-Aces 2014-M6	2.679%	5/25/21	4,661	4,683
3.4	Fannie Mae-Aces 2014-M7	3.234%	6/25/24	11,060	11,815
3.4	Fannie Mae-Aces 2014-M8	3.056%	6/25/24	6,802	7,275
3.4	Fannie Mae-Aces 2014-M9	3.103%	7/25/24	9,898	10,695
3.4	Fannie Mae-Aces 2015-M1	2.532%	9/25/24	14,087	14,925
3.4	Fannie Mae-Aces 2015-M10	3.092%	4/25/27	5,120	5,707
3.4	Fannie Mae-Aces 2015-M11	2.822%	4/25/25	3,000	3,261
3.4	Fannie Mae-Aces 2015-M12	2.797%	5/25/25	11,600	12,372
3.4	Fannie Mae-Aces 2015-M15	2.923%	10/25/25	14,400	15,787
3.4	Fannie Mae-Aces 2015-M2	2.620%	12/25/24	8,293	8,820
3.4	Fannie Mae-Aces 2015-M3	2.723%	10/25/24	5,182	5,518
3.4	Fannie Mae-Aces 2015-M4	2.509%	7/25/22	4,762	4,838
3.4	Fannie Mae-Aces 2015-M7	2.590%	12/25/24	8,664	9,206
3.4	Fannie Mae-Aces 2015-M8	2.344%	1/25/25	3,032	3,136
3.4	Fannie Mae-Aces 2015-M8	2.900%	1/25/25	5,700	6,184
3.4	Fannie Mae-Aces 2016-M11	2.369%	7/25/26	17,000	18,277
3.4	Fannie Mae-Aces 2016-M12	2.308%	10/25/23	995	1,035
3.4	Fannie Mae-Aces 2016-M12	2.444%	9/25/26	17,200	18,524
3.4	Fannie Mae-Aces 2016-M13	2.483%	9/25/26	7,075	7,689
3.4	Fannie Mae-Aces 2016-M2	2.152%	1/25/23	6,071	6,226
3.4	Fannie Mae-Aces 2016-M3	2.702%	2/25/26	5,706	6,225
3.4	Fannie Mae-Aces 2016-M4	2.576%	3/25/26	5,775	6,251
3.4	Fannie Mae-Aces 2016-M5	2.469%	4/25/26	15,761	17,008
3.4	Fannie Mae-Aces 2016-M6	2.488%	5/25/26	10,500	11,393
3.4	Fannie Mae-Aces 2016-M7	2.157%	10/25/23	2,609	2,696
3.4	Fannie Mae-Aces 2016-M7	2.499%	9/25/26	5,625	6,030
3.4	Fannie Mae-Aces 2016-M9	2.292%	6/25/26	18,939	20,185
3.4	Fannie Mae-Aces 2017-M1	2.417%	10/25/26	12,988	14,127
3.4	Fannie Mae-Aces 2017-M10	2.555%	7/25/24	5,910	6,277
3.4	Fannie Mae-Aces 2017-M11	2.980%	8/25/29	4,000	4,545
3.4	Fannie Mae-Aces 2017-M12	3.079%	6/25/27	19,650	22,168
3.4	Fannie Mae-Aces 2017-M13	2.939%	9/25/27	1,500	1,691
3.4	Fannie Mae-Aces 2017-M15	3.136%	11/25/27	15,725	17,392
3.4	Fannie Mae-Aces 2017-M2	2.801%	2/25/27	8,000	8,891
3.4	Fannie Mae-Aces 2017-M3	2.477%	12/25/26	10,730	11,700
3.4	Fannie Mae-Aces 2017-M4	2.584%	12/25/26	16,000	17,558
3.4	Fannie Mae-Aces 2017-M5	3.171%	4/25/29	1,455	1,677
3.4	Fannie Mae-Aces 2017-M7	2.961%	2/25/27	12,125	13,560
3.4	Fannie Mae-Aces 2017-M8	3.061%	5/25/27	15,200	17,088
3.4	Fannie Mae-Aces 2018-M1	2.985%	12/25/27	9,970	11,270
3.4	Fannie Mae-Aces 2018-M10	3.370%	7/25/28	900	1,045
3.4	Fannie Mae-Aces 2018-M12	3.639%	8/25/30	2,530	3,032

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3.4 Fannie Mae-Aces 2018-M13	3.697%	9/25/30	11,485	13,873
3.4 Fannie Mae-Aces 2018-M14	3.578%	8/25/28	8,900	10,476
3.4 Fannie Mae-Aces 2018-M18	2.469%	8/25/29	14,145	15,368
3.4 Fannie Mae-Aces 2018-M2	2.902%	1/25/28	27,525	30,077
3.4 Fannie Mae-Aces 2018-M4	3.045%	3/25/28	12,018	13,664
3.4 Fannie Mae-Aces 2018-M7	3.052%	3/25/28	7,275	8,262
3.4 Fannie Mae-Aces 2018-M8	3.325%	6/25/28	5,663	6,471
3.4 Fannie Mae-Aces 2018-M8	3.610%	2/25/31	17,675	21,068
3.4 Fannie Mae-Aces 2019-M1	3.555%	9/25/28	20,675	24,353
3.4 Fannie Mae-Aces 2019-M2	3.631%	11/25/28	11,675	13,670
3.4 Fannie Mae-Aces 2019-M22	2.522%	8/25/29	26,055	28,686
3.4 Fannie Mae-Aces 2019-M5	3.273%	2/25/29	10,525	11,702
3.4 Fannie Mae-Aces 2019-M7	3.143%	4/25/29	13,200	15,171
3.4 Fannie Mae-Aces 2019-M9	2.937%	4/25/29	18,875	21,182
3.4 Fannie Mae-Aces 2020-M1	2.444%	10/25/29	13,285	14,585
3.4 Fannie Mae-Aces 2020-M14	1.784%	5/25/30	5,595	5,768
3.4 Fannie Mae-Aces 2020-M29	1.492%	5/25/30	9,575	9,714
3.4 Fannie Mae-Aces 2020-M42	1.270%	7/25/30	18,015	17,938
3.4 Fannie Mae-Aces 2020-M46	1.323%	5/25/30	14,000	14,216
3.4 Fannie Mae-Aces 2020-M5	2.210%	1/25/30	7,180	7,653
3.4 Fannie Mae-Aces 2020-M52	1.320%	10/25/30	10,925	11,087
3.4 FHLMC Multifamily Structured Pass Through Certificates 2018-K083	4.050%	9/25/28	9,580	11,605
3.4 FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	4,918	4,932
3.4 FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	16,573	16,811
3.4 FHLMC Multifamily Structured Pass Through Certificates K018	2.789%	1/25/22	8,959	9,143
3.4 FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	7,483	7,615
3.4 FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	20,750	21,221
3.4 FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	11,840	12,136
3.4 FHLMC Multifamily Structured Pass Through Certificates K022	2.355%	7/25/22	870	892
3.4 FHLMC Multifamily Structured Pass Through Certificates K023	2.307%	8/25/22	10,000	10,268
3.4 FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	16,600	17,137
3.4 FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	16,625	17,241
3.4 FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	26,300	27,658
3.4 FHLMC Multifamily Structured Pass Through Certificates K029	2.839%	10/25/22	1,716	1,736
3.4 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	16,425	17,364
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	4,050	4,117
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	17,675	18,696
3.4 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	16,452	17,482
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	4,948	5,078
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	17,660	18,817
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	6,448	6,636
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	19,075	20,257

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3.4 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	15,354	16,493
3.4 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	19,775	21,221
3.4 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	17,403	18,801
3.4 FHLMC Multifamily Structured Pass Through Certificates K037	3.490%	1/25/24	6,475	7,026
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	1,527	1,561
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	19,450	21,161
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	1,469	1,511
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	10,850	11,862
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	3,416	3,557
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	14,400	15,788
3.4 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	14,025	15,384
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	1,608	1,655
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.670%	12/25/24	32,970	35,633
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	1,547	1,591
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	10,900	11,946
3.4 FHLMC Multifamily Structured Pass Through Certificates K044	2.811%	1/25/25	3,000	3,263
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	3,684	3,809
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	9,050	9,924
3.4 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	9,175	10,153
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	1,831	1,914
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	6,850	7,633
3.4 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	11,600	12,910
3.4 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	9,350	10,319
3.4 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	10,325	11,550
3.4 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	7,025	7,832
3.4 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	4,050	4,492
3.4 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	15,825	17,392
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.263%	4/25/25	305	316
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.673%	3/25/26	14,200	15,595
3.4 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	11,625	12,699
3.4 FHLMC Multifamily Structured Pass Through Certificates K057	2.570%	7/25/26	18,025	19,736
3.4 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	11,575	12,756

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3.4 FHLMC Multifamily Structured Pass Through Certificates K059	3.120%	9/25/26	6,500	7,327
3.4 FHLMC Multifamily Structured Pass Through Certificates K060	3.300%	10/25/26	4,321	4,922
3.4 FHLMC Multifamily Structured Pass Through Certificates K061	3.347%	11/25/26	12,800	14,621
3.4 FHLMC Multifamily Structured Pass Through Certificates K062	3.413%	12/25/26	12,850	14,743
3.4 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	28,950	33,235
3.4 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	14,200	16,176
3.4 FHLMC Multifamily Structured Pass Through Certificates K065	3.243%	4/25/27	3,000	3,428
3.4 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	10,060	11,437
3.4 FHLMC Multifamily Structured Pass Through Certificates K067	3.194%	7/25/27	18,126	20,750
3.4 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	7,675	8,813
3.4 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	14,000	16,049
3.4 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	4,875	5,630
3.4 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	6,325	7,291
3.4 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	7,300	8,492
3.4 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	10,950	12,893
3.4 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	4/25/28	24,000	28,676
3.4 FHLMC Multifamily Structured Pass Through Certificates K081	3.900%	8/25/28	11,050	13,247
3.4 FHLMC Multifamily Structured Pass Through Certificates K082	3.920%	9/25/28	11,640	13,988
3.4 FHLMC Multifamily Structured Pass Through Certificates K084	3.780%	10/25/28	36,100	42,550
3.4 FHLMC Multifamily Structured Pass Through Certificates K085	4.060%	10/25/28	37,950	45,809
3.4 FHLMC Multifamily Structured Pass Through Certificates K087	3.591%	10/25/27	1,696	1,880
3.4 FHLMC Multifamily Structured Pass Through Certificates K088	3.690%	1/25/29	16,080	19,176
3.4 FHLMC Multifamily Structured Pass Through Certificates K089	3.563%	1/25/29	10,500	12,427
3.4 FHLMC Multifamily Structured Pass Through Certificates K092	3.298%	4/25/29	13,215	15,442
3.4 FHLMC Multifamily Structured Pass Through Certificates K094	2.903%	6/25/29	15,725	17,886
3.4 FHLMC Multifamily Structured Pass Through Certificates K095	2.785%	6/25/29	15,850	17,877
3.4 FHLMC Multifamily Structured Pass Through Certificates K096	2.519%	7/25/29	13,750	15,237
3.4 FHLMC Multifamily Structured Pass Through Certificates K098	2.425%	8/25/29	26,450	29,142
3.4 FHLMC Multifamily Structured Pass Through Certificates K099	2.595%	9/25/29	12,180	13,591
3.4 FHLMC Multifamily Structured Pass Through Certificates K103	2.651%	11/25/29	16,700	18,757
3.4 FHLMC Multifamily Structured Pass Through Certificates K106	2.069%	1/25/30	25,000	26,918
3.4 FHLMC Multifamily Structured Pass Through Certificates K107	1.639%	1/25/30	6,450	6,728

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3.4 FHLMC Multifamily Structured Pass Through Certificates K108	1.517%	3/25/30	9,825	10,151
3.4 FHLMC Multifamily Structured Pass Through Certificates K109	1.558%	4/25/30	6,150	6,372
3.4 FHLMC Multifamily Structured Pass Through Certificates K110	1.477%	4/25/30	5,375	5,533
3.4 FHLMC Multifamily Structured Pass Through Certificates K111	1.350%	5/25/30	11,555	11,758
3.4 FHLMC Multifamily Structured Pass Through Certificates K116	1.378%	7/25/30	19,720	20,090
3.4 FHLMC Multifamily Structured Pass Through Certificates K119	1.566%	9/25/30	3,500	3,621
3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.470%	3/25/31	5,225	6,071
3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.542%	3/25/34	13,170	15,970
3.4 FHLMC Multifamily Structured Pass Through Certificates K1513	2.797%	8/25/34	22,265	25,257
3.4 FHLMC Multifamily Structured Pass Through Certificates K1517	1.716%	7/25/35	19,930	20,140
3.4 FHLMC Multifamily Structured Pass Through Certificates K1518	1.860%	10/25/35	6,005	6,168
3.4 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	5,800	6,654
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.294%	3/25/29	10,000	11,628
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.117%	10/25/31	8,700	10,043
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	5,202	6,308
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	11,212	13,674
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	5/25/33	3,600	4,408
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	8/25/33	4,625	5,769
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	17,310	17,404
3.4 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	10,987	11,106
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	1,733	1,742
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	10,825	11,018
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.183%	5/25/22	2,687	2,733
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.406%	3/25/23	2,000	2,068
3.4 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	13,200	14,504
3.4 FHLMC Multifamily Structured Pass Through Certificates K734	3.208%	2/25/26	21,100	23,499
3.4 FHLMC Multifamily Structured Pass Through Certificates K737	2.525%	10/25/26	23,725	25,971
3.4 FHLMC Multifamily Structured Pass Through Certificates KS03	3.161%	5/25/25	7,100	7,713
3.4 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	11,600	12,638
3.4 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	9,650	11,174
3.4 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	16,150	18,953
3.4 FHLMC Multifamily Structures Pass Through Certificates K077	3.850%	5/25/28	17,950	21,415

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3.4 FHLMC Multifamily Structures Pass Through Certificates K078	3.854%	6/25/28	6,500	7,756
3.4 FHLMC Multifamily Structures Pass Through Certificates K079	3.926%	6/25/28	10,157	12,192
3.4 FHLMC Multifamily Structures Pass Through Certificates K080	3.736%	4/25/28	947	1,067
3.4 FHLMC Multifamily Structures Pass Through Certificates K080	3.926%	7/25/28	11,250	13,530
3.4 FHLMC Multifamily Structures Pass Through Certificates K087	3.771%	12/25/28	15,101	18,091
3.4 FHLMC Multifamily Structures Pass Through Certificates K087	2.537%	10/25/29	19,195	21,370
3.4 FHLMC Multifamily Structures Pass Through Certificates K090	3.422%	2/25/29	12,175	14,299
3.4 FHLMC Multifamily Structures Pass Through Certificates K101	2.524%	10/25/29	21,365	23,766
3.4 FHLMC Multifamily Structures Pass Through Certificates K104	2.253%	1/25/30	25,885	28,224
3.4 FHLMC Multifamily Structures Pass Through Certificates K105	1.872%	1/25/30	5,665	6,005
3.4 FHLMC Multifamily Structures Pass Through Certificates K114	1.366%	6/25/30	15,520	15,799
3.4 FHLMC Multifamily Structures Pass Through Certificates K118	1.493%	9/25/30	25,215	25,925
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.424%	4/25/32	2,100	2,463
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	2,475	2,946
3.4 FHLMC Multifamily Structures Pass Through Certificates K1510	3.718%	1/25/31	4,175	5,030
3.4 FHLMC Multifamily Structures Pass Through Certificates K1510	3.794%	1/25/34	6,775	8,340
3.4 FHLMC Multifamily Structures Pass Through Certificates K1514	2.859%	10/25/34	13,375	15,295
3.4 FHLMC Multifamily Structures Pass Through Certificates K1516	1.721%	5/25/35	14,075	14,221
3.4 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	663	663
3.4 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	7,525	7,702
3.4 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	10,425	10,929
3.4 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	9,500	10,138
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	3.002%	1/25/24	26,090	27,993
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	12,500	13,459
3.4 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	11,759	12,572
3.4 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	26,975	29,200
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/25/24	1,115	1,154
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	15,975	17,721
3.4 FHLMC Multifamily Structures Pass Through Certificates K732	3.700%	5/25/25	13,200	14,705
3.4 FHLMC Multifamily Structures Pass Through Certificates K735	2.862%	5/25/26	20,000	22,063
3.4 FHLMC Multifamily Structures Pass Through Certificates K738	1.545%	1/25/27	8,325	8,682
3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	3.370%	7/25/25	10,225	11,046

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3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	3.505%	3/25/29	20,400	24,099
3.4 FHLMC Multifamily Structures Pass Through Certificates KC02	2.982%	5/25/29	23,400	26,731
3.4 FHLMC Multifamily Structures Pass Through Certificates KS02	2.720%	7/25/26	10,806	11,688
4 Fifth Third Auto Trust 2019-1	2.640%	12/15/23	7,400	7,513
4 Fifth Third Auto Trust 2019-1	2.690%	11/16/26	2,375	2,469
4 Ford Credit Auto Lease Trust 2019-A	2.900%	5/15/22	2,078	2,089
4 Ford Credit Auto Lease Trust 2019-A	2.980%	6/15/22	1,600	1,620
4 Ford Credit Auto Owner Trust 2017-B	1.870%	9/15/22	818	819
4 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	1,287	1,288
4 Ford Credit Auto Owner Trust 2019-A	2.780%	9/15/23	9,225	9,386
4 Ford Credit Auto Owner Trust 2019-A	2.850%	8/15/24	3,700	3,865
4 Ford Credit Auto Owner Trust 2020-A	1.040%	8/15/24	845	855
4 Ford Credit Auto Owner Trust 2020-B	0.560%	10/15/24	9,525	9,568
4 Ford Credit Auto Owner Trust 2020-B	0.790%	11/15/25	1,965	1,986
4 Ford Credit Auto Owner Trust 2020-C	0.410%	7/15/25	4,450	4,466
4 Ford Credit Auto Owner Trust 2020-C	0.510%	8/15/26	1,890	1,899
4 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	10,156
4 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	13,125	13,252
4 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	12,639
4 Ford Credit Floorplan Master Owner Trust A Series 2020-1	0.700%	9/15/25	16,825	16,911
4 Ford Credit Floorplan Master Owner Trust A Series 2020-2	1.060%	9/15/27	2,665	2,702
3.4 Freddie Mac Multifamily Structured Pass Through Certificates	1.500%	10/25/30	17,380	17,868
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K117	1.406%	8/25/30	19,215	19,614
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K121	0.995%	8/25/30	1,900	1,905
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K121	1.547%	10/25/30	10,880	11,232
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K122	0.863%	5/25/30	800	801
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K122	1.521%	11/25/30	10,900	11,222
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K1515	1.940%	2/25/35	14,450	14,985
3.4 Freddie Mac Multifamily Structured Pass Through Certificates K739	1.336%	9/25/27	23,650	24,360
4 GM Financial Automobile Leasing Trust 2019-2	2.670%	3/21/22	2,569	2,590
4 GM Financial Automobile Leasing Trust 2019-2	2.720%	3/20/23	1,725	1,749
4 GM Financial Automobile Leasing Trust 2020-1	1.670%	12/20/22	1,460	1,479
4 GM Financial Automobile Leasing Trust 2020-1	1.700%	12/20/23	530	540
4 GM Financial Automobile Leasing Trust 2020-2	0.800%	7/20/23	1,125	1,133
4 GM Financial Automobile Leasing Trust 2020-3	0.450%	8/21/23	2,810	2,816
4 GM Financial Automobile Leasing Trust 2020-3	0.510%	10/21/24	1,125	1,129
4 GM Financial Automobile Leasing Trust 2020-3	0.760%	10/21/24	575	577
4 GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	2,940	2,969
4 GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	5,250	5,403
4 GM Financial Consumer Automobile 2020-1	1.840%	9/16/24	5,270	5,367
4 GM Financial Consumer Automobile 2020-1	1.900%	3/17/25	1,580	1,636
4 GM Financial Consumer Automobile 2020-2	1.490%	12/16/24	1,730	1,760
4 GM Financial Consumer Automobile 2020-3	0.450%	4/16/25	10,105	10,139
4 GM Financial Consumer Automobile 2020-3	0.580%	1/16/26	1,700	1,701
4 GM Financial Consumer Automobile 2020-4	0.380%	8/18/25	7,165	7,175
4 GM Financial Consumer Automobile 2020-4	0.500%	2/17/26	1,000	1,001
4 GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	3,118	3,136
4 GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	12,627	12,834

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4	GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	4,638
4	GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	5,589
4	GS Mortgage Securities Trust 2013-GC10	2.943%	2/10/46	4,229
4	GS Mortgage Securities Trust 2013-GC10	3.279%	2/10/46	1,582
4	GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	5,974
4	GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	1,792
4	GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	760
4	GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	7,350
4	GS Mortgage Securities Trust 2013-GCJ16	3.813%	11/10/46	697
4	GS Mortgage Securities Trust 2013-GCJ16	4.271%	11/10/46	1,525
4	GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	18,304
4	GS Mortgage Securities Trust 2014-GC18	4.383%	1/10/47	1,975
4	GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	1,461
4	GS Mortgage Securities Trust 2014-GC22	3.516%	6/10/47	296
4	GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	1,950
4	GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	7,125
4	GS Mortgage Securities Trust 2014-GC24	4.511%	9/10/47	1,675
4	GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	2,696
4	GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	11,450
4	GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	2,000
4	GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	1,700
4	GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	6,200
4	GS Mortgage Securities Trust 2015-GC30	3.382%	5/10/50	5,700
4	GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	5,325
4	GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	2,275
4	GS Mortgage Securities Trust 2015-GC34	3.244%	10/10/48	2,358
4	GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	5,713
4	GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	5,600
4	GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	4,425
4	GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	11,450
4	GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	3,950
4	GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	2,925
4	GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	8,350
4	GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	3,350
4	GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	8,250
4	GS Mortgage Securities Trust 2017-GS6	4.322%	5/10/50	1,000
4	GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	13,194
4	GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	3,519
4	GS Mortgage Securities Trust 2019-GC38	3.968%	2/10/52	3,150
4	GS Mortgage Securities Trust 2019-GC39	3.567%	5/10/52	7,675
4	GS Mortgage Securities Trust 2019-GC4	3.212%	9/1/52	3,775
4	GS Mortgage Securities Trust 2019-GC40	3.160%	7/10/52	7,970
4	GS Mortgage Securities Trust 2019-GS4	3.001%	9/1/52	16,200
4	GS Mortgage Securities Trust 2019-GSA1	3.048%	11/10/52	7,164
4	GS Mortgage Securities Trust 2020-GC45	2.911%	2/13/53	7,370
4	GS Mortgage Securities Trust 2020-GC45	3.173%	2/13/53	2,110
4	GS Mortgage Securities Trust 2020-GC47	2.377%	5/12/53	4,270
4	GS Mortgage Securities Trust 2020-GSA2	2.012%	12/12/53	7,200
4	GS Mortgage Securities Trust 2020-GSA2	2.224%	12/12/53	1,100
4	Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	189
4	Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	2,669
4	Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	3,575
4	Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	1,347
4	Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	2,600
4	Honda Auto Receivables 2018-4 Owner Trust	2.520%	6/21/23	8,975
4	Honda Auto Receivables 2018-4 Owner Trust	2.540%	3/21/25	1,720
4	Honda Auto Receivables 2020-1 Owner Trust	1.610%	4/22/24	6,350
4	Honda Auto Receivables 2020-1 Owner Trust	1.630%	10/21/26	965
4	Honda Auto Receivables 2020-3 Owner Trust	0.370%	10/18/24	5,900
4	Honda Auto Receivables 2020-3 Owner Trust	0.460%	4/19/27	1,275
4	Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	1,217
4	Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	4,200
4	Hyundai Auto Receivables Trust 2020-A	1.410%	11/15/24	700
4	Hyundai Auto Receivables Trust 2020-B	0.480%	12/16/24	2,800

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4	Hyundai Auto Receivables Trust 2020-B	0.620%	12/15/25	1,125	1,133
4	Hyundai Auto Receivables Trust 2020-C	0.380%	5/15/25	3,250	3,251
4	Hyundai Auto Receivables Trust 2020-C	0.490%	11/16/26	850	851
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	6,110	6,300
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	4,846	4,989
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	6,901	7,016
4	JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	2.840%	12/15/47	2,982	3,074
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	2,278	2,385
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	1,735	1,811
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.674%	12/15/46	889	926
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.881%	12/15/46	2,293	2,460
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	9,174	10,015
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.517%	12/15/46	1,600	1,717
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.962%	12/15/46	1,600	1,698
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	11,478	12,009
4	JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	3.499%	4/15/46	2,590	2,539
4	JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	3.805%	7/15/47	3,055	3,343
4	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	4,600	5,228
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	14,325	15,655
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.397%	8/15/49	725	771
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	5,800	6,606
4	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	4,650	5,194
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	17,175	19,655
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP5	3.876%	3/15/50	3,200	3,651
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	1,774	1,808
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.490%	7/15/50	10,755	12,197
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	4,500	5,035
4	JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP7	3.454%	9/15/50	2,034	2,307
4	JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR4	4.029%	3/10/52	17,650	20,922
4	JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR5	3.386%	6/13/52	11,975	13,655
4	JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR5	3.669%	6/13/52	1,075	1,209
4	JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	1,776	1,891
4	JPMBB Commercial Mortgage Securities Trust 2013-C12	4.038%	7/15/45	1,184	1,253

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4 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	897	934
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	4,470	4,756
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	1,260	1,353
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	230	240
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	2,940	3,197
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	1,680	1,825
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.705%	1/15/47	995	1,044
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.199%	1/15/47	5,500	6,024
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.458%	1/15/47	1,100	1,201
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.888%	1/15/47	1,650	1,773
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	10,816	11,877
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	1,173	1,260
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.794%	2/15/47	1,422	1,506
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	20	20
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	2,800	2,823
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	2,800	3,068
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	2,225	2,428
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	991	1,034
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	1,375	1,508
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.997%	8/15/47	1,670	1,828
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	8,325	9,156
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	2,225	2,427
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	4,175	4,622
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	2,462	2,696
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	645	646
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	2,275	2,500
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	4,125	4,440
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	9,975	10,985
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	2,775	3,043
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	17,150	18,810
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	2,875	3,144
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	2,875	3,056

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	4,668	4,877
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	3,048	3,315
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	6,775	7,394
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	1,725	1,860
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	2,572	2,702
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	4,650	5,162
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	5,005	5,247
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	5,675	6,377
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	2,900	3,230
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	2,523	2,692
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	9,960	11,196
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	5,112	5,446
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	5,875	6,560
4 JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	4,230	4,774
4 JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	4,535	4,850
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	4,400	4,853
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	2,050	2,224
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.414%	3/15/50	4,800	5,335
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.694%	3/15/50	14,250	16,278
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.858%	3/15/50	5,600	6,251
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	3,850	4,362
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	2,400	2,724
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	13,125	15,601
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	1,575	1,851
4 JPMDB Commercial Mortgage Securities Trust 2019-COR6	3.057%	11/13/52	10,695	11,999
4 JPMDB Commercial Mortgage Securities Trust 2020-COR7	2.180%	5/13/53	3,940	4,127
4 Mercedes-Benz Auto Lease Trust 2020-A	1.840%	12/15/22	3,700	3,750
4 Mercedes-Benz Auto Lease Trust 2020-A	1.880%	9/15/25	1,600	1,636
4 Mercedes-Benz Auto Lease Trust 2020-B	0.500%	6/15/26	700	702
4 Mercedes-Benz Auto Receivables Trust 2020-1	0.550%	2/18/25	2,795	2,809
4 Mercedes-Benz Auto Receivables Trust 2020-1	0.770%	10/15/26	550	556
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	3,025	3,122
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6	2.858%	11/15/45	2,405	2,476
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10	4.082%	7/15/46	8,000	8,559

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.152%	8/15/46	1,680	1,814
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.352%	8/15/46	840	816
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	3,915	4,250
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.039%	11/15/46	3,500	3,810
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.746%	11/15/46	1,750	1,851
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	3,011	3,135
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	599	619
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	3,475	3,632
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	1,800	1,872
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	3,475	3,654
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	2,150	2,250
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	4,475	4,839
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.860%	2/15/47	1,600	1,727
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	776	811
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	4,200	4,589
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.335%	6/15/47	1,675	1,721
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.923%	10/15/47	1,400	1,548
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.481%	10/15/47	1,675	1,817
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	3,158	3,314
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	5,050	5,535
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	2,395	2,511
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	10,125	10,968
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21	3.338%	3/15/48	2,500	2,744
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	5,035	5,266
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	4,500	4,901
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	2,875	3,000
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	1,569	1,655
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	5,775	6,446
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	3.732%	5/15/48	4,900	5,490
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	6,275	6,653
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	3,475	3,903
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	3,695	3,918

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	4,325	4,819
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	2,895	3,086
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	3,500	3,940
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	4,175	4,398
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	11,975	13,396
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.140%	5/15/49	2,200	2,350
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.325%	5/15/49	1,250	1,383
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	11,700	12,815
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	14,200	15,694
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.720%	12/15/49	13,521	15,466
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.994%	12/15/49	4,625	5,175
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	8,150	9,233
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	5,200	5,839
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	5,725	6,293
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	8,325	9,460
4 Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	7,000	7,116
4 Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	2,900	2,950
4 Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	4,100	4,614
4 Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	5,850	6,451
4 Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	4,707	5,143
4 Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	11,700	12,726
4 Morgan Stanley Capital I Trust 2016-UB12	3.778%	12/15/49	5,000	5,458
4 Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	11,625	13,131
4 Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	7,500	8,514
4 Morgan Stanley Capital I Trust 2018-H4	4.310%	12/15/51	10,000	11,778
4 Morgan Stanley Capital I Trust 2019-H6	3.417%	6/15/52	14,885	16,860
4 Morgan Stanley Capital I Trust 2019-H6	3.700%	6/15/52	1,875	2,111
4 Morgan Stanley Capital I Trust 2019-H7	3.261%	7/15/52	5,625	6,323
4 Morgan Stanley Capital I Trust 2019-L2	3.806%	3/15/52	4,100	4,751
4 Morgan Stanley Capital I Trust 2019-L2	4.071%	3/15/52	8,435	9,939
4 Morgan Stanley Capital I Trust 2019-L3	3.127%	11/15/52	10,950	12,230
4 Morgan Stanley Capital I Trust 2020-L4	2.698%	2/15/53	10,525	11,443
4 Morgan Stanley Capital I Trust 2020-L4	2.880%	2/15/53	1,575	1,708
6 National Australia Bank Ltd.	2.250%	3/16/21	16,000	16,057
4 Nissan Auto Lease Trust 2020-A	1.840%	1/17/23	2,650	2,687
4 Nissan Auto Lease Trust 2020-A	1.880%	4/15/25	1,050	1,073
4 Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	3,300	3,316
4 Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	1,596	1,602
4 Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	5,300	5,412
4 Nissan Auto Receivables 2019-B Owner Trust	2.500%	11/15/23	7,400	7,543
4 Nissan Auto Receivables 2019-B Owner Trust	2.540%	12/15/25	1,850	1,938
4 Nissan Auto Receivables 2019-C Owner Trust	1.930%	7/15/24	9,130	9,322
4 Nissan Auto Receivables 2019-C Owner Trust	1.950%	5/15/26	2,150	2,233
4 Nissan Auto Receivables 2020-A Owner Trust	1.380%	12/16/24	2,240	2,282
4 Nissan Auto Receivables 2020-B Owner Trust	0.550%	7/15/24	3,240	3,254
4 Nissan Auto Receivables 2020-B Owner Trust	0.710%	2/16/27	850	859
4 Public Service New Hampshire Funding LLC 2018-1	3.094%	2/1/26	1,443	1,501
4 Public Service New Hampshire Funding LLC 2018-1	3.506%	8/1/28	1,175	1,310
4 Public Service New Hampshire Funding LLC 2018-1	3.814%	2/1/35	2,825	3,281

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Royal Bank of Canada	2.300%	3/22/21	8,900	8,937
4 Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	1,756	1,768
4 Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	1,941	1,955
4 Santander Drive Auto Receivables Trust 2020-2	0.960%	11/15/24	1,700	1,710
4 Santander Drive Auto Receivables Trust 2020-2	1.460%	9/15/25	2,250	2,272
4 Santander Drive Auto Receivables Trust 2020-3	0.690%	3/17/25	2,240	2,241
4 Santander Drive Auto Receivables Trust 2020-3	1.120%	1/15/26	1,690	1,698
4 Santander Drive Auto Receivables Trust 2020-4	0.730%	3/17/25	1,675	1,676
4 Santander Drive Auto Receivables Trust 2020-4	1.010%	1/15/26	2,225	2,234
4 SG Commercial Mortgage Securities Trust 2016-C5	3.055%	10/10/48	9,000	9,705
4 Synchrony Card Issuance Trust 2018-A1	3.380%	9/15/24	15,275	15,605
4 Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	21,206	21,423
4 Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	9,050	9,397
4 Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	15,750	15,830
4 Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	15,675	16,777
6 Toronto-Dominion Bank	2.250%	3/15/21	13,400	13,434
6 Toronto-Dominion Bank	2.500%	1/18/22	7,570	7,737
4 Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	1,514	1,516
4 Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	1,815	1,822
4 Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	2,350	2,392
4 Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	3,031	3,059
4 Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	1,175	1,211
4 Toyota Auto Receivables 2019-D Owner Trust	1.920%	1/16/24	23,000	23,462
4 Toyota Auto Receivables 2020-A Owner Trust	1.660%	5/15/24	7,900	8,055
4 Toyota Auto Receivables 2020-A Owner Trust	1.680%	5/15/25	1,315	1,360
4 Toyota Auto Receivables 2020-B Owner Trust	1.360%	8/15/24	700	713
4 Toyota Auto Receivables 2020-D Owner Trust	0.350%	1/15/25	4,775	4,785
4 Toyota Auto Receivables 2020-D Owner Trust	0.470%	1/15/26	925	929
4 UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	10,100	11,283
4 UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	4,800	5,382
4 UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	8,050	9,162
4 UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	2,150	2,389
4 UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	9,700	10,975
4 UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	4,050	4,529
4 UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	6,450	7,088
4 UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	8,053	9,073
4 UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	3,562	4,037
4 UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	5,325	6,009
4 UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	8,225	9,494
4 UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	4,375	4,919
4 UBS Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	10,475	12,400
4 UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	2,650	3,126
4 UBS Commercial Mortgage Trust 2018-C12	4.296%	8/15/51	5,975	7,096
4 UBS Commercial Mortgage Trust 2018-C12	4.587%	8/15/51	4,000	4,777
4 UBS Commercial Mortgage Trust 2018-C13	4.208%	10/15/51	1,656	1,781
4 UBS Commercial Mortgage Trust 2018-C13	4.334%	10/15/51	5,825	7,002
4 UBS Commercial Mortgage Trust 2018-C13	4.585%	10/15/51	1,075	1,284
4 UBS Commercial Mortgage Trust 2018-C14	4.448%	12/15/51	12,950	15,597
4 UBS Commercial Mortgage Trust 2018-C15	4.341%	12/15/51	8,975	10,693
4 UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	7,900	9,076
4 UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	15,850	18,571
4 UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	4,225	4,884
4 UBS Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	15,800	18,504
4 UBS Commercial Mortgage Trust 2019-C16	3.605%	4/15/52	5,250	6,062
4 UBS Commercial Mortgage Trust 2019-C16	3.887%	4/15/52	1,575	1,804
4 UBS Commercial Mortgage Trust 2019-C17	2.921%	10/15/52	6,475	7,098
4 UBS Commercial Mortgage Trust 2019-C18	3.035%	12/15/52	3,800	4,220
4 UBS Commercial Mortgage Trust 2019-C18	3.378%	12/15/52	2,300	2,563
4 UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	4,636	4,838
4 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	7,716	8,090
4 UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	1,150	1,195
4 Volkswagen Auto Loan Enhanced Trust 2018-1	3.020%	11/21/22	1,705	1,726
4 Volkswagen Auto Loan Enhanced Trust 2018-1	3.150%	7/22/24	1,050	1,081
4 Volkswagen Auto Loan Enhanced Trust 2020-1	0.980%	11/20/24	1,700	1,717

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	8,416	8,683
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.477%	782	820
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	23,025	25,061
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	4.020%	550	584
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.244%	1,570	1,651
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	2,226	2,264
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	5,650	6,200
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	2,850	3,139
4	Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	4,806	5,036
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	3,150	3,435
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2,275	2,453
4	Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	12,042	12,798
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	8,500	9,440
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	1,619	1,785
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	5,141	5,433
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	8,500	9,493
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	1,323	1,385
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	14,401	15,754
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	2,850	3,023
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	2,206	2,357
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	3,425	3,861
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	2,925	3,261
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	332	332
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	3,414	3,543
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	2,275	2,483
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	4,700	5,038
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	2,950	3,342
4	Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	10,340	11,449
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	7,850	8,481
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.814%	1,800	1,891
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	3,084	3,285
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	6,700	7,468
4	Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	2,350	2,630
4	Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	4,700	5,065
4	Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	4,675	5,350
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	5,275	5,564
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	9,053	9,936
4	Wells Fargo Commercial Mortgage Trust 2016-LC25	3.640%	1,530	1,738
4	Wells Fargo Commercial Mortgage Trust 2016-NXS6	2.918%	1,160	1,268
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	11,445	12,973
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	3,243	3,628
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9,675	10,931
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	5,375	6,033
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	5,350	5,882
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	8,025	9,134
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	2,150	2,430
4	Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	13,300	15,062
4	Wells Fargo Commercial Mortgage Trust 2017-C42	3.330%	4,815	5,439
4	Wells Fargo Commercial Mortgage Trust 2017-RB1	3.635%	8,600	9,804
4	Wells Fargo Commercial Mortgage Trust 2017-RC1	3.631%	8,500	9,710
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	15,825	18,529
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	2,742	3,171
4	Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	10,550	12,435
4	Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	10,125	11,935
4	Wells Fargo Commercial Mortgage Trust 2018-C46	4.152%	6,100	7,193
4	Wells Fargo Commercial Mortgage Trust 2018-C47	4.442%	10,600	12,734
4	Wells Fargo Commercial Mortgage Trust 2018-C48	4.302%	4,051	4,847
4	Wells Fargo Commercial Mortgage Trust 2019-C49	4.023%	13,225	15,641
4	Wells Fargo Commercial Mortgage Trust 2019-C50	3.729%	7,650	8,888
4	Wells Fargo Commercial Mortgage Trust 2019-C51	3.311%	11,175	12,685
4	Wells Fargo Commercial Mortgage Trust 2019-C52	2.892%	2,825	3,120
4	Wells Fargo Commercial Mortgage Trust 2019-C52	3.143%	4,750	5,282
4	Wells Fargo Commercial Mortgage Trust 2019-C53	3.040%	10,700	11,981
4	Wells Fargo Commercial Mortgage Trust 2019-C54	3.146%	6,405	7,219

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Wells Fargo Commercial Mortgage Trust 2020-C55	2.725%	2/15/53	9,475	10,380
4 Wells Fargo Commercial Mortgage Trust 2020-C56	2.448%	6/15/53	2,250	2,417
4 Wells Fargo Commercial Mortgage Trust 2020-C58	2.092%	7/15/53	2,775	2,887
4 WFRBS Commercial Mortgage Trust 2012-C10	2.875%	12/15/45	10,900	11,279
4 WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	7,002	7,109
4 WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	4,975	5,108
4 WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	4,400	4,429
4 WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	3,100	3,195
4 WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	5,346	5,519
4 WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	4,148	4,321
4 WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	1,733	1,815
4 WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	820	853
4 WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	3,436	3,601
4 WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	673	707
4 WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	6,000	6,348
4 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	3,000	3,138
4 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	533	555
4 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	4,470	4,826
4 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	1,120	1,202
4 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	720	754
4 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	1,250	1,365
4 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	2,100	2,272
4 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	693	724
4 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	1,450	1,574
4 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	1,150	1,234
4 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	1,158	1,228
4 WFRBS Commercial Mortgage Trust 2013-C18	4.162%	12/15/46	5,010	5,489
4 WFRBS Commercial Mortgage Trust 2013-C18	4.387%	12/15/46	575	625
4 WFRBS Commercial Mortgage Trust 2013-C18	4.862%	12/15/46	862	921
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.079%	3/15/46	2,342	2,538
4 WFRBS Commercial Mortgage Trust 2013-UBS1	5.040%	3/15/46	575	619
4 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	612	641
4 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	891	892
4 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	2,825	3,110
4 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	950	1,030
4 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	740	779
4 WFRBS Commercial Mortgage Trust 2014-C20	3.723%	5/15/47	2,427	2,556
4 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	1,675	1,839
4 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	1,675	1,814
4 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	4,000	4,376
4 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	8,200	9,037
4 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	1,675	1,820
4 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	2,415	2,544
4 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	1,675	1,854
4 WFRBS Commercial Mortgage Trust 2014-C23	4.210%	10/15/57	1,125	1,243
4 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	1,688	1,720
4 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	2,860	3,138
4 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	1,761	1,825
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	6,720	7,350
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	2,800	3,036
4 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	10,625	10,657
4 World Omni Auto Receivables Trust 2019-C	1.960%	12/16/24	6,850	6,984
4 World Omni Auto Receivables Trust 2019-C	2.030%	12/15/25	1,705	1,765
4 World Omni Auto Receivables Trust 2020-A	1.100%	4/15/25	5,525	5,593
4 World Omni Auto Receivables Trust 2020-B	0.630%	5/15/25	2,795	2,813
4 World Omni Auto Receivables Trust 2020-B	0.820%	1/15/26	615	621
4 World Omni Auto Receivables Trust 2020-C	0.480%	11/17/25	3,100	3,111
4 World Omni Auto Receivables Trust 2020-C	0.610%	10/15/26	1,125	1,134
4 World Omni Automobile Lease Securitization Trust 2020-A	1.700%	1/17/23	2,765	2,819
4 World Omni Automobile Lease Securitization Trust 2020-A	1.790%	6/16/25	1,575	1,614

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 World Omni Automobile Lease Securitization Trust 2020-B	0.450%	2/15/24	5,625	5,626
4 World Omni Automobile Lease Securitization Trust 2020-B	0.520%	2/17/26	1,125	1,128
4 World Omni Select Auto Trust 2020-A	0.550%	7/15/25	840	841
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,192,684)				7,681,707
Corporate Bonds (29.4%)				
Finance (8.9%)				
Banking (6.1%)				
Ally Financial Inc.	4.125%	2/13/22	8,768	9,108
Ally Financial Inc.	4.625%	5/19/22	50	53
Ally Financial Inc.	1.450%	10/2/23	25,000	25,469
Ally Financial Inc.	3.875%	5/21/24	1,700	1,859
Ally Financial Inc.	5.125%	9/30/24	4,100	4,710
Ally Financial Inc.	8.000%	11/1/31	25,083	36,621
Ally Financial Inc.	8.000%	11/1/31	4,559	6,510
American Express Co.	2.750%	5/20/22	10,208	10,527
American Express Co.	2.500%	8/1/22	12,746	13,159
American Express Co.	2.650%	12/2/22	16,364	17,078
American Express Co.	3.400%	2/27/23	14,635	15,548
American Express Co.	3.700%	8/3/23	17,375	18,787
American Express Co.	3.400%	2/22/24	14,358	15,633
American Express Co.	2.500%	7/30/24	11,115	11,865
American Express Co.	3.000%	10/30/24	47,702	52,054
American Express Co.	3.625%	12/5/24	18,215	20,217
American Express Co.	4.200%	11/6/25	15,394	17,858
American Express Co.	3.125%	5/20/26	6,145	6,889
American Express Co.	4.050%	12/3/42	7,127	9,098
American Express Credit Corp.	2.700%	3/3/22	42,857	43,980
American Express Credit Corp.	3.300%	5/3/27	26,067	29,677
Associated Bank NA	3.500%	8/13/21	3,350	3,400
Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	10,890	11,249
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	17,000	17,734
Australia & New Zealand Banking Group Ltd.	2.050%	11/21/22	4,175	4,320
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,625	14,465
Banco Santander SA	3.500%	4/11/22	2,350	2,440
Banco Santander SA	3.125%	2/23/23	10,900	11,465
Banco Santander SA	3.848%	4/12/23	11,583	12,421
Banco Santander SA	2.706%	6/27/24	8,500	9,063
Banco Santander SA	2.746%	5/28/25	8,000	8,545
Banco Santander SA	5.179%	11/19/25	18,358	21,452
Banco Santander SA	4.250%	4/11/27	9,225	10,627
Banco Santander SA	3.800%	2/23/28	13,306	15,068
Banco Santander SA	4.379%	4/12/28	12,000	13,961
Banco Santander SA	3.306%	6/27/29	10,914	12,202
Banco Santander SA	3.490%	5/28/30	8,180	9,177
Banco Santander SA	2.749%	12/3/30	5,000	5,146
Bancolombia SA	3.000%	1/29/25	6,100	6,344
Bank of America Corp.	5.000%	5/13/21	1,000	1,016
Bank of America Corp.	5.700%	1/24/22	1,575	1,665
Bank of America Corp.	2.503%	10/21/22	24,183	24,605
Bank of America Corp.	3.300%	1/11/23	46,733	49,534
4 Bank of America Corp.	3.124%	1/20/23	9,578	9,838
4 Bank of America Corp.	2.881%	4/24/23	35,225	36,327
4 Bank of America Corp.	2.816%	7/21/23	52,003	54,024
Bank of America Corp.	4.100%	7/24/23	13,952	15,243
4 Bank of America Corp.	3.004%	12/20/23	163,756	172,312
Bank of America Corp.	4.125%	1/22/24	17,549	19,478
4 Bank of America Corp.	3.550%	3/5/24	30,145	32,104
Bank of America Corp.	4.000%	4/1/24	5,000	5,537
4 Bank of America Corp.	1.486%	5/19/24	5,775	5,910
4 Bank of America Corp.	3.864%	7/23/24	16,385	17,780

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Bank of America Corp.	4.200%	8/26/24	53,197	59,221
4	Bank of America Corp.	0.810%	10/24/24	20,200	20,369
	Bank of America Corp.	4.000%	1/22/25	48,749	54,530
4	Bank of America Corp.	3.458%	3/15/25	27,135	29,400
	Bank of America Corp.	3.950%	4/21/25	39,782	44,799
	Bank of America Corp.	3.875%	8/1/25	2,075	2,368
4	Bank of America Corp.	3.093%	10/1/25	43,588	47,110
4	Bank of America Corp.	2.456%	10/22/25	20,275	21,595
4	Bank of America Corp.	3.366%	1/23/26	33,035	36,228
4	Bank of America Corp.	2.015%	2/13/26	16,600	17,360
	Bank of America Corp.	4.450%	3/3/26	27,632	32,166
	Bank of America Corp.	3.500%	4/19/26	21,500	23,867
4	Bank of America Corp.	1.319%	6/19/26	13,200	13,407
	Bank of America Corp.	4.250%	10/22/26	29,918	34,762
4	Bank of America Corp.	1.197%	10/24/26	20,000	20,227
4	Bank of America Corp.	3.559%	4/23/27	33,200	37,391
	Bank of America Corp.	3.248%	10/21/27	42,854	47,942
	Bank of America Corp.	4.183%	11/25/27	41,900	48,476
4	Bank of America Corp.	3.824%	1/20/28	28,815	32,988
4	Bank of America Corp.	3.705%	4/24/28	18,077	20,497
4	Bank of America Corp.	3.593%	7/21/28	67,953	76,737
4	Bank of America Corp.	3.419%	12/20/28	100,171	113,009
4	Bank of America Corp.	3.970%	3/5/29	19,682	22,927
4	Bank of America Corp.	4.271%	7/23/29	85,208	101,357
4	Bank of America Corp.	3.974%	2/7/30	5,700	6,686
4	Bank of America Corp.	3.194%	7/23/30	26,495	29,551
4	Bank of America Corp.	2.884%	10/22/30	12,740	13,914
4	Bank of America Corp.	2.496%	2/13/31	91,735	97,337
4	Bank of America Corp.	2.592%	4/29/31	62,128	66,627
4	Bank of America Corp.	1.898%	7/23/31	500	503
4	Bank of America Corp.	1.922%	10/24/31	35,500	35,837
	Bank of America Corp.	6.110%	1/29/37	16,710	24,281
4	Bank of America Corp.	4.244%	4/24/38	28,058	34,457
	Bank of America Corp.	7.750%	5/14/38	24,991	42,528
4	Bank of America Corp.	4.078%	4/23/40	35,720	43,459
4	Bank of America Corp.	2.676%	6/19/41	71,945	74,909
	Bank of America Corp.	5.875%	2/7/42	21,433	32,549
	Bank of America Corp.	5.000%	1/21/44	29,456	41,044
	Bank of America Corp.	4.875%	4/1/44	9,811	13,493
	Bank of America Corp.	4.750%	4/21/45	3,800	5,138
4	Bank of America Corp.	4.443%	1/20/48	8,594	11,385
4	Bank of America Corp.	3.946%	1/23/49	9,978	12,294
4	Bank of America Corp.	4.330%	3/15/50	35,660	46,649
4	Bank of America Corp.	4.083%	3/20/51	97,102	122,113
4	Bank of America Corp.	2.831%	10/24/51	1,000	1,041
4	Bank of America NA	3.335%	1/25/23	250	258
	Bank of America NA	6.000%	10/15/36	16,604	24,812
	Bank of Montreal	1.900%	8/27/21	15,825	16,003
	Bank of Montreal	2.900%	3/26/22	31,266	32,281
	Bank of Montreal	2.350%	9/11/22	10,186	10,541
	Bank of Montreal	2.050%	11/1/22	3,321	3,428
	Bank of Montreal	2.550%	11/6/22	12,561	13,047
	Bank of Montreal	0.450%	12/8/23	6,000	6,004
	Bank of Montreal	3.300%	2/5/24	17,385	18,816
	Bank of Montreal	2.500%	6/28/24	11,225	11,955
	Bank of Montreal	1.850%	5/1/25	28,477	29,841
4	Bank of Montreal	4.338%	10/5/28	5,000	5,475
4	Bank of Montreal	3.803%	12/15/32	26,015	29,364
	Bank of New York Mellon Corp.	2.600%	2/7/22	11,156	11,402
	Bank of New York Mellon Corp.	1.950%	8/23/22	17,500	17,970
	Bank of New York Mellon Corp.	1.850%	1/27/23	1,908	1,964
	Bank of New York Mellon Corp.	2.950%	1/29/23	12,171	12,786
	Bank of New York Mellon Corp.	3.500%	4/28/23	7,891	8,450

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Bank of New York Mellon Corp.	2.661%	5/16/23	15,649	16,128
	Bank of New York Mellon Corp.	3.450%	8/11/23	8,225	8,874
	Bank of New York Mellon Corp.	2.200%	8/16/23	11,899	12,460
	Bank of New York Mellon Corp.	3.650%	2/4/24	8,385	9,180
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,578	1,724
	Bank of New York Mellon Corp.	3.250%	9/11/24	16,856	18,475
	Bank of New York Mellon Corp.	2.100%	10/24/24	7,349	7,823
	Bank of New York Mellon Corp.	3.000%	2/24/25	13,761	15,100
	Bank of New York Mellon Corp.	1.600%	4/24/25	3,915	4,084
	Bank of New York Mellon Corp.	3.950%	11/18/25	6,900	7,993
	Bank of New York Mellon Corp.	2.800%	5/4/26	22,371	24,676
	Bank of New York Mellon Corp.	2.450%	8/17/26	10,431	11,321
	Bank of New York Mellon Corp.	3.250%	5/16/27	26,698	30,220
	Bank of New York Mellon Corp.	3.400%	1/29/28	5,646	6,438
4	Bank of New York Mellon Corp.	3.442%	2/7/28	15,374	17,499
	Bank of New York Mellon Corp.	3.850%	4/28/28	100	120
	Bank of New York Mellon Corp.	3.000%	10/30/28	5,765	6,439
	Bank of New York Mellon Corp.	3.300%	8/23/29	4,800	5,469
	Bank of Nova Scotia	3.125%	4/20/21	150	151
	Bank of Nova Scotia	2.700%	3/7/22	16,140	16,603
	Bank of Nova Scotia	2.450%	9/19/22	2,905	3,010
	Bank of Nova Scotia	2.000%	11/15/22	10,667	11,008
	Bank of Nova Scotia	2.375%	1/18/23	6,625	6,884
	Bank of Nova Scotia	1.950%	2/1/23	23,736	24,496
	Bank of Nova Scotia	3.400%	2/11/24	11,884	12,892
	Bank of Nova Scotia	2.200%	2/3/25	41,848	44,017
	Bank of Nova Scotia	1.300%	6/11/25	30,100	30,817
	Bank of Nova Scotia	4.500%	12/16/25	33,155	38,495
	Bank of Nova Scotia	2.700%	8/3/26	15,692	17,223
	Bank One Corp.	7.625%	10/15/26	5,185	7,071
	Bank One Corp.	8.000%	4/29/27	2,030	2,819
6	Barclays Bank plc	10.179%	6/12/21	350	364
	Barclays Bank plc	3.750%	5/15/24	1,600	1,774
	Barclays plc	3.200%	8/10/21	6,000	6,097
	Barclays plc	3.684%	1/10/23	16,770	17,259
4	Barclays plc	4.610%	2/15/23	11,559	12,047
4	Barclays plc	4.338%	5/16/24	20,000	21,600
	Barclays plc	1.007%	12/10/24	19,700	19,802
	Barclays plc	3.650%	3/16/25	39,734	43,847
4	Barclays plc	3.932%	5/7/25	11,915	13,034
	Barclays plc	4.375%	1/12/26	27,885	31,951
4	Barclays plc	2.852%	5/7/26	29,250	31,303
	Barclays plc	5.200%	5/12/26	16,429	19,090
	Barclays plc	4.337%	1/10/28	14,062	16,117
	Barclays plc	4.836%	5/9/28	35,715	41,313
4	Barclays plc	4.972%	5/16/29	23,850	28,387
4	Barclays plc	5.088%	6/20/30	15,515	18,579
	Barclays plc	2.645%	6/24/31	26,968	28,006
	Barclays plc	3.564%	9/23/35	6,025	6,490
	Barclays plc	5.250%	8/17/45	11,355	15,518
	Barclays plc	4.950%	1/10/47	13,938	18,896
	BBVA USA	2.875%	6/29/22	20,185	20,860
	BBVA USA	2.500%	8/27/24	1,595	1,693
	BBVA USA	3.875%	4/10/25	1,000	1,121
	BNP Paribas SA	5.000%	1/15/21	21	21
	BNP Paribas SA	3.250%	3/3/23	21,210	22,509
	BNP Paribas SA	4.250%	10/15/24	2,750	3,087
4,6	BNP Paribas SA	3.052%	1/13/31	3,800	4,123
	BPCE SA	2.750%	12/2/21	9,148	9,347
6	BPCE SA	3.000%	5/22/22	5,500	5,693
	BPCE SA	4.000%	4/15/24	22,317	24,707
	BPCE SA	3.375%	12/2/26	4,750	5,359
	Canadian Imperial Bank of Commerce	2.550%	6/16/22	20,232	20,915
	Canadian Imperial Bank of Commerce	0.950%	6/23/23	1,000	1,009

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	Canadian Imperial Bank of Commerce	3.500%	9/13/23	13,600	14,739
	Canadian Imperial Bank of Commerce	0.500%	12/14/23	18,000	17,996
	Canadian Imperial Bank of Commerce	3.100%	4/2/24	12,700	13,732
	Canadian Imperial Bank of Commerce	2.250%	1/28/25	13,500	14,285
	Canadian Imperial Bank of Commerce	0.950%	10/23/25	3,133	3,156
4	Capital One Bank USA NA	2.014%	1/27/23	5,150	5,240
	Capital One Bank USA NA	3.375%	2/15/23	28,736	30,381
4	Capital One Bank USA NA	2.280%	1/28/26	500	522
	Capital One Financial Corp.	3.050%	3/9/22	3,575	3,690
	Capital One Financial Corp.	3.200%	1/30/23	17,413	18,329
	Capital One Financial Corp.	2.600%	5/11/23	11,482	12,010
	Capital One Financial Corp.	3.500%	6/15/23	5,128	5,486
	Capital One Financial Corp.	3.900%	1/29/24	7,738	8,456
	Capital One Financial Corp.	3.750%	4/24/24	9,234	10,072
	Capital One Financial Corp.	3.300%	10/30/24	20,679	22,635
	Capital One Financial Corp.	3.200%	2/5/25	10,210	11,130
	Capital One Financial Corp.	4.250%	4/30/25	8,673	9,842
	Capital One Financial Corp.	4.200%	10/29/25	23,621	26,766
	Capital One Financial Corp.	3.750%	7/28/26	35,850	40,448
	Capital One Financial Corp.	3.750%	3/9/27	38,384	43,563
	Capital One Financial Corp.	3.650%	5/11/27	8,284	9,474
	Capital One Financial Corp.	3.800%	1/31/28	26,671	30,817
	Citibank NA	3.650%	1/23/24	3,016	3,294
	Citigroup Inc.	2.350%	8/2/21	12,277	12,413
	Citigroup Inc.	2.900%	12/8/21	32,037	32,716
	Citigroup Inc.	4.500%	1/14/22	45,529	47,464
	Citigroup Inc.	2.750%	4/25/22	17,202	17,717
	Citigroup Inc.	4.050%	7/30/22	11,226	11,844
	Citigroup Inc.	2.700%	10/27/22	12,900	13,414
4	Citigroup Inc.	3.142%	1/24/23	26,997	27,734
	Citigroup Inc.	3.375%	3/1/23	6,618	6,994
	Citigroup Inc.	3.500%	5/15/23	18,114	19,374
4	Citigroup Inc.	2.876%	7/24/23	20,455	21,250
	Citigroup Inc.	3.875%	10/25/23	15,525	17,055
4	Citigroup Inc.	1.678%	5/15/24	28,575	29,445
4	Citigroup Inc.	4.044%	6/1/24	36,223	39,203
	Citigroup Inc.	3.750%	6/16/24	21,198	23,403
	Citigroup Inc.	4.000%	8/5/24	18,899	20,975
	Citigroup Inc.	0.776%	10/30/24	15,000	15,044
	Citigroup Inc.	3.875%	3/26/25	14,135	15,738
4	Citigroup Inc.	3.352%	4/24/25	26,750	29,073
	Citigroup Inc.	3.300%	4/27/25	4,853	5,367
	Citigroup Inc.	4.400%	6/10/25	52,850	60,349
	Citigroup Inc.	5.500%	9/13/25	18,224	21,810
	Citigroup Inc.	3.700%	1/12/26	23,725	26,907
	Citigroup Inc.	4.600%	3/9/26	25,800	30,194
4	Citigroup Inc.	3.106%	4/8/26	47,225	51,625
	Citigroup Inc.	3.400%	5/1/26	14,385	16,202
	Citigroup Inc.	3.200%	10/21/26	66,602	74,244
	Citigroup Inc.	4.300%	11/20/26	2,107	2,457
	Citigroup Inc.	4.450%	9/29/27	59,252	69,525
4	Citigroup Inc.	3.887%	1/10/28	16,000	18,244
4	Citigroup Inc.	3.668%	7/24/28	44,989	51,071
	Citigroup Inc.	4.125%	7/25/28	8,303	9,641
4	Citigroup Inc.	3.520%	10/27/28	28,607	32,241
4	Citigroup Inc.	4.075%	4/23/29	17,028	19,919
4	Citigroup Inc.	3.980%	3/20/30	17,600	20,635
4	Citigroup Inc.	2.976%	11/5/30	16,450	17,982
4	Citigroup Inc.	2.666%	1/29/31	26,688	28,469
4	Citigroup Inc.	4.412%	3/31/31	57,413	69,592
4	Citigroup Inc.	2.572%	6/3/31	22,967	24,433
	Citigroup Inc.	6.625%	6/15/32	7,947	11,257
	Citigroup Inc.	5.875%	2/22/33	3,975	5,346
	Citigroup Inc.	6.000%	10/31/33	12,330	16,726

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Citigroup Inc.	6.125%	8/25/36	14,289	19,960
4	Citigroup Inc.	3.878%	1/24/39	26,733	31,814
	Citigroup Inc.	8.125%	7/15/39	31,460	56,171
4	Citigroup Inc.	5.316%	3/26/41	1,416	1,989
	Citigroup Inc.	5.875%	1/30/42	15,976	24,228
	Citigroup Inc.	6.675%	9/13/43	8,835	14,289
	Citigroup Inc.	4.950%	11/7/43	5,019	6,343
	Citigroup Inc.	5.300%	5/6/44	21,572	30,253
	Citigroup Inc.	4.650%	7/30/45	10,361	13,863
	Citigroup Inc.	4.750%	5/18/46	33,889	45,006
4	Citigroup Inc.	4.281%	4/24/48	11,155	14,492
	Citigroup Inc.	4.650%	7/23/48	24,025	33,024
	Citizens Bank NA	3.250%	2/14/22	2,250	2,314
	Citizens Bank NA	2.650%	5/26/22	9,175	9,449
	Citizens Bank NA	3.700%	3/29/23	8,157	8,724
	Citizens Bank NA	3.750%	2/18/26	8,425	9,542
	Citizens Financial Group Inc.	4.300%	12/3/25	5,250	6,040
	Citizens Financial Group Inc.	2.850%	7/27/26	27,025	30,071
	Citizens Financial Group Inc.	2.500%	2/6/30	4,716	5,010
	Citizens Financial Group Inc.	3.250%	4/30/30	3,000	3,387
6	Citizens Financial Group Inc.	2.638%	9/30/32	9,181	9,687
	Comerica Bank	2.500%	7/23/24	1,100	1,171
	Comerica Bank	4.000%	7/27/25	2,911	3,273
	Comerica Inc.	3.700%	7/31/23	20,097	21,695
	Comerica Inc.	4.000%	2/1/29	400	478
6	Commonwealth Bank of Australia	2.750%	3/10/22	15,000	15,434
6	Commonwealth Bank of Australia	3.900%	7/12/47	50	62
	Cooperatieve Rabobank UA	2.750%	1/10/22	13,756	14,100
	Cooperatieve Rabobank UA	3.875%	2/8/22	45,038	46,787
	Cooperatieve Rabobank UA	3.950%	11/9/22	29,748	31,585
	Cooperatieve Rabobank UA	2.750%	1/10/23	1,000	1,048
	Cooperatieve Rabobank UA	4.625%	12/1/23	17,890	19,905
	Cooperatieve Rabobank UA	3.375%	5/21/25	22,446	25,137
	Cooperatieve Rabobank UA	4.375%	8/4/25	15,053	17,118
	Cooperatieve Rabobank UA	3.750%	7/21/26	17,030	19,213
	Cooperatieve Rabobank UA	5.250%	5/24/41	11,911	17,589
	Cooperatieve Rabobank UA	5.750%	12/1/43	15,004	22,206
	Cooperatieve Rabobank UA	5.250%	8/4/45	17,370	24,318
	Credit Suisse AG	3.000%	10/29/21	14,909	15,239
	Credit Suisse AG	2.800%	4/8/22	7,060	7,286
	Credit Suisse AG	1.000%	5/5/23	26,750	27,172
	Credit Suisse AG	3.625%	9/9/24	20,879	23,151
	Credit Suisse AG	2.950%	4/9/25	500	546
6	Credit Suisse Group AG	3.574%	1/9/23	8,685	8,962
6	Credit Suisse Group AG	4.282%	1/9/28	25,250	29,178
4,6	Credit Suisse Group AG	4.194%	4/1/31	3,250	3,809
	Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	23,325	24,586
	Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	15,726	16,916
	Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	64,443	71,506
	Credit Suisse Group Funding Guernsey Ltd.	4.550%	4/17/26	2,360	2,753
	Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	22,559	31,498
	Credit Suisse USA Inc.	7.125%	7/15/32	13,879	21,571
	Deutsche Bank AG	3.125%	1/13/21	7	7
	Deutsche Bank AG	4.250%	10/14/21	2,826	2,895
	Deutsche Bank AG	5.000%	2/14/22	4,850	5,065
	Deutsche Bank AG	3.300%	11/16/22	26,806	27,985
	Deutsche Bank AG	3.950%	2/27/23	25,000	26,502
	Deutsche Bank AG	3.700%	5/30/24	29,560	31,718
	Deutsche Bank AG	3.700%	5/30/24	200	214
4	Deutsche Bank AG	3.961%	11/26/25	150	163
	Deutsche Bank AG	4.100%	1/13/26	8,410	9,362
	Deutsche Bank AG	2.129%	11/24/26	15,000	15,277
	Discover Bank	3.200%	8/9/21	5,881	5,968
	Discover Bank	3.350%	2/6/23	11,354	11,974

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Discover Bank	4.200%	8/8/23	22,506	24,604
Discover Bank	2.450%	9/12/24	14,783	15,580
Discover Bank	4.250%	3/13/26	6,219	7,136
Discover Bank	3.450%	7/27/26	14,340	16,005
4 Discover Bank	4.682%	8/9/28	8,032	8,477
Discover Bank	4.650%	9/13/28	13,625	16,279
Discover Bank	2.700%	2/6/30	3,916	4,161
Discover Financial Services	5.200%	4/27/22	3,817	4,041
Discover Financial Services	3.850%	11/21/22	12,059	12,819
Discover Financial Services	3.950%	11/6/24	7,050	7,796
Discover Financial Services	3.750%	3/4/25	10,438	11,483
Discover Financial Services	4.500%	1/30/26	15,036	17,346
Discover Financial Services	4.100%	2/9/27	16,083	18,513
Fifth Third Bancorp	3.500%	3/15/22	6,078	6,295
Fifth Third Bancorp	2.600%	6/15/22	1,100	1,133
Fifth Third Bancorp	1.625%	5/5/23	2,000	2,062
Fifth Third Bancorp	4.300%	1/16/24	13,424	14,809
Fifth Third Bancorp	3.650%	1/25/24	42,298	45,984
Fifth Third Bancorp	2.375%	1/28/25	24,231	25,789
Fifth Third Bancorp	2.550%	5/5/27	11,960	12,993
Fifth Third Bancorp	3.950%	3/14/28	15,854	18,590
Fifth Third Bancorp	8.250%	3/1/38	11,167	18,841
Fifth Third Bank	2.875%	10/1/21	7,904	8,036
Fifth Third Bank	1.800%	1/30/23	7,305	7,513
Fifth Third Bank	3.950%	7/28/25	12,464	14,243
Fifth Third Bank	3.850%	3/15/26	10,229	11,572
Fifth Third Bank	2.250%	2/1/27	6,110	6,508
First Horizon National Corp.	4.000%	5/26/25	4,550	5,082
4 First Republic Bank	2.500%	6/6/22	13,250	13,623
First Republic Bank	1.912%	2/12/24	3,500	3,603
First Republic Bank	4.375%	8/1/46	3,025	3,821
First Republic Bank	4.625%	2/13/47	3,479	4,572
FirstMerit Bank NA	4.270%	11/25/26	5,750	6,578
Goldman Sachs Capital I	6.345%	2/15/34	12,350	17,305
Goldman Sachs Group Inc.	5.750%	1/24/22	19,498	20,599
Goldman Sachs Group Inc.	3.000%	4/26/22	36,919	37,227
4 Goldman Sachs Group Inc.	2.876%	10/31/22	61,865	63,022
Goldman Sachs Group Inc.	3.625%	1/22/23	31,019	33,052
Goldman Sachs Group Inc.	3.200%	2/23/23	19,905	21,029
4 Goldman Sachs Group Inc.	2.908%	6/5/23	31,943	33,078
4 Goldman Sachs Group Inc.	2.905%	7/24/23	30,807	31,952
Goldman Sachs Group Inc.	0.627%	11/17/23	23,500	23,579
Goldman Sachs Group Inc.	3.625%	2/20/24	18,605	20,225
Goldman Sachs Group Inc.	4.000%	3/3/24	50,007	54,961
Goldman Sachs Group Inc.	3.850%	7/8/24	17,322	18,956
Goldman Sachs Group Inc.	3.500%	1/23/25	36,294	40,004
Goldman Sachs Group Inc.	3.500%	4/1/25	2,838	3,157
Goldman Sachs Group Inc.	3.750%	5/22/25	23,491	26,366
4 Goldman Sachs Group Inc.	3.272%	9/29/25	60,066	65,611
Goldman Sachs Group Inc.	4.250%	10/21/25	18,703	21,322
Goldman Sachs Group Inc.	3.750%	2/25/26	33,559	37,876
Goldman Sachs Group Inc.	3.500%	11/16/26	43,294	48,555
Goldman Sachs Group Inc.	1.093%	12/9/26	18,000	18,173
Goldman Sachs Group Inc.	5.950%	1/15/27	18,058	22,577
Goldman Sachs Group Inc.	3.850%	1/26/27	37,023	42,244
4 Goldman Sachs Group Inc.	3.691%	6/5/28	34,441	39,668
4 Goldman Sachs Group Inc.	3.814%	4/23/29	81,985	94,479
4 Goldman Sachs Group Inc.	4.223%	5/1/29	20,120	23,775
Goldman Sachs Group Inc.	2.600%	2/7/30	10,300	11,066
Goldman Sachs Group Inc.	3.800%	3/15/30	59,600	69,966
Goldman Sachs Group Inc.	6.125%	2/15/33	1,137	1,636
Goldman Sachs Group Inc.	6.450%	5/1/36	20,234	29,530
Goldman Sachs Group Inc.	6.750%	10/1/37	46,347	70,237
4 Goldman Sachs Group Inc.	4.017%	10/31/38	44,254	53,897

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Goldman Sachs Group Inc.	4.411%	4/23/39	55,595	70,772
	Goldman Sachs Group Inc.	6.250%	2/1/41	21,437	33,446
	Goldman Sachs Group Inc.	4.800%	7/8/44	27,917	38,590
	Goldman Sachs Group Inc.	5.150%	5/22/45	33,854	46,701
	Goldman Sachs Group Inc.	4.750%	10/21/45	1,137	1,578
	HSBC Bank USA NA	5.875%	11/1/34	2,300	3,214
	HSBC Bank USA NA	7.000%	1/15/39	9,259	14,669
4	HSBC Holdings plc	3.262%	3/13/23	39,900	41,173
	HSBC Holdings plc	3.600%	5/25/23	27,125	29,163
4	HSBC Holdings plc	3.033%	11/22/23	2,064	2,161
	HSBC Holdings plc	4.250%	3/14/24	32,413	35,752
4	HSBC Holdings plc	3.950%	5/18/24	20,430	22,013
4	HSBC Holdings plc	3.803%	3/11/25	28,534	31,152
	HSBC Holdings plc	4.250%	8/18/25	6,762	7,617
4	HSBC Holdings plc	2.633%	11/7/25	18,565	19,734
	HSBC Holdings plc	4.300%	3/8/26	46,115	53,143
4	HSBC Holdings plc	1.645%	4/18/26	18,150	18,523
	HSBC Holdings plc	3.900%	5/25/26	46,660	53,247
4	HSBC Holdings plc	2.099%	6/4/26	82,148	85,270
4	HSBC Holdings plc	4.292%	9/12/26	55,431	62,925
	HSBC Holdings plc	4.375%	11/23/26	20,946	24,161
	HSBC Holdings plc	1.589%	5/24/27	23,720	24,048
4	HSBC Holdings plc	4.041%	3/13/28	34,028	38,620
4	HSBC Holdings plc	2.013%	9/22/28	54,600	55,448
4	HSBC Holdings plc	4.583%	6/19/29	22,183	26,230
	HSBC Holdings plc	4.950%	3/31/30	18,357	22,804
4	HSBC Holdings plc	3.973%	5/22/30	34,307	39,569
4	HSBC Holdings plc	2.848%	6/4/31	32,200	34,390
4	HSBC Holdings plc	2.357%	8/18/31	19,450	19,975
	HSBC Holdings plc	7.625%	5/17/32	7,391	10,728
	HSBC Holdings plc	7.350%	11/27/32	2,040	2,726
	HSBC Holdings plc	6.500%	5/2/36	22,062	31,893
	HSBC Holdings plc	6.500%	9/15/37	44,546	64,486
	HSBC Holdings plc	6.800%	6/1/38	9,819	14,779
	HSBC Holdings plc	6.100%	1/14/42	5,493	8,260
	HSBC Holdings plc	5.250%	3/14/44	29,376	40,831
	HSBC USA Inc.	3.500%	6/23/24	10,093	11,044
	Huntington Bancshares Inc.	2.300%	1/14/22	4,962	5,047
	Huntington Bancshares Inc.	2.625%	8/6/24	2,610	2,776
	Huntington Bancshares Inc.	4.000%	5/15/25	5,206	5,891
	Huntington Bancshares Inc.	2.550%	2/4/30	14,705	15,710
	Huntington National Bank	3.125%	4/1/22	6,450	6,659
	Huntington National Bank	2.500%	8/7/22	15,675	16,176
	Huntington National Bank	1.800%	2/3/23	13,175	13,534
	Huntington National Bank	3.550%	10/6/23	7,595	8,215
	ING Groep NV	3.150%	3/29/22	7,607	7,866
	ING Groep NV	4.100%	10/2/23	15,950	17,511
	ING Groep NV	3.550%	4/9/24	16,610	18,126
	ING Groep NV	3.950%	3/29/27	17,067	19,734
	ING Groep NV	4.550%	10/2/28	13,025	15,815
	ING Groep NV	4.050%	4/9/29	12,195	14,453
6	Intesa Sanpaolo SPA	6.500%	2/24/21	100	101
	JPMorgan Chase & Co.	3.250%	9/23/22	22,052	23,168
	JPMorgan Chase & Co.	2.972%	1/15/23	52,980	54,442
	JPMorgan Chase & Co.	3.200%	1/25/23	52,017	55,082
4	JPMorgan Chase & Co.	3.207%	4/1/23	19,705	20,383
4	JPMorgan Chase & Co.	2.776%	4/25/23	21,852	22,559
	JPMorgan Chase & Co.	3.375%	5/1/23	30,559	32,630
	JPMorgan Chase & Co.	2.700%	5/18/23	6,016	6,317
	JPMorgan Chase & Co.	3.875%	2/1/24	21,235	23,322
4	JPMorgan Chase & Co.	3.559%	4/23/24	40,819	43,706
	JPMorgan Chase & Co.	3.625%	5/13/24	30,717	33,943
4	JPMorgan Chase & Co.	1.514%	6/1/24	55,605	56,978
4	JPMorgan Chase & Co.	3.797%	7/23/24	17,860	19,322

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	JPMorgan Chase & Co.	3.875%	9/10/24	58,872	65,725
4	JPMorgan Chase & Co.	0.653%	9/16/24	11,475	11,497
4	JPMorgan Chase & Co.	4.023%	12/5/24	23,900	26,257
	JPMorgan Chase & Co.	3.125%	1/23/25	32,012	35,009
4	JPMorgan Chase & Co.	3.220%	3/1/25	32,286	34,780
	JPMorgan Chase & Co.	3.900%	7/15/25	47,018	53,043
4	JPMorgan Chase & Co.	2.301%	10/15/25	26,665	28,289
	JPMorgan Chase & Co.	3.300%	4/1/26	65,462	73,134
	JPMorgan Chase & Co.	3.200%	6/15/26	52,011	58,243
	JPMorgan Chase & Co.	2.950%	10/1/26	40,115	44,468
	JPMorgan Chase & Co.	4.125%	12/15/26	28,633	33,212
4	JPMorgan Chase & Co.	3.960%	1/29/27	49,320	56,678
	JPMorgan Chase & Co.	4.250%	10/1/27	14,703	17,334
	JPMorgan Chase & Co.	3.625%	12/1/27	13,018	14,657
4	JPMorgan Chase & Co.	3.782%	2/1/28	74,631	85,717
4	JPMorgan Chase & Co.	3.540%	5/1/28	34,491	39,116
4	JPMorgan Chase & Co.	2.182%	6/1/28	10,050	10,665
4	JPMorgan Chase & Co.	3.509%	1/23/29	43,525	49,558
4	JPMorgan Chase & Co.	4.005%	4/23/29	13,495	15,743
4	JPMorgan Chase & Co.	4.203%	7/23/29	35,774	42,703
4	JPMorgan Chase & Co.	4.452%	12/5/29	17,870	21,757
4	JPMorgan Chase & Co.	3.702%	5/6/30	42,200	48,654
	JPMorgan Chase & Co.	8.750%	9/1/30	1,100	1,608
4	JPMorgan Chase & Co.	2.739%	10/15/30	45,078	48,874
4	JPMorgan Chase & Co.	4.493%	3/24/31	56,900	69,935
4	JPMorgan Chase & Co.	2.522%	4/22/31	19,000	20,298
4	JPMorgan Chase & Co.	2.956%	5/13/31	49,925	54,653
	JPMorgan Chase & Co.	1.764%	11/19/31	10,075	10,161
	JPMorgan Chase & Co.	6.400%	5/15/38	20,100	31,112
4	JPMorgan Chase & Co.	3.882%	7/24/38	40,174	48,553
	JPMorgan Chase & Co.	5.500%	10/15/40	14,328	21,006
4	JPMorgan Chase & Co.	3.109%	4/22/41	41,200	46,003
	JPMorgan Chase & Co.	5.600%	7/15/41	12,351	18,596
	JPMorgan Chase & Co.	2.525%	11/19/41	19,500	20,035
	JPMorgan Chase & Co.	5.400%	1/6/42	7,931	11,721
	JPMorgan Chase & Co.	5.625%	8/16/43	10,908	16,368
	JPMorgan Chase & Co.	4.850%	2/1/44	2,712	3,899
	JPMorgan Chase & Co.	4.950%	6/1/45	11,288	15,918
4	JPMorgan Chase & Co.	4.260%	2/22/48	23,738	30,809
4	JPMorgan Chase & Co.	4.032%	7/24/48	28,977	36,643
4	JPMorgan Chase & Co.	3.964%	11/15/48	80,261	100,805
4	JPMorgan Chase & Co.	3.897%	1/23/49	32,499	40,859
4	JPMorgan Chase & Co.	3.109%	4/22/51	58,150	64,324
	KeyBank NA	2.400%	6/9/22	3,145	3,237
	KeyBank NA	2.300%	9/14/22	10,000	10,338
	KeyBank NA	3.375%	3/7/23	8,175	8,696
	KeyBank NA	1.250%	3/10/23	1,700	1,732
	KeyBank NA	0.423%	1/3/24	10,250	10,247
	KeyBank NA	3.300%	6/1/25	17,619	19,581
	KeyBank NA	3.400%	5/20/26	17,900	19,986
4	KeyBank NA	3.180%	10/15/27	5,475	5,689
	KeyBank NA	6.950%	2/1/28	2,540	3,347
	KeyCorp	5.100%	3/24/21	10,297	10,408
	KeyCorp	4.150%	10/29/25	12,000	13,904
	KeyCorp	2.250%	4/6/27	500	534
	KeyCorp	4.100%	4/30/28	15,200	18,023
	KeyCorp	2.550%	10/1/29	14,625	15,796
	Lloyds Banking Group plc	3.100%	7/6/21	3,310	3,354
	Lloyds Banking Group plc	3.000%	1/11/22	9,898	10,153
	Lloyds Banking Group plc	2.858%	3/17/23	14,735	15,137
	Lloyds Banking Group plc	4.050%	8/16/23	38,075	41,394
4	Lloyds Banking Group plc	2.907%	11/7/23	21,230	22,079
	Lloyds Banking Group plc	3.900%	3/12/24	11,256	12,367
	Lloyds Banking Group plc	4.500%	11/4/24	15,014	16,746

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Lloyds Banking Group plc	4.450%	5/8/25	7,974	9,114
4	Lloyds Banking Group plc	3.870%	7/9/25	12,753	14,005
	Lloyds Banking Group plc	4.582%	12/10/25	39,261	44,809
4	Lloyds Banking Group plc	2.438%	2/5/26	2,740	2,885
	Lloyds Banking Group plc	4.650%	3/24/26	12,532	14,385
	Lloyds Banking Group plc	3.750%	1/11/27	9,282	10,517
	Lloyds Banking Group plc	4.375%	3/22/28	36,945	43,682
	Lloyds Banking Group plc	4.550%	8/16/28	16,975	20,433
	Lloyds Banking Group plc	3.574%	11/7/28	46,532	52,153
	Lloyds Banking Group plc	5.300%	12/1/45	5,669	7,756
	Lloyds Banking Group plc	4.344%	1/9/48	19,835	24,210
	M&T Bank Corp.	3.550%	7/26/23	7,500	7,894
	Manufacturers & Traders Trust Co.	2.500%	5/18/22	5,175	5,317
	Manufacturers & Traders Trust Co.	2.900%	2/6/25	11,849	12,859
	Manufacturers & Traders Trust Co.	3.400%	8/17/27	2,226	2,513
	Mitsubishi UFJ Financial Group Inc.	2.998%	2/22/22	2,000	2,059
	Mitsubishi UFJ Financial Group Inc.	3.218%	3/7/22	14,800	15,292
	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	15,025	15,539
	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	28,375	29,369
	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	14,100	15,004
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	27,917	30,258
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,616	3,806
	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	25,720	27,848
	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	13,575	14,532
4	Mitsubishi UFJ Financial Group Inc.	0.848%	9/15/24	30,400	30,510
	Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	19,899	21,013
	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	36,524	40,759
	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	14,300	14,591
	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,625	10,524
	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	58,731	66,778
	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,011	29,454
	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	15,600	18,283
	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	5,150	6,135
	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	22,190	26,037
	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	21,300	23,880
	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	23,050	24,780
	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	10,000	10,371
	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,329	4,232
	Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	3,000	3,773
	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	11,425	13,811
	Mizuho Financial Group Inc.	2.953%	2/28/22	2,050	2,111
	Mizuho Financial Group Inc.	2.601%	9/11/22	3,000	3,113
	Mizuho Financial Group Inc.	3.549%	3/5/23	13,700	14,593
4	Mizuho Financial Group Inc.	2.721%	7/16/23	26,655	27,495
4	Mizuho Financial Group Inc.	3.922%	9/11/24	11,160	12,117
4	Mizuho Financial Group Inc.	2.839%	7/16/25	28,658	30,473
4	Mizuho Financial Group Inc.	2.555%	9/13/25	15,525	16,447
4	Mizuho Financial Group Inc.	2.226%	5/25/26	1,237	1,297
	Mizuho Financial Group Inc.	3.663%	2/28/27	1,600	1,809
	Mizuho Financial Group Inc.	4.018%	3/5/28	20,525	23,986
4	Mizuho Financial Group Inc.	4.254%	9/11/29	15,550	18,430
4	Mizuho Financial Group Inc.	3.153%	7/16/30	30,655	33,867
4	Mizuho Financial Group Inc.	2.869%	9/13/30	5,010	5,431
4	Mizuho Financial Group Inc.	2.201%	7/10/31	2,767	2,860
4	Mizuho Financial Group Inc.	1.979%	9/8/31	1,500	1,523
	Morgan Stanley	5.750%	1/25/21	35	35
	Morgan Stanley	2.750%	5/19/22	41,103	42,437
	Morgan Stanley	4.875%	11/1/22	20,184	21,736
	Morgan Stanley	3.125%	1/23/23	15,703	16,572
	Morgan Stanley	3.750%	2/25/23	70,602	75,600
	Morgan Stanley	4.100%	5/22/23	26,355	28,550
	Morgan Stanley	0.560%	11/10/23	2,750	2,754
4	Morgan Stanley	3.737%	4/24/24	27,886	29,898
	Morgan Stanley	3.875%	4/29/24	42,063	46,494

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	Morgan Stanley	3.700%	10/23/24	53,104	59,120
4	Morgan Stanley	2.720%	7/22/25	3,800	4,065
	Morgan Stanley	4.000%	7/23/25	54,627	62,263
	Morgan Stanley	5.000%	11/24/25	24,858	29,663
	Morgan Stanley	3.875%	1/27/26	41,491	47,497
4	Morgan Stanley	2.188%	4/28/26	6,430	6,787
	Morgan Stanley	3.125%	7/27/26	35,050	39,041
	Morgan Stanley	6.250%	8/9/26	13,828	17,596
	Morgan Stanley	4.350%	9/8/26	45,717	53,703
	Morgan Stanley	0.985%	12/10/26	15,000	15,085
	Morgan Stanley	3.625%	1/20/27	27,485	31,485
	Morgan Stanley	3.950%	4/23/27	44,479	51,065
4	Morgan Stanley	3.591%	7/22/28	51,318	58,543
4	Morgan Stanley	3.772%	1/24/29	13,245	15,300
4	Morgan Stanley	4.431%	1/23/30	23,608	28,713
4	Morgan Stanley	2.699%	1/22/31	92,262	100,328
4	Morgan Stanley	3.622%	4/1/31	58,000	67,133
	Morgan Stanley	1.794%	2/13/32	35,175	35,334
	Morgan Stanley	7.250%	4/1/32	12,044	18,529
4	Morgan Stanley	3.971%	7/22/38	25,634	31,472
4	Morgan Stanley	4.457%	4/22/39	25,175	32,443
	Morgan Stanley	6.375%	7/24/42	34,000	55,326
	Morgan Stanley	4.300%	1/27/45	45,766	60,906
	Morgan Stanley	4.375%	1/22/47	5,560	7,530
4	Morgan Stanley	5.597%	3/24/51	22,298	35,639
	MUFG Americas Holdings Corp.	3.500%	6/18/22	17,868	18,678
	MUFG Americas Holdings Corp.	3.000%	2/10/25	8,465	9,163
	MUFG Union Bank NA	3.150%	4/1/22	49,646	51,261
	MUFG Union Bank NA	2.100%	12/9/22	15,000	15,479
	National Australia Bank Ltd.	2.800%	1/10/22	6,354	6,519
	National Australia Bank Ltd.	2.500%	5/22/22	8,874	9,147
	National Australia Bank Ltd.	3.000%	1/20/23	2,433	2,563
	National Australia Bank Ltd.	2.875%	4/12/23	3,250	3,434
	National Australia Bank Ltd.	3.625%	6/20/23	13,000	14,042
	National Australia Bank Ltd.	3.375%	1/14/26	7,802	8,800
	National Australia Bank Ltd.	2.500%	7/12/26	21,194	23,097
	National Bank of Canada	2.100%	2/1/23	13,457	13,845
	National Bank of Canada	0.550%	11/15/24	3,000	3,010
4	Natwest Group plc	3.498%	5/15/23	14,290	14,841
	Natwest Group plc	3.875%	9/12/23	44,604	48,393
	Natwest Group plc	6.000%	12/19/23	8,325	9,497
4	Natwest Group plc	2.359%	5/22/24	3,800	3,927
4	Natwest Group plc	4.519%	6/25/24	21,820	23,776
4	Natwest Group plc	4.269%	3/22/25	4,050	4,443
4	Natwest Group plc	3.073%	5/22/28	26,000	28,025
4	Natwest Group plc	4.892%	5/18/29	39,750	47,656
4	Natwest Group plc	3.032%	11/28/35	15,450	15,901
4	New York Community Bancorp Inc.	5.900%	11/6/28	1,658	1,720
6	Nordea Bank Abp	4.875%	5/13/21	200	203
6	Nordea Bank Abp	2.250%	5/27/21	200	202
	Northern Trust Corp.	3.375%	8/23/21	1,993	2,032
	Northern Trust Corp.	2.375%	8/2/22	6,010	6,211
	Northern Trust Corp.	3.950%	10/30/25	9,775	11,300
	Northern Trust Corp.	3.650%	8/3/28	7,100	8,332
	Northern Trust Corp.	3.150%	5/3/29	10,500	11,400
	Northern Trust Corp.	1.950%	5/1/30	150	156
4	Northern Trust Corp.	3.375%	5/8/32	5,375	5,888
	People's United Bank NA	4.000%	7/15/24	3,850	4,154
	People's United Financial Inc.	3.650%	12/6/22	6,850	7,162
	PNC Bank NA	2.550%	12/9/21	7,630	7,760
	PNC Bank NA	2.625%	2/17/22	21,350	21,815
	PNC Bank NA	2.450%	7/28/22	3,400	3,509
	PNC Bank NA	2.700%	11/1/22	13,506	14,064
4	PNC Bank NA	2.028%	12/9/22	5,385	5,470

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	PNC Bank NA	2.950%	1/30/23	10,277	10,813
4	PNC Bank NA	1.743%	2/24/23	4,700	4,769
	PNC Bank NA	3.800%	7/25/23	24,472	26,444
	PNC Bank NA	3.300%	10/30/24	6,303	6,934
	PNC Bank NA	2.950%	2/23/25	12,770	13,976
	PNC Bank NA	3.250%	6/1/25	28,575	31,682
	PNC Bank NA	4.200%	11/1/25	5,500	6,306
	PNC Bank NA	3.100%	10/25/27	11,015	12,316
	PNC Bank NA	3.250%	1/22/28	8,160	9,282
	PNC Bank NA	4.050%	7/26/28	17,122	20,243
	PNC Bank NA	2.700%	10/22/29	8,575	9,344
	PNC Financial Services Group Inc.	2.854%	11/9/22	5,745	6,013
	PNC Financial Services Group Inc.	3.500%	1/23/24	26,048	28,377
	PNC Financial Services Group Inc.	3.900%	4/29/24	23,510	26,002
	PNC Financial Services Group Inc.	2.200%	11/1/24	2,489	2,638
	PNC Financial Services Group Inc.	2.600%	7/23/26	4,260	4,677
	PNC Financial Services Group Inc.	3.150%	5/19/27	11,847	13,345
	PNC Financial Services Group Inc.	3.450%	4/23/29	33,436	38,558
	PNC Financial Services Group Inc.	2.550%	1/22/30	23,495	25,672
	PNC Funding Corp.	3.300%	3/8/22	10,417	10,749
	Regions Bank	6.450%	6/26/37	4,991	7,035
	Regions Financial Corp.	3.800%	8/14/23	11,175	12,101
	Regions Financial Corp.	2.250%	5/18/25	8,450	8,918
	Regions Financial Corp.	7.375%	12/10/37	5,113	7,791
	Royal Bank of Canada	2.500%	1/19/21	42	42
	Royal Bank of Canada	3.200%	4/30/21	22,050	22,269
	Royal Bank of Canada	2.750%	2/1/22	16,323	16,750
	Royal Bank of Canada	2.800%	4/29/22	27,610	28,473
	Royal Bank of Canada	1.950%	1/17/23	3,500	3,614
	Royal Bank of Canada	1.600%	4/17/23	23,725	24,377
	Royal Bank of Canada	3.700%	10/5/23	20,320	22,147
	Royal Bank of Canada	0.500%	10/26/23	3,251	3,262
	Royal Bank of Canada	2.550%	7/16/24	9,565	10,231
	Royal Bank of Canada	2.250%	11/1/24	38,250	40,677
	Royal Bank of Canada	1.150%	6/10/25	24,300	24,763
	Royal Bank of Canada	4.650%	1/27/26	11,818	13,946
	Royal Bank of Scotland Group plc	5.125%	5/28/24	10,303	11,479
	Royal Bank of Scotland Group plc	4.800%	4/5/26	5,731	6,763
4	Royal Bank of Scotland Group plc	3.754%	11/1/29	4,033	4,280
4	Royal Bank of Scotland Group plc	5.076%	1/27/30	43,770	53,581
4	Royal Bank of Scotland Group plc	4.445%	5/8/30	13,200	15,657
	Santander Holdings USA Inc.	4.450%	12/3/21	5,000	5,162
	Santander Holdings USA Inc.	3.400%	1/18/23	14,775	15,487
	Santander Holdings USA Inc.	3.500%	6/7/24	6,600	7,132
	Santander Holdings USA Inc.	4.500%	7/17/25	24,747	27,975
	Santander Holdings USA Inc.	3.244%	10/5/26	24,300	26,447
	Santander Holdings USA Inc.	4.400%	7/13/27	27,694	31,539
	Santander UK Group Holdings plc	3.125%	1/8/21	15,920	15,924
	Santander UK Group Holdings plc	2.875%	8/5/21	11,649	11,788
	Santander UK Group Holdings plc	3.571%	1/10/23	7,961	8,200
4	Santander UK Group Holdings plc	4.796%	11/15/24	9,550	10,581
	Santander UK Group Holdings plc	1.532%	8/21/26	20,300	20,418
4	Santander UK Group Holdings plc	3.823%	11/3/28	7,273	8,172
	Santander UK plc	2.100%	1/13/23	9,000	9,288
	Santander UK plc	4.000%	3/13/24	24,103	26,581
	Santander UK plc	2.875%	6/18/24	14,064	15,041
4	Signature Bank	4.000%	10/15/30	2,100	2,119
	Skandinaviska Enskilda Banken AB	2.625%	3/15/21	13,140	13,199
	Skandinaviska Enskilda Banken AB	2.800%	3/11/22	9,325	9,600
6	Societe Generale SA	3.000%	1/22/30	1,000	1,067
4,6	Standard Chartered plc	4.644%	4/1/31	1,000	1,203
	State Street Corp.	2.825%	3/30/22	1,704	1,755
4	State Street Corp.	2.653%	5/15/23	12,813	13,153
	State Street Corp.	3.100%	5/15/23	14,953	15,893

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	State Street Corp.	3.700%	11/20/23	13,341	14,613
4	State Street Corp.	3.776%	12/3/24	10,800	11,823
	State Street Corp.	2.901%	3/30/25	7,463	8,108
	State Street Corp.	3.550%	8/18/25	26,903	30,360
4	State Street Corp.	2.354%	11/1/25	10,925	11,596
	State Street Corp.	2.650%	5/19/26	12,165	13,368
4	State Street Corp.	4.141%	12/3/29	5,355	6,455
	State Street Corp.	2.400%	1/24/30	9,745	10,588
	State Street Corp.	3.152%	3/30/30	1,128	1,283
4	State Street Corp.	3.031%	11/1/34	25,375	27,706
	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	6,137	6,379
	Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	350	368
	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	10,098	10,965
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	9,850	10,756
	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	8,050	8,756
	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,180	3,578
	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	11,729	11,905
	Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	10,644	10,921
	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	23,208	24,035
	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	5,679	5,901
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,385	16,228
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	9,950	10,769
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	13,500	14,756
6	Sumitomo Mitsui Financial Group Inc.	4.436%	4/2/24	50	55
	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	33,400	35,596
	Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	41,600	44,109
	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	9,200	9,752
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	2,050	2,096
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	21,118	24,040
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	14,110	15,308
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	11,700	12,966
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	10,855	12,180
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	16,308	18,314
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	14,850	16,903
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	31,180	36,364
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	7,710	9,232
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	20,400	22,625
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	4,650	5,079
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	13,300	14,438
	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	25,655	27,953
	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	950	987
	SVB Financial Group	3.500%	1/29/25	10,115	11,025
	SVB Financial Group	3.125%	6/5/30	3,000	3,342
	Svenska Handelsbanken AB	2.450%	3/30/21	19,351	19,452
	Svenska Handelsbanken AB	3.900%	11/20/23	2,275	2,487
	Synchrony Bank	3.000%	6/15/22	7,247	7,482
	Synchrony Financial	3.750%	8/15/21	7,738	7,850
	Synchrony Financial	2.850%	7/25/22	5,475	5,653
	Synchrony Financial	4.375%	3/19/24	2,650	2,907
	Synchrony Financial	4.250%	8/15/24	9,151	10,015
	Synchrony Financial	4.500%	7/23/25	25,497	28,621
	Synchrony Financial	3.700%	8/4/26	10,375	11,454
	Synchrony Financial	3.950%	12/1/27	13,216	14,738
	Synchrony Financial	5.150%	3/19/29	3,550	4,267
4	Synovus Bank	2.289%	2/10/23	4,050	4,098
	Synovus Financial Corp.	3.125%	11/1/22	3,882	4,038
	Toronto-Dominion Bank	2.125%	4/7/21	22,937	23,051
	Toronto-Dominion Bank	1.900%	12/1/22	23,025	23,742
	Toronto-Dominion Bank	0.750%	6/12/23	20,100	20,252
	Toronto-Dominion Bank	3.500%	7/19/23	7,107	7,998
	Toronto-Dominion Bank	0.450%	9/11/23	20,000	20,023
	Toronto-Dominion Bank	3.250%	3/11/24	54,592	59,218
	Toronto-Dominion Bank	2.650%	6/12/24	8,633	9,248
	Toronto-Dominion Bank	1.150%	6/12/25	12,300	12,524

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	Toronto-Dominion Bank	0.750%	9/11/25	9,725	9,728
4	Toronto-Dominion Bank	3.625%	9/15/31	1,544	1,749
	Truist Bank	2.850%	4/1/21	385	387
	Truist Bank	2.625%	1/15/22	17,666	18,059
	Truist Bank	2.800%	5/17/22	13,726	14,174
	Truist Bank	2.450%	8/1/22	5,815	6,010
4	Truist Bank	3.502%	8/2/22	10,310	10,486
	Truist Bank	3.000%	2/2/23	6,666	7,008
	Truist Bank	1.250%	3/9/23	30,540	31,132
	Truist Bank	2.750%	5/1/23	8,025	8,451
	Truist Bank	3.200%	4/1/24	40,082	43,493
4	Truist Bank	3.689%	8/2/24	20,977	22,687
	Truist Bank	2.150%	12/6/24	6,750	7,146
	Truist Bank	1.500%	3/10/25	15,100	15,601
	Truist Bank	3.625%	9/16/25	25,053	28,122
	Truist Bank	4.050%	11/3/25	300	344
	Truist Bank	3.300%	5/15/26	12,025	13,428
	Truist Bank	3.800%	10/30/26	3,729	4,296
	Truist Bank	2.250%	3/11/30	1,300	1,358
	Truist Financial Corp.	2.900%	3/3/21	7,007	7,015
	Truist Financial Corp.	2.700%	1/27/22	20,619	21,100
	Truist Financial Corp.	3.950%	3/22/22	1,933	2,010
	Truist Financial Corp.	2.750%	4/1/22	9,689	9,952
	Truist Financial Corp.	3.050%	6/20/22	27,485	28,514
	Truist Financial Corp.	2.200%	3/16/23	5,982	6,210
	Truist Financial Corp.	3.750%	12/6/23	10,700	11,739
	Truist Financial Corp.	2.500%	8/1/24	2,995	3,188
	Truist Financial Corp.	2.850%	10/26/24	13,930	15,010
	Truist Financial Corp.	4.000%	5/1/25	8,731	9,845
	Truist Financial Corp.	3.700%	6/5/25	13,750	15,485
	Truist Financial Corp.	1.200%	8/5/25	11,300	11,594
	Truist Financial Corp.	1.125%	8/3/27	8,775	8,828
	Truist Financial Corp.	3.875%	3/19/29	15,750	18,349
	Truist Financial Corp.	1.950%	6/5/30	4,600	4,777
4,6	UBS Group AG	3.126%	8/13/30	3,450	3,861
	US Bancorp	2.625%	1/24/22	15,905	16,271
	US Bancorp	3.000%	3/15/22	5,227	5,388
	US Bancorp	2.950%	7/15/22	20,608	21,389
	US Bancorp	3.700%	1/30/24	6,380	6,956
	US Bancorp	3.375%	2/5/24	33,278	36,126
	US Bancorp	2.400%	7/30/24	15,550	16,544
	US Bancorp	3.600%	9/11/24	5,068	5,579
	US Bancorp	1.450%	5/12/25	2,362	2,446
	US Bancorp	3.950%	11/17/25	3,744	4,320
	US Bancorp	3.100%	4/27/26	9,145	10,182
	US Bancorp	2.375%	7/22/26	18,365	19,836
	US Bancorp	3.150%	4/27/27	11,700	13,122
	US Bancorp	3.900%	4/26/28	4,432	5,266
	US Bancorp	3.000%	7/30/29	9,325	10,370
	US Bancorp	1.375%	7/22/30	11,853	11,840
	US Bank NA	1.800%	1/21/22	16,505	16,756
	US Bank NA	2.650%	5/23/22	17,125	17,645
	US Bank NA	1.950%	1/9/23	19,443	20,064
	US Bank NA	2.850%	1/23/23	8,855	9,293
	US Bank NA	3.400%	7/24/23	9,050	9,722
	US Bank NA	2.050%	1/21/25	14,100	14,874
	US Bank NA	2.800%	1/27/25	26,814	29,094
	Wachovia Corp.	6.605%	10/1/25	3,175	3,890
	Wachovia Corp.	5.500%	8/1/35	16,502	22,169
	Wachovia Corp.	6.550%	10/15/35	7,625	10,076
	Wells Fargo & Co.	3.000%	1/22/21	27	27
	Wells Fargo & Co.	3.500%	3/8/22	27,689	28,719
	Wells Fargo & Co.	2.625%	7/22/22	43,710	45,238
	Wells Fargo & Co.	3.069%	1/24/23	102,611	105,375

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	Wells Fargo & Co.	3.450%	2/13/23	26,492	28,050
	Wells Fargo & Co.	4.125%	8/15/23	16,797	18,310
	Wells Fargo & Co.	4.480%	1/16/24	13,586	15,043
4	Wells Fargo & Co.	1.654%	6/2/24	42,000	42,988
	Wells Fargo & Co.	3.300%	9/9/24	9,416	10,316
	Wells Fargo & Co.	3.000%	2/19/25	33,095	35,888
	Wells Fargo & Co.	3.550%	9/29/25	30,213	33,848
4	Wells Fargo & Co.	2.406%	10/30/25	52,944	55,899
4	Wells Fargo & Co.	2.164%	2/11/26	26,910	28,228
	Wells Fargo & Co.	3.000%	4/22/26	63,781	70,188
	Wells Fargo & Co.	2.188%	4/30/26	4,700	4,949
	Wells Fargo & Co.	4.100%	6/3/26	47,197	53,993
	Wells Fargo & Co.	3.000%	10/23/26	39,576	43,864
4	Wells Fargo & Co.	3.196%	6/17/27	17,456	19,299
	Wells Fargo & Co.	4.300%	7/22/27	28,555	33,362
4	Wells Fargo & Co.	3.584%	5/22/28	33,009	37,382
4	Wells Fargo & Co.	2.393%	6/2/28	34,366	36,533
	Wells Fargo & Co.	4.150%	1/24/29	166	196
4	Wells Fargo & Co.	2.879%	10/30/30	90,318	97,999
4	Wells Fargo & Co.	2.572%	2/11/31	61,775	65,180
	Wells Fargo & Co.	4.478%	4/4/31	50,150	61,283
	Wells Fargo & Co.	5.375%	2/7/35	12,466	16,968
	Wells Fargo & Co.	3.068%	4/30/41	62,744	67,971
	Wells Fargo & Co.	5.375%	11/2/43	12,927	17,934
	Wells Fargo & Co.	5.606%	1/15/44	26,294	37,118
	Wells Fargo & Co.	4.650%	11/4/44	29,201	37,375
	Wells Fargo & Co.	3.900%	5/1/45	24,150	30,148
	Wells Fargo & Co.	4.900%	11/17/45	30,204	40,179
	Wells Fargo & Co.	4.400%	6/14/46	23,202	28,961
	Wells Fargo & Co.	4.750%	12/7/46	33,061	43,247
	Wells Fargo & Co.	5.013%	4/4/51	72,085	102,329
	Wells Fargo & Co.	5.950%	12/1/86	4,267	5,663
	Wells Fargo Bank NA	3.550%	8/14/23	14,926	16,120
	Wells Fargo Bank NA	5.950%	8/26/36	7,649	10,695
	Wells Fargo Bank NA	5.850%	2/1/37	17,309	24,339
	Wells Fargo Bank NA	6.600%	1/15/38	12,474	18,916
	Westpac Banking Corp.	2.000%	8/19/21	19,100	19,314
	Westpac Banking Corp.	2.800%	1/11/22	15,500	15,886
	Westpac Banking Corp.	2.500%	6/28/22	29,910	30,892
	Westpac Banking Corp.	2.750%	1/11/23	8,850	9,275
	Westpac Banking Corp.	2.000%	1/13/23	8,815	9,099
	Westpac Banking Corp.	3.650%	5/15/23	7,706	8,307
	Westpac Banking Corp.	3.300%	2/26/24	14,690	15,961
	Westpac Banking Corp.	2.350%	2/19/25	22,025	23,591
	Westpac Banking Corp.	2.850%	5/13/26	27,790	30,821
	Westpac Banking Corp.	2.700%	8/19/26	19,625	21,669
	Westpac Banking Corp.	3.350%	3/8/27	17,775	20,172
	Westpac Banking Corp.	3.400%	1/25/28	3,142	3,612
	Westpac Banking Corp.	2.650%	1/16/30	2,640	2,958
4	Westpac Banking Corp.	2.894%	2/4/30	33,750	35,424
4	Westpac Banking Corp.	4.322%	11/23/31	29,479	33,606
	Westpac Banking Corp.	4.110%	7/24/34	4,600	5,214
	Westpac Banking Corp.	2.668%	11/15/35	22,000	22,639
	Westpac Banking Corp.	4.421%	7/24/39	6,194	7,862
	Westpac Banking Corp.	2.963%	11/16/40	15,050	16,031
	Wintrust Financial Corp.	4.850%	6/6/29	2,250	2,412
	Zions Bancorp NA	3.250%	10/29/29	4,700	4,945
	Brokerage (0.3%)				
	Affiliated Managers Group Inc.	4.250%	2/15/24	8,675	9,552
	Affiliated Managers Group Inc.	3.500%	8/1/25	11,195	12,422
	Affiliated Managers Group Inc.	3.300%	6/15/30	7,595	8,290
	Ameriprise Financial Inc.	3.000%	3/22/22	4,950	5,111
	Ameriprise Financial Inc.	4.000%	10/15/23	15,564	17,119

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Ameriprise Financial Inc.	3.700%	10/15/24	11,980	13,329
Ameriprise Financial Inc.	3.000%	4/2/25	1,938	2,112
Ameriprise Financial Inc.	2.875%	9/15/26	450	498
⁶ Apollo Management Holdings LP	4.400%	5/27/26	150	174
BGC Partners Inc.	3.750%	10/1/24	7,335	7,676
BlackRock Inc.	4.250%	5/24/21	7,855	7,975
BlackRock Inc.	3.375%	6/1/22	12,835	13,389
BlackRock Inc.	3.500%	3/18/24	18,175	19,964
BlackRock Inc.	3.200%	3/15/27	1,925	2,173
BlackRock Inc.	3.250%	4/30/29	7,250	8,308
BlackRock Inc.	2.400%	4/30/30	13,780	15,021
BlackRock Inc.	1.900%	1/28/31	12,625	13,185
Brookfield Asset Management Inc.	4.000%	1/15/25	7,844	8,677
Brookfield Finance Inc.	4.250%	6/2/26	2,350	2,727
Brookfield Finance Inc.	3.900%	1/25/28	11,400	13,043
Brookfield Finance Inc.	4.850%	3/29/29	11,953	14,592
Brookfield Finance Inc.	4.350%	4/15/30	12,116	14,497
Brookfield Finance Inc.	4.700%	9/20/47	11,150	14,111
Brookfield Finance Inc.	3.500%	3/30/51	2,150	2,305
Brookfield Finance LLC	4.000%	4/1/24	12,625	13,856
Brookfield Finance LLC	3.450%	4/15/50	8,675	9,180
Cboe Global Markets Inc.	3.650%	1/12/27	8,019	9,157
Cboe Global Markets Inc.	1.625%	12/15/30	7,000	7,073
Charles Schwab Corp.	3.250%	5/21/21	7,850	7,919
Charles Schwab Corp.	3.225%	9/1/22	3,955	4,137
Charles Schwab Corp.	2.650%	1/25/23	4,629	4,848
Charles Schwab Corp.	3.550%	2/1/24	9,875	10,748
Charles Schwab Corp.	3.000%	3/10/25	830	904
Charles Schwab Corp.	4.200%	3/24/25	4,600	5,279
Charles Schwab Corp.	3.850%	5/21/25	6,863	7,806
Charles Schwab Corp.	3.450%	2/13/26	6,670	7,535
Charles Schwab Corp.	0.900%	3/11/26	17,700	17,916
Charles Schwab Corp.	3.200%	3/2/27	13,250	14,761
Charles Schwab Corp.	3.200%	1/25/28	6,856	7,744
Charles Schwab Corp.	4.000%	2/1/29	8,808	10,477
Charles Schwab Corp.	3.250%	5/22/29	8,500	9,741
Charles Schwab Corp.	4.625%	3/22/30	1,036	1,297
Charles Schwab Corp.	1.650%	3/11/31	7,800	7,838
CI Financial Corp.	3.200%	12/17/30	10,000	10,187
CME Group Inc.	3.000%	9/15/22	8,537	8,921
CME Group Inc.	3.000%	3/15/25	7,300	7,990
CME Group Inc.	5.300%	9/15/43	10,967	16,308
CME Group Inc.	4.150%	6/15/48	9,000	12,115
E*TRADE Financial Corp.	2.950%	8/24/22	2,523	2,622
E*TRADE Financial Corp.	3.800%	8/24/27	6,300	7,213
E*TRADE Financial Corp.	4.500%	6/20/28	5,050	6,040
Eaton Vance Corp.	3.625%	6/15/23	3,450	3,713
Eaton Vance Corp.	3.500%	4/6/27	4,580	5,092
Franklin Resources Inc.	2.800%	9/15/22	10,700	11,140
Franklin Resources Inc.	2.850%	3/30/25	5,860	6,380
Franklin Resources Inc.	1.600%	10/30/30	6,000	5,974
Intercontinental Exchange Inc.	3.450%	9/21/23	4,632	4,989
Intercontinental Exchange Inc.	4.000%	10/15/23	16,437	18,031
Intercontinental Exchange Inc.	3.750%	12/1/25	15,070	17,115
Intercontinental Exchange Inc.	3.100%	9/15/27	2,596	2,897
Intercontinental Exchange Inc.	3.750%	9/21/28	5,975	6,969
Intercontinental Exchange Inc.	2.100%	6/15/30	18,450	19,190
Intercontinental Exchange Inc.	1.850%	9/15/32	21,249	21,421
Intercontinental Exchange Inc.	2.650%	9/15/40	12,725	13,049
Intercontinental Exchange Inc.	4.250%	9/21/48	10,872	13,771
Intercontinental Exchange Inc.	3.000%	6/15/50	17,955	19,015
Intercontinental Exchange Inc.	3.000%	9/15/60	27,724	28,943
Invesco Finance plc	3.125%	11/30/22	7,442	7,815
Invesco Finance plc	4.000%	1/30/24	14,599	16,040

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Invesco Finance plc	3.750%	1/15/26	2,346	2,642
Invesco Finance plc	5.375%	11/30/43	11,862	15,332
Janus Capital Group Inc.	4.875%	8/1/25	3,950	4,527
Jefferies Financial Group Inc.	5.500%	10/18/23	8,700	9,591
Jefferies Group LLC	5.125%	1/20/23	1,630	1,778
Jefferies Group LLC	4.850%	1/15/27	10,832	12,765
Jefferies Group LLC	6.450%	6/8/27	1,948	2,458
Jefferies Group LLC	6.250%	1/15/36	3,825	5,073
Jefferies Group LLC	6.500%	1/20/43	5,140	7,032
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	16,760	19,540
Lazard Group LLC	3.750%	2/13/25	1,615	1,788
Lazard Group LLC	3.625%	3/1/27	13,785	14,990
Lazard Group LLC	4.500%	9/19/28	6,775	8,061
Lazard Group LLC	4.375%	3/11/29	1,153	1,347
Legg Mason Inc.	4.750%	3/15/26	5,010	5,955
Legg Mason Inc.	5.625%	1/15/44	8,028	11,569
Nasdaq Inc.	4.250%	6/1/24	4,518	5,000
Nasdaq Inc.	3.850%	6/30/26	6,908	7,919
Nasdaq Inc.	1.650%	1/15/31	8,300	8,220
Nasdaq Inc.	2.500%	12/21/40	8,100	7,971
Nasdaq Inc.	3.250%	4/28/50	7,016	7,665
Nomura Holdings Inc.	2.648%	1/16/25	10,765	11,467
Nomura Holdings Inc.	1.851%	7/16/25	19,735	20,573
Nomura Holdings Inc.	3.103%	1/16/30	30,500	33,250
Nomura Holdings Inc.	2.679%	7/16/30	1,800	1,901
Raymond James Financial Inc.	3.625%	9/15/26	3,491	3,994
Raymond James Financial Inc.	4.650%	4/1/30	17,213	21,109
Raymond James Financial Inc.	4.950%	7/15/46	16,345	22,343
Stifel Financial Corp.	4.250%	7/18/24	10,450	11,687
TD Ameritrade Holding Corp.	2.950%	4/1/22	19,985	20,532
TD Ameritrade Holding Corp.	3.625%	4/1/25	7,880	8,746
TD Ameritrade Holding Corp.	3.300%	4/1/27	10,127	11,343
TD Ameritrade Holding Corp.	2.750%	10/1/29	8,175	8,938
Finance Companies (0.3%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	854	881
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	7,139	7,495
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	9,063	9,427
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	7/3/23	1,337	1,429
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	9/15/23	5,453	5,887
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.875%	1/16/24	2,250	2,457
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.150%	2/15/24	5,850	6,126
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	8/14/24	1,156	1,196
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	10,463	11,101
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	19,225	22,926
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	10,720	11,918
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	4/3/26	6,410	7,188
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	18,246	19,833
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/15/27	10,000	11,387

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AerCap Ireland Capital DAC / AerCap Global Aviation Trust				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	13,000	13,997
Air Lease Corp.	3.500%	1/15/22	4,600	4,717
Air Lease Corp.	3.750%	2/1/22	5,775	5,931
Air Lease Corp.	2.625%	7/1/22	7,912	8,116
Air Lease Corp.	2.250%	1/15/23	5,430	5,566
Air Lease Corp.	2.750%	1/15/23	6,524	6,731
Air Lease Corp.	3.875%	7/3/23	24,748	26,360
Air Lease Corp.	3.000%	9/15/23	2,453	2,570
Air Lease Corp.	4.250%	2/1/24	11,400	12,340
Air Lease Corp.	4.250%	9/15/24	4,505	4,918
Air Lease Corp.	2.300%	2/1/25	11,595	11,944
Air Lease Corp.	3.250%	3/1/25	13,330	14,196
Air Lease Corp.	3.375%	7/1/25	10,275	11,048
Air Lease Corp.	2.875%	1/15/26	5,800	6,122
Air Lease Corp.	3.750%	6/1/26	100	109
Air Lease Corp.	3.625%	4/1/27	6,176	6,619
Air Lease Corp.	3.625%	12/1/27	10,532	11,321
Air Lease Corp.	4.625%	10/1/28	10,540	12,042
Air Lease Corp.	3.250%	10/1/29	7,150	7,511
Air Lease Corp.	3.000%	2/1/30	9,612	9,917
Air Lease Corp.	3.125%	12/1/30	7,100	7,360
Aircastle Ltd.	5.500%	2/15/22	1,200	1,253
Aircastle Ltd.	4.400%	9/25/23	11,475	12,250
Aircastle Ltd.	4.125%	5/1/24	1,555	1,650
Aircastle Ltd.	4.250%	6/15/26	19,728	20,838
Ares Capital Corp.	3.625%	1/19/22	661	679
Ares Capital Corp.	3.500%	2/10/23	17,810	18,827
Ares Capital Corp.	4.200%	6/10/24	9,067	9,792
Ares Capital Corp.	4.250%	3/1/25	9,330	10,076
Ares Capital Corp.	3.250%	7/15/25	11,700	12,373
FS KKR Capital Corp.	4.750%	5/15/22	6,099	6,343
FS KKR Capital Corp.	4.625%	7/15/24	6,458	6,805
FS KKR Capital Corp.	4.125%	2/1/25	4,500	4,683
FS KKR Capital Corp.	3.400%	1/15/26	12,768	12,658
GATX Corp.	3.250%	3/30/25	5,106	5,566
GATX Corp.	3.250%	9/15/26	3,200	3,554
GATX Corp.	3.850%	3/30/27	8,875	9,999
GATX Corp.	3.500%	3/15/28	7,175	8,057
GATX Corp.	4.550%	11/7/28	5,950	7,157
GATX Corp.	4.700%	4/1/29	3,725	4,546
GATX Corp.	4.000%	6/30/30	4,335	5,120
GATX Corp.	5.200%	3/15/44	1,277	1,685
GATX Corp.	4.500%	3/30/45	1,952	2,282
GE Capital Funding LLC	3.450%	5/15/25	18,608	20,538
GE Capital Funding LLC	4.050%	5/15/27	6,750	7,650
GE Capital Funding LLC	4.400%	5/15/30	50,701	59,599
GE Capital Funding LLC	4.550%	5/15/32	12,100	14,506
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	39,380	43,748
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	140,616	167,251
Goldman Sachs BDC Inc.	3.750%	2/10/25	3,275	3,464
Goldman Sachs BDC Inc.	2.875%	1/15/26	6,150	6,278
Golub Capital BDC Inc.	3.375%	4/15/24	3,100	3,154
International Lease Finance Corp.	5.875%	8/15/22	11,534	12,426
Main Street Capital Corp.	5.200%	5/1/24	2,785	2,990
Oaktree Specialty Lending Corp.	3.500%	2/25/25	3,141	3,254
Owl Rock Capital Corp.	5.250%	4/15/24	2,200	2,382
Owl Rock Capital Corp.	4.000%	3/30/25	5,720	5,971
Owl Rock Capital Corp.	3.750%	7/22/25	9,613	9,954
Owl Rock Capital Corp.	4.250%	1/15/26	4,960	5,224
Prospect Capital Corp.	5.875%	3/15/23	513	535
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	3,726	3,847

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Insurance (1.4%)					
	ACE Capital Trust II	9.700%	4/1/30	1,891	2,893
4	Aegon NV	5.500%	4/11/48	7,800	8,804
	Aetna Inc.	2.750%	11/15/22	10,145	10,524
	Aetna Inc.	2.800%	6/15/23	13,125	13,813
	Aetna Inc.	3.500%	11/15/24	11,569	12,710
	Aetna Inc.	6.625%	6/15/36	8,456	12,488
	Aetna Inc.	6.750%	12/15/37	5,127	7,800
	Aetna Inc.	4.500%	5/15/42	5,842	7,150
	Aetna Inc.	4.125%	11/15/42	3,873	4,586
	Aetna Inc.	4.750%	3/15/44	4,650	5,966
	Aetna Inc.	3.875%	8/15/47	13,672	16,075
	Aflac Inc.	3.625%	6/15/23	9,059	9,795
	Aflac Inc.	3.625%	11/15/24	9,445	10,566
	Aflac Inc.	3.250%	3/17/25	6,097	6,729
	Aflac Inc.	2.875%	10/15/26	1,473	1,627
	Aflac Inc.	3.600%	4/1/30	23,930	28,074
	Aflac Inc.	4.000%	10/15/46	4,650	5,638
	Aflac Inc.	4.750%	1/15/49	16,108	22,339
	Alleghany Corp.	4.950%	6/27/22	2,295	2,438
	Alleghany Corp.	4.900%	9/15/44	6,000	7,731
	Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	11,389
	Allstate Corp.	3.150%	6/15/23	3,150	11,582
	Allstate Corp.	0.750%	12/15/25	3,300	3,315
	Allstate Corp.	3.280%	12/15/26	6,276	7,170
	Allstate Corp.	1.450%	12/15/30	15,950	15,869
	Allstate Corp.	5.350%	6/1/33	2,329	3,201
	Allstate Corp.	5.550%	5/9/35	2,906	4,286
	Allstate Corp.	5.950%	4/1/36	1,613	2,338
	Allstate Corp.	4.500%	6/15/43	8,187	10,977
	Allstate Corp.	4.200%	12/15/46	9,020	11,859
	Allstate Corp.	3.850%	8/10/49	7,659	9,707
4	Allstate Corp.	5.750%	8/15/53	5,525	5,912
4	Allstate Corp.	6.500%	5/15/67	4,240	5,682
	American Equity Investment Life Holding Co.	5.000%	6/15/27	4,937	5,579
	American Financial Group Inc.	3.500%	8/15/26	4,210	4,621
	American Financial Group Inc.	5.250%	4/2/30	7,500	9,277
	American Financial Group Inc.	4.500%	6/15/47	7,190	8,651
	American International Group Inc.	3.300%	3/1/21	2,675	2,678
	American International Group Inc.	4.125%	2/15/24	7,551	8,352
	American International Group Inc.	2.500%	6/30/25	31,801	34,187
	American International Group Inc.	3.750%	7/10/25	17,088	19,200
	American International Group Inc.	3.900%	4/1/26	14,064	16,034
	American International Group Inc.	4.200%	4/1/28	10,522	12,454
	American International Group Inc.	4.250%	3/15/29	9,050	10,854
	American International Group Inc.	3.400%	6/30/30	20,780	23,717
	American International Group Inc.	3.875%	1/15/35	14,098	16,905
	American International Group Inc.	4.700%	7/10/35	7,021	8,989
	American International Group Inc.	6.250%	5/1/36	7,263	10,477
	American International Group Inc.	4.500%	7/16/44	32,388	41,430
	American International Group Inc.	4.800%	7/10/45	17,000	22,540
	American International Group Inc.	4.750%	4/1/48	11,606	15,543
4	American International Group Inc.	5.750%	4/1/48	6,700	7,779
	American International Group Inc.	4.375%	6/30/50	5,880	7,621
	American International Group Inc.	4.375%	1/15/55	14,630	18,730
4	American International Group Inc.	8.175%	5/15/68	4,775	6,971
	Anthem Inc.	3.700%	8/15/21	6,974	7,061
	Anthem Inc.	3.125%	5/15/22	11,777	12,219
	Anthem Inc.	2.950%	12/1/22	9,721	10,183
	Anthem Inc.	3.300%	1/15/23	13,497	14,290
	Anthem Inc.	3.500%	8/15/24	11,490	12,609
	Anthem Inc.	3.350%	12/1/24	21,309	23,438
	Anthem Inc.	2.375%	1/15/25	10,940	11,680

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Anthem Inc.	3.650%	12/1/27	44,444	51,206
Anthem Inc.	4.101%	3/1/28	34,884	41,243
Anthem Inc.	2.875%	9/15/29	6,875	7,614
Anthem Inc.	2.250%	5/15/30	17,845	18,817
Anthem Inc.	5.950%	12/15/34	1,571	2,268
Anthem Inc.	5.850%	1/15/36	3,708	5,127
Anthem Inc.	6.375%	6/15/37	4,650	6,688
Anthem Inc.	4.625%	5/15/42	17,347	22,563
Anthem Inc.	4.650%	1/15/43	11,801	15,425
Anthem Inc.	5.100%	1/15/44	13,535	18,687
Anthem Inc.	4.650%	8/15/44	12,042	15,824
Anthem Inc.	4.375%	12/1/47	20,433	26,322
Anthem Inc.	4.550%	3/1/48	5,578	7,373
Anthem Inc.	3.700%	9/15/49	10,065	11,882
Anthem Inc.	3.125%	5/15/50	6,200	6,786
Anthem Inc.	4.850%	8/15/54	4,325	5,467
Aon Corp.	8.205%	1/1/27	619	828
Aon Corp.	4.500%	12/15/28	9,500	11,455
Aon Corp.	3.750%	5/2/29	8,550	9,968
Aon Corp.	2.800%	5/15/30	19,870	21,683
Aon Corp.	6.250%	9/30/40	7,490	11,129
Aon plc	2.800%	3/15/21	14,115	14,156
Aon plc	4.000%	11/27/23	625	682
Aon plc	3.500%	6/14/24	16,490	17,966
Aon plc	3.875%	12/15/25	8,435	9,625
Aon plc	4.600%	6/14/44	9,092	11,955
Aon plc	4.750%	5/15/45	4,052	5,506
Arch Capital Finance LLC	4.011%	12/15/26	10,220	11,839
Arch Capital Finance LLC	5.031%	12/15/46	7,707	10,469
Arch Capital Group Ltd.	7.350%	5/1/34	4,510	6,898
Arch Capital Group Ltd.	3.635%	6/30/50	13,295	15,413
Arch Capital Group US Inc.	5.144%	11/1/43	1,152	1,562
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,757
Assurant Inc.	4.000%	3/15/23	8,175	8,727
Assurant Inc.	4.200%	9/27/23	2,120	2,316
Assurant Inc.	4.900%	3/27/28	2,900	3,370
Assurant Inc.	3.700%	2/22/30	4,800	5,289
Assurant Inc.	6.750%	2/15/34	1,103	1,452
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	6,432	7,357
Athene Holding Ltd.	4.125%	1/12/28	12,700	14,154
Athene Holding Ltd.	6.150%	4/3/30	12,200	15,152
Athene Holding Ltd.	3.500%	1/15/31	6,000	6,370
AXA SA	8.600%	12/15/30	16,771	26,121
AXIS Specialty Finance LLC	3.900%	7/15/29	3,000	3,337
AXIS Specialty Finance LLC	4.900%	1/15/40	3,210	3,362
AXIS Specialty Finance plc	4.000%	12/6/27	15,014	16,611
Berkshire Hathaway Finance Corp.	3.000%	5/15/22	24,075	25,009
Berkshire Hathaway Finance Corp.	1.850%	3/12/30	1,350	1,417
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	7,184	11,001
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	11,015	14,563
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	11,158	14,709
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	31,056	40,724
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	42,040	55,595
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	25,165	26,948
Berkshire Hathaway Inc.	2.200%	3/15/21	6,186	6,201
Berkshire Hathaway Inc.	3.750%	8/15/21	3,641	3,718
Berkshire Hathaway Inc.	3.400%	1/31/22	2,955	3,054
Berkshire Hathaway Inc.	3.000%	2/11/23	635	670
Berkshire Hathaway Inc.	2.750%	3/15/23	15,320	16,067
Berkshire Hathaway Inc.	3.125%	3/15/26	26,951	30,115
Berkshire Hathaway Inc.	4.500%	2/11/43	12,629	17,056
Brighthouse Financial Inc.	3.700%	6/22/27	7,699	8,334
Brighthouse Financial Inc.	5.625%	5/15/30	6,769	8,334
Brighthouse Financial Inc.	4.700%	6/22/47	7,375	7,694

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Brown & Brown Inc.	4.200%	9/15/24	5,500	6,145
Brown & Brown Inc.	4.500%	3/15/29	7,981	9,442
Brown & Brown Inc.	2.375%	3/15/31	17,920	18,637
Chubb Corp.	6.000%	5/11/37	5,295	7,972
Chubb Corp.	6.500%	5/15/38	3,514	5,582
Chubb INA Holdings Inc.	2.875%	11/3/22	22,408	23,332
Chubb INA Holdings Inc.	2.700%	3/13/23	12,633	13,279
Chubb INA Holdings Inc.	3.350%	5/15/24	6,499	7,091
Chubb INA Holdings Inc.	3.150%	3/15/25	16,278	17,968
Chubb INA Holdings Inc.	3.350%	5/3/26	20,825	23,472
Chubb INA Holdings Inc.	1.375%	9/15/30	13,000	12,946
Chubb INA Holdings Inc.	6.700%	5/15/36	2,700	3,550
Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	6,319
Chubb INA Holdings Inc.	4.350%	11/3/45	33,236	44,900
Cincinnati Financial Corp.	6.920%	5/15/28	4,256	5,610
Cincinnati Financial Corp.	6.125%	11/1/34	2,170	3,016
CNA Financial Corp.	3.950%	5/15/24	5,190	5,741
CNA Financial Corp.	4.500%	3/1/26	2,507	2,936
CNA Financial Corp.	3.450%	8/15/27	9,035	10,216
CNA Financial Corp.	3.900%	5/1/29	1,910	2,263
CNA Financial Corp.	2.050%	8/15/30	7,900	8,128
CNO Financial Group Inc.	5.250%	5/30/29	6,460	7,744
Enstar Group Ltd.	4.500%	3/10/22	2,382	2,477
Enstar Group Ltd.	4.950%	6/1/29	11,500	13,136
Equitable Holdings Inc.	3.900%	4/20/23	4,210	4,526
Equitable Holdings Inc.	7.000%	4/1/28	4,300	5,578
Equitable Holdings Inc.	4.350%	4/20/28	22,916	26,958
Equitable Holdings Inc.	5.000%	4/20/48	27,410	36,104
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,775	6,272
Everest Reinsurance Holdings Inc.	3.500%	10/15/50	9,985	11,271
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	9,970	11,079
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	6,368	7,116
Fidelity National Financial Inc.	5.500%	9/1/22	4,900	5,286
Fidelity National Financial Inc.	3.400%	6/15/30	11,941	13,159
Fidelity National Financial Inc.	2.450%	3/15/31	6,725	6,826
First American Financial Corp.	4.600%	11/15/24	5,110	5,679
Globe Life Inc.	3.800%	9/15/22	1,585	1,670
Globe Life Inc.	4.550%	9/15/28	5,472	6,556
Globe Life Inc.	2.150%	8/15/30	5,600	5,676
Hanover Insurance Group Inc.	4.500%	4/15/26	5,000	5,854
Hanover Insurance Group Inc.	2.500%	9/1/30	550	573
Hartford Financial Services Group Inc.	2.800%	8/19/29	6,220	6,777
Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	6,334
Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	8,827
Hartford Financial Services Group Inc.	4.300%	4/15/43	8,465	10,571
Hartford Financial Services Group Inc.	3.600%	8/19/49	20,106	23,648
Humana Inc.	3.150%	12/1/22	10,254	10,716
Humana Inc.	2.900%	12/15/22	7,770	8,119
Humana Inc.	3.850%	10/1/24	10,627	11,755
Humana Inc.	4.500%	4/1/25	276	317
Humana Inc.	3.950%	3/15/27	10,535	12,127
Humana Inc.	3.125%	8/15/29	8,050	8,891
Humana Inc.	4.875%	4/1/30	5,243	6,555
Humana Inc.	4.625%	12/1/42	13,638	17,293
Humana Inc.	4.950%	10/1/44	6,593	8,898
Humana Inc.	4.800%	3/15/47	4,200	5,618
Humana Inc.	3.950%	8/15/49	1,200	1,459
Kemper Corp.	4.350%	2/15/25	2,353	2,611
Kemper Corp.	2.400%	9/30/30	5,510	5,584
Lincoln National Corp.	4.200%	3/15/22	6,315	6,599
Lincoln National Corp.	4.000%	9/1/23	7,155	7,808
Lincoln National Corp.	3.350%	3/9/25	4,459	4,905
Lincoln National Corp.	3.625%	12/12/26	6,555	7,496
Lincoln National Corp.	3.800%	3/1/28	11,746	13,544

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Lincoln National Corp.	3.050%	1/15/30	9,613	10,705
Lincoln National Corp.	6.300%	10/9/37	5,029	6,928
Lincoln National Corp.	7.000%	6/15/40	7,072	10,764
Lincoln National Corp.	4.350%	3/1/48	1,721	2,191
Lincoln National Corp.	4.375%	6/15/50	3,132	4,037
Loews Corp.	2.625%	5/15/23	12,780	13,370
Loews Corp.	3.750%	4/1/26	110	126
Loews Corp.	3.200%	5/15/30	8,770	9,961
Loews Corp.	6.000%	2/1/35	2,143	3,092
Loews Corp.	4.125%	5/15/43	7,362	8,725
Manulife Financial Corp.	4.150%	3/4/26	12,021	13,977
4 Manulife Financial Corp.	4.061%	2/24/32	8,937	9,710
Manulife Financial Corp.	5.375%	3/4/46	9,557	13,824
Markel Corp.	4.900%	7/1/22	3,173	3,375
Markel Corp.	3.500%	11/1/27	6,945	7,759
Markel Corp.	3.350%	9/17/29	3,500	3,906
Markel Corp.	5.000%	4/5/46	5,853	7,937
Markel Corp.	4.300%	11/1/47	4,459	5,632
Markel Corp.	5.000%	5/20/49	4,715	6,479
Markel Corp.	4.150%	9/17/50	6,455	8,109
Marsh & McLennan Cos. Inc.	2.750%	1/30/22	10,540	10,790
Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,630
Marsh & McLennan Cos. Inc.	3.875%	3/15/24	22,350	24,639
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,697	5,119
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	12,023	13,331
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	7,580	8,602
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	11,689	14,210
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	25,815	27,300
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	2,939	4,192
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	6,780	9,064
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	6,519	8,656
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	4,905	6,391
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	23,630	34,068
Mercury General Corp.	4.400%	3/15/27	4,185	4,640
MetLife Inc.	3.048%	12/15/22	7,662	8,054
MetLife Inc.	4.368%	9/15/23	11,662	12,916
MetLife Inc.	3.600%	4/10/24	15,718	17,311
MetLife Inc.	3.000%	3/1/25	14,825	16,268
MetLife Inc.	3.600%	11/13/25	8,571	9,716
MetLife Inc.	4.550%	3/23/30	29,222	36,562
MetLife Inc.	6.375%	6/15/34	3,323	5,057
MetLife Inc.	5.700%	6/15/35	2,847	4,173
MetLife Inc.	5.875%	2/6/41	21,837	33,339
MetLife Inc.	4.125%	8/13/42	13,714	17,394
MetLife Inc.	4.875%	11/13/43	5,882	8,311
MetLife Inc.	4.721%	12/15/44	10,190	13,931
MetLife Inc.	4.050%	3/1/45	21,971	27,977
MetLife Inc.	4.600%	5/13/46	5,145	7,088
4 MetLife Inc.	6.400%	12/15/66	9,609	12,275
4 MetLife Inc.	10.750%	8/1/69	785	1,336
Munich Re America Corp.	7.450%	12/15/26	2,350	3,210
4 Nationwide Financial Services Inc.	6.750%	5/15/87	1,259	1,503
Old Republic International Corp.	4.875%	10/1/24	6,830	7,795
Old Republic International Corp.	3.875%	8/26/26	5,893	6,769
PartnerRe Finance B LLC	3.700%	7/2/29	7,638	8,751
Primerica Inc.	4.750%	7/15/22	2,000	2,130
Principal Financial Group Inc.	3.300%	9/15/22	3,025	3,172
Principal Financial Group Inc.	3.125%	5/15/23	4,161	4,421
Principal Financial Group Inc.	3.400%	5/15/25	13,709	15,164
Principal Financial Group Inc.	3.100%	11/15/26	9,500	10,591
Principal Financial Group Inc.	2.125%	6/15/30	16,072	16,726
Principal Financial Group Inc.	6.050%	10/15/36	258	366
Principal Financial Group Inc.	4.625%	9/15/42	5,408	6,963
Principal Financial Group Inc.	4.350%	5/15/43	4,495	5,635

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Principal Financial Group Inc.	4.300%	11/15/46	14,706	18,636
Progressive Corp.	3.750%	8/23/21	10,283	10,514
Progressive Corp.	2.450%	1/15/27	5,860	6,377
Progressive Corp.	4.000%	3/1/29	7,805	9,372
Progressive Corp.	6.625%	3/1/29	4,820	6,574
Progressive Corp.	3.200%	3/26/30	4,962	5,715
Progressive Corp.	6.250%	12/1/32	725	1,058
Progressive Corp.	4.350%	4/25/44	3,660	4,817
Progressive Corp.	4.125%	4/15/47	14,285	18,823
Progressive Corp.	4.200%	3/15/48	4,997	6,675
Progressive Corp.	3.950%	3/26/50	7,635	9,971
Prudential Financial Inc.	3.500%	5/15/24	10,182	11,214
Prudential Financial Inc.	1.500%	3/10/26	100	104
Prudential Financial Inc.	3.878%	3/27/28	4,450	5,266
Prudential Financial Inc.	2.100%	3/10/30	2,971	3,146
Prudential Financial Inc.	5.750%	7/15/33	1,120	1,517
Prudential Financial Inc.	5.700%	12/14/36	6,153	8,843
Prudential Financial Inc.	6.625%	12/1/37	4,352	6,516
Prudential Financial Inc.	3.000%	3/10/40	6,600	7,177
Prudential Financial Inc.	6.625%	6/21/40	5,275	8,148
Prudential Financial Inc.	6.200%	11/15/40	3,325	4,657
4 Prudential Financial Inc.	5.875%	9/15/42	12,470	13,312
4 Prudential Financial Inc.	5.625%	6/15/43	11,514	12,334
Prudential Financial Inc.	5.100%	8/15/43	3,450	4,275
4 Prudential Financial Inc.	5.200%	3/15/44	2,745	2,958
Prudential Financial Inc.	4.600%	5/15/44	8,245	10,736
4 Prudential Financial Inc.	5.375%	5/15/45	14,880	16,219
4 Prudential Financial Inc.	4.500%	9/15/47	8,557	9,391
Prudential Financial Inc.	3.905%	12/7/47	22,018	26,519
4 Prudential Financial Inc.	5.700%	9/15/48	11,001	12,706
Prudential Financial Inc.	3.935%	12/7/49	20,402	24,756
Prudential Financial Inc.	4.350%	2/25/50	9,340	12,141
4 Prudential Financial Inc.	3.700%	10/1/50	11,800	12,411
Prudential Financial Inc.	3.700%	3/13/51	7,486	8,944
Prudential plc	3.125%	4/14/30	12,036	13,643
Reinsurance Group of America Inc.	4.700%	9/15/23	3,475	3,849
Reinsurance Group of America Inc.	3.950%	9/15/26	4,989	5,711
Reinsurance Group of America Inc.	3.900%	5/15/29	14,245	16,324
Reinsurance Group of America Inc.	3.150%	6/15/30	2,400	2,630
RenaissanceRe Finance Inc.	3.700%	4/1/25	6,682	7,324
RenaissanceRe Finance Inc.	3.450%	7/1/27	4,200	4,613
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,700	1,922
Selective Insurance Group Inc.	5.375%	3/1/49	2,900	3,638
Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,482
Swiss Re Solutions Holding Corp.	7.000%	2/15/26	1,309	1,666
Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	7,285
Travelers Cos. Inc.	6.750%	6/20/36	85	132
Travelers Cos. Inc.	6.250%	6/15/37	8,739	13,314
Travelers Cos. Inc.	5.350%	11/1/40	4,353	6,256
Travelers Cos. Inc.	4.600%	8/1/43	15,710	21,380
Travelers Cos. Inc.	4.300%	8/25/45	800	1,060
Travelers Cos. Inc.	3.750%	5/15/46	6,900	8,624
Travelers Cos. Inc.	4.000%	5/30/47	10,110	13,129
Travelers Cos. Inc.	4.050%	3/7/48	50	66
Travelers Cos. Inc.	4.100%	3/4/49	5,450	7,243
Travelers Cos. Inc.	2.550%	4/27/50	12,710	13,260
Travelers Property Casualty Corp.	6.375%	3/15/33	817	1,222
Trinity Acquisition plc	4.400%	3/15/26	6,125	7,135
UnitedHealth Group Inc.	2.125%	3/15/21	15,927	15,987
UnitedHealth Group Inc.	2.875%	12/15/21	13,027	13,353
UnitedHealth Group Inc.	2.875%	3/15/22	6,663	6,830
UnitedHealth Group Inc.	3.350%	7/15/22	19,254	20,167
UnitedHealth Group Inc.	2.375%	10/15/22	8,950	9,285
UnitedHealth Group Inc.	2.750%	2/15/23	16,130	16,874

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
UnitedHealth Group Inc.	2.875%	3/15/23	3,836	4,052
UnitedHealth Group Inc.	3.500%	6/15/23	5,275	5,670
UnitedHealth Group Inc.	3.500%	2/15/24	7,005	7,652
UnitedHealth Group Inc.	2.375%	8/15/24	5,350	5,704
UnitedHealth Group Inc.	3.750%	7/15/25	13,810	15,725
UnitedHealth Group Inc.	3.700%	12/15/25	6,916	7,920
UnitedHealth Group Inc.	1.250%	1/15/26	6,600	6,773
UnitedHealth Group Inc.	3.100%	3/15/26	9,205	10,309
UnitedHealth Group Inc.	3.450%	1/15/27	7,982	9,128
UnitedHealth Group Inc.	3.375%	4/15/27	39,962	45,549
UnitedHealth Group Inc.	2.950%	10/15/27	8,763	9,826
UnitedHealth Group Inc.	3.850%	6/15/28	8,377	9,933
UnitedHealth Group Inc.	3.875%	12/15/28	9,126	10,912
UnitedHealth Group Inc.	2.875%	8/15/29	20,928	23,697
UnitedHealth Group Inc.	2.000%	5/15/30	16,500	17,485
UnitedHealth Group Inc.	4.625%	7/15/35	12,573	16,919
UnitedHealth Group Inc.	5.800%	3/15/36	5,610	8,375
UnitedHealth Group Inc.	6.500%	6/15/37	3,880	6,169
UnitedHealth Group Inc.	6.625%	11/15/37	12,065	19,177
UnitedHealth Group Inc.	6.875%	2/15/38	22,521	36,860
UnitedHealth Group Inc.	3.500%	8/15/39	21,990	25,940
UnitedHealth Group Inc.	2.750%	5/15/40	27,185	29,305
UnitedHealth Group Inc.	5.700%	10/15/40	2,221	3,330
UnitedHealth Group Inc.	5.950%	2/15/41	5,650	8,636
UnitedHealth Group Inc.	4.625%	11/15/41	10,859	14,734
UnitedHealth Group Inc.	4.375%	3/15/42	616	804
UnitedHealth Group Inc.	3.950%	10/15/42	17,597	22,195
UnitedHealth Group Inc.	4.250%	3/15/43	7,566	9,932
UnitedHealth Group Inc.	4.750%	7/15/45	18,649	26,147
UnitedHealth Group Inc.	4.200%	1/15/47	12,267	16,157
UnitedHealth Group Inc.	4.250%	4/15/47	11,160	14,692
UnitedHealth Group Inc.	3.750%	10/15/47	9,476	11,707
UnitedHealth Group Inc.	4.250%	6/15/48	17,191	22,905
UnitedHealth Group Inc.	4.450%	12/15/48	6,825	9,393
UnitedHealth Group Inc.	3.700%	8/15/49	16,249	20,252
UnitedHealth Group Inc.	2.900%	5/15/50	2,900	17,981
UnitedHealth Group Inc.	3.875%	8/15/59	7,755	10,006
UnitedHealth Group Inc.	3.125%	5/15/60	17,350	20,026
Unum Group	4.000%	3/15/24	3,985	4,339
Unum Group	4.500%	3/15/25	4,307	4,883
Unum Group	3.875%	11/5/25	175	194
Unum Group	4.000%	6/15/29	3,050	3,430
Unum Group	5.750%	8/15/42	6,973	8,455
Unum Group	4.500%	12/15/49	8,336	8,872
Voya Financial Inc.	3.125%	7/15/24	7,235	7,813
Voya Financial Inc.	3.650%	6/15/26	2,440	2,781
Voya Financial Inc.	5.700%	7/15/43	10,079	13,771
Voya Financial Inc.	4.800%	6/15/46	2,436	3,078
4 Voya Financial Inc.	4.700%	1/23/48	4,157	4,323
W R Berkley Corp.	4.000%	5/12/50	6,030	7,367
Willis North America Inc.	3.600%	5/15/24	7,150	7,811
Willis North America Inc.	4.500%	9/15/28	4,930	5,928
Willis North America Inc.	2.950%	9/15/29	10,221	11,165
Willis North America Inc.	5.050%	9/15/48	7,488	10,499
Willis North America Inc.	3.875%	9/15/49	17,170	20,937
WR Berkley Corp.	4.625%	3/15/22	4,500	4,714
WR Berkley Corp.	4.750%	8/1/44	4,138	5,415
XLIT Ltd.	4.450%	3/31/25	1,532	1,750
XLIT Ltd.	5.250%	12/15/43	7,175	10,279
XLIT Ltd.	5.500%	3/31/45	5,529	7,729
Other Finance (0.0%)				
6 Blackstone / GSO Secured Lending Fund	3.625%	1/15/26	9,500	9,743
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,168

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ORIX Corp.	2.900%	7/18/22	3,775	3,908
ORIX Corp.	4.050%	1/16/24	100	109
ORIX Corp.	3.250%	12/4/24	3,725	4,059
ORIX Corp.	3.700%	7/18/27	9,825	11,194
Real Estate Investment Trusts (0.8%)				
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	5,479	6,027
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	22,361	24,823
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	500	580
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	10,730	12,352
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	4,077	4,683
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,775	6,698
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,530	4,316
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,475	5,970
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	7,242	8,980
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	8,795	11,175
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	10,866	12,418
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	13,087	13,063
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	4,095	5,723
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	7,425	9,240
American Campus Communities Operating Partnership LP	3.750%	4/15/23	1,530	1,614
American Campus Communities Operating Partnership LP	4.125%	7/1/24	4,733	5,154
American Campus Communities Operating Partnership LP	3.300%	7/15/26	7,100	7,732
American Campus Communities Operating Partnership LP	3.625%	11/15/27	5,086	5,576
American Campus Communities Operating Partnership LP	2.850%	2/1/30	4,891	5,102
American Campus Communities Operating Partnership LP	3.875%	1/30/31	3,450	3,876
American Homes 4 Rent LP	4.250%	2/15/28	2,475	2,843
American Homes 4 Rent LP	4.900%	2/15/29	8,430	10,181
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,546
AvalonBay Communities Inc.	4.200%	12/15/23	1,455	1,602
AvalonBay Communities Inc.	3.500%	11/15/24	3,325	3,666
AvalonBay Communities Inc.	3.450%	6/1/25	7,970	8,865
AvalonBay Communities Inc.	3.500%	11/15/25	7,067	7,942
AvalonBay Communities Inc.	2.950%	5/11/26	4,367	4,825
AvalonBay Communities Inc.	2.900%	10/15/26	1,675	1,857
AvalonBay Communities Inc.	3.350%	5/15/27	7,441	8,341
AvalonBay Communities Inc.	3.200%	1/15/28	9,390	10,469
AvalonBay Communities Inc.	3.300%	6/1/29	3,420	3,884
AvalonBay Communities Inc.	2.300%	3/1/30	5,184	5,494
AvalonBay Communities Inc.	2.450%	1/15/31	3,895	4,178
AvalonBay Communities Inc.	3.900%	10/15/46	4,045	4,931
AvalonBay Communities Inc.	4.150%	7/1/47	150	189
AvalonBay Communities Inc.	4.350%	4/15/48	3,475	4,510
Boston Properties LP	3.850%	2/1/23	12,178	12,925
Boston Properties LP	3.125%	9/1/23	5,635	5,973
Boston Properties LP	3.800%	2/1/24	4,785	5,198
Boston Properties LP	3.200%	1/15/25	9,638	10,529
Boston Properties LP	3.650%	2/1/26	7,886	8,940
Boston Properties LP	2.750%	10/1/26	7,859	8,546
Boston Properties LP	4.500%	12/1/28	1,741	2,088
Boston Properties LP	3.400%	6/21/29	5,481	6,105
Boston Properties LP	2.900%	3/15/30	19,455	20,701
Boston Properties LP	3.250%	1/30/31	19,270	21,199
Brandywine Operating Partnership LP	3.950%	2/15/23	5,780	5,983
Brandywine Operating Partnership LP	3.950%	11/15/27	26,300	28,113
Brixmor Operating Partnership LP	3.250%	9/15/23	4,425	4,674
Brixmor Operating Partnership LP	3.850%	2/1/25	21,567	23,619
Brixmor Operating Partnership LP	4.125%	6/15/26	5,815	6,587

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Brixmor Operating Partnership LP	3.900%	3/15/27	2,675	2,970
Brixmor Operating Partnership LP	4.125%	5/15/29	7,653	8,775
Brixmor Operating Partnership LP	4.050%	7/1/30	10,404	11,932
Camden Property Trust	2.950%	12/15/22	5,006	5,219
Camden Property Trust	4.100%	10/15/28	10,425	12,378
Camden Property Trust	3.150%	7/1/29	9,700	10,909
Camden Property Trust	2.800%	5/15/30	14,840	16,388
Camden Property Trust	3.350%	11/1/49	2,343	2,693
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,125	3,290
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	13,175	13,765
Corporate Office Properties LP	3.600%	5/15/23	16,721	17,641
Corporate Office Properties LP	2.250%	3/15/26	1,500	1,559
CubeSmart LP	4.375%	12/15/23	7,400	8,103
CubeSmart LP	4.000%	11/15/25	2,265	2,557
CubeSmart LP	3.125%	9/1/26	2,575	2,832
CubeSmart LP	4.375%	2/15/29	3,500	4,145
CubeSmart LP	3.000%	2/15/30	3,250	3,548
CubeSmart LP	2.000%	2/15/31	1,250	1,249
CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	6,100	6,520
CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	9,177	9,863
CyrusOne LP / CyrusOne Finance Corp.	2.150%	11/1/30	5,250	5,121
Digital Realty Trust LP	2.750%	2/1/23	2,750	2,871
Digital Realty Trust LP	4.750%	10/1/25	5,830	6,822
Digital Realty Trust LP	3.700%	8/15/27	7,563	8,676
Digital Realty Trust LP	4.450%	7/15/28	22,118	26,539
Digital Realty Trust LP	3.600%	7/1/29	34,627	39,612
Duke Realty LP	3.625%	4/15/23	748	793
Duke Realty LP	3.750%	12/1/24	3,405	3,762
Duke Realty LP	3.250%	6/30/26	6,184	6,819
Duke Realty LP	3.375%	12/15/27	5,964	6,708
Duke Realty LP	4.000%	9/15/28	3,800	4,481
Duke Realty LP	2.875%	11/15/29	2,054	2,268
Duke Realty LP	1.750%	7/1/30	5,000	5,053
Duke Realty LP	3.050%	3/1/50	6,050	6,574
ERP Operating LP	4.625%	12/15/21	7,013	7,214
ERP Operating LP	3.000%	4/15/23	2,603	2,736
ERP Operating LP	3.375%	6/1/25	2,820	3,117
ERP Operating LP	2.850%	11/1/26	6,525	7,217
ERP Operating LP	3.250%	8/1/27	3,776	4,224
ERP Operating LP	3.500%	3/1/28	13,006	14,799
ERP Operating LP	4.150%	12/1/28	4,855	5,783
ERP Operating LP	3.000%	7/1/29	5,550	6,180
ERP Operating LP	2.500%	2/15/30	7,075	7,625
ERP Operating LP	4.500%	7/1/44	8,925	11,675
ERP Operating LP	4.500%	6/1/45	2,450	3,216
ERP Operating LP	4.000%	8/1/47	4,151	5,128
Essex Portfolio LP	3.250%	5/1/23	3,808	4,013
Essex Portfolio LP	3.500%	4/1/25	15,944	17,662
Essex Portfolio LP	3.375%	4/15/26	6,600	7,399
Essex Portfolio LP	4.000%	3/1/29	12,695	14,818
Essex Portfolio LP	3.000%	1/15/30	12,200	13,501
Essex Portfolio LP	1.650%	1/15/31	3,250	3,225
Essex Portfolio LP	2.650%	3/15/32	6,100	6,500
Essex Portfolio LP	4.500%	3/15/48	7,290	9,399
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,466
Federal Realty Investment Trust	3.950%	1/15/24	2,157	2,346
Federal Realty Investment Trust	3.250%	7/15/27	6,100	6,657
Federal Realty Investment Trust	3.200%	6/15/29	6,035	6,554
Federal Realty Investment Trust	3.500%	6/1/30	2,000	2,218
Federal Realty Investment Trust	4.500%	12/1/44	13,915	16,622
Healthcare Realty Trust Inc.	3.625%	1/15/28	4,067	4,586
Healthcare Realty Trust Inc.	2.400%	3/15/30	550	567
Healthcare Realty Trust Inc.	2.050%	3/15/31	2,500	2,499
Healthcare Trust of America Holdings LP	3.500%	8/1/26	9,540	10,793

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Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,877	6,662
Healthcare Trust of America Holdings LP	3.100%	2/15/30	3,775	4,111
Healthcare Trust of America Holdings LP	2.000%	3/15/31	12,150	12,134
Healthpeak Properties Inc.	4.250%	11/15/23	1,080	1,184
Healthpeak Properties Inc.	4.200%	3/1/24	3,950	4,329
Healthpeak Properties Inc.	3.875%	8/15/24	6,556	7,252
Healthpeak Properties Inc.	3.400%	2/1/25	6,071	6,708
Healthpeak Properties Inc.	4.000%	6/1/25	1,343	1,525
Healthpeak Properties Inc.	3.250%	7/15/26	18,391	20,782
Healthpeak Properties Inc.	3.500%	7/15/29	11,348	12,817
Healthpeak Properties Inc.	3.000%	1/15/30	17,425	19,086
Healthpeak Properties Inc.	2.875%	1/15/31	4,000	4,340
Healthpeak Properties Inc.	6.750%	2/1/41	1,745	2,565
Highwoods Realty LP	3.625%	1/15/23	100	104
Highwoods Realty LP	3.875%	3/1/27	6,804	7,521
Highwoods Realty LP	4.125%	3/15/28	3,218	3,633
Highwoods Realty LP	4.200%	4/15/29	4,597	5,242
Highwoods Realty LP	3.050%	2/15/30	5,500	5,770
Highwoods Realty LP	2.600%	2/1/31	10,000	10,172
Host Hotels & Resorts LP	3.750%	10/15/23	7,400	7,784
Host Hotels & Resorts LP	3.875%	4/1/24	4,850	5,116
Host Hotels & Resorts LP	4.000%	6/15/25	3,743	4,022
Host Hotels & Resorts LP	4.500%	2/1/26	1,950	2,131
Host Hotels & Resorts LP	3.375%	12/15/29	11,690	11,962
Host Hotels & Resorts LP	3.500%	9/15/30	14,500	15,211
Hudson Pacific Properties LP	3.950%	11/1/27	6,466	7,130
Hudson Pacific Properties LP	4.650%	4/1/29	4,085	4,720
Hudson Pacific Properties LP	3.250%	1/15/30	6,000	6,372
Kilroy Realty LP	3.800%	1/15/23	3,450	3,623
Kilroy Realty LP	3.450%	12/15/24	5,235	5,653
Kilroy Realty LP	4.375%	10/1/25	5,075	5,691
Kilroy Realty LP	4.750%	12/15/28	8,624	10,155
Kilroy Realty LP	4.250%	8/15/29	1,808	2,088
Kilroy Realty LP	3.050%	2/15/30	7,040	7,481
Kilroy Realty LP	2.500%	11/15/32	5,589	5,634
Kimco Realty Corp.	3.400%	11/1/22	4,384	4,598
Kimco Realty Corp.	3.125%	6/1/23	3,400	3,587
Kimco Realty Corp.	2.700%	3/1/24	1,190	1,257
Kimco Realty Corp.	3.300%	2/1/25	3,433	3,751
Kimco Realty Corp.	2.800%	10/1/26	5,190	5,664
Kimco Realty Corp.	3.800%	4/1/27	5,600	6,350
Kimco Realty Corp.	1.900%	3/1/28	11,500	11,792
Kimco Realty Corp.	2.700%	10/1/30	5,100	5,481
Kimco Realty Corp.	4.250%	4/1/45	800	899
Kimco Realty Corp.	4.125%	12/1/46	635	683
Kimco Realty Corp.	4.450%	9/1/47	5,170	6,035
Kimco Realty Corp.	3.700%	10/1/49	1,950	2,074
Kite Realty Group LP	4.000%	10/1/26	8,575	8,981
Lexington Realty Trust	2.700%	9/15/30	3,250	3,382
Life Storage LP	3.500%	7/1/26	18,900	21,361
Life Storage LP	3.875%	12/15/27	1,000	1,139
Life Storage LP	4.000%	6/15/29	2,500	2,909
Life Storage LP	2.200%	10/15/30	3,000	3,057
Mid-America Apartments LP	4.300%	10/15/23	8,424	9,184
Mid-America Apartments LP	3.750%	6/15/24	4,730	5,150
Mid-America Apartments LP	3.600%	6/1/27	8,500	9,606
Mid-America Apartments LP	4.200%	6/15/28	1,000	1,176
Mid-America Apartments LP	3.950%	3/15/29	1,235	1,447
Mid-America Apartments LP	2.750%	3/15/30	13,855	15,147
Mid-America Apartments LP	1.700%	2/15/31	7,525	7,490
National Retail Properties Inc.	3.300%	4/15/23	2,999	3,168
National Retail Properties Inc.	3.900%	6/15/24	3,875	4,239
National Retail Properties Inc.	3.600%	12/15/26	2,575	2,839
National Retail Properties Inc.	3.500%	10/15/27	13,000	14,267

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National Retail Properties Inc.	4.300%	10/15/28	3,311	3,833
National Retail Properties Inc.	2.500%	4/15/30	7,975	7,781
National Retail Properties Inc.	4.800%	10/15/48	3,415	4,238
National Retail Properties Inc.	3.100%	4/15/50	9,950	9,585
Office Properties Income Trust	4.000%	7/15/22	5,000	5,119
Omega Healthcare Investors Inc.	4.375%	8/1/23	23,640	25,591
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,400	4,790
Omega Healthcare Investors Inc.	4.500%	1/15/25	5,003	5,466
Omega Healthcare Investors Inc.	5.250%	1/15/26	8,454	9,667
Omega Healthcare Investors Inc.	4.500%	4/1/27	7,925	8,913
Omega Healthcare Investors Inc.	4.750%	1/15/28	8,580	9,780
Omega Healthcare Investors Inc.	3.625%	10/1/29	9,963	10,611
Omega Healthcare Investors Inc.	3.375%	2/1/31	22,700	23,818
Physicians Realty LP	4.300%	3/15/27	6,385	7,027
Physicians Realty LP	3.950%	1/15/28	2,750	2,980
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,687
Piedmont Operating Partnership LP	4.450%	3/15/24	5,595	6,022
Piedmont Operating Partnership LP	3.150%	8/15/30	4,000	4,095
Prologis LP	3.750%	11/1/25	6,283	7,140
Prologis LP	3.250%	10/1/26	3,066	3,455
Prologis LP	2.125%	4/15/27	9,484	10,169
Prologis LP	3.875%	9/15/28	4,725	5,604
Prologis LP	4.375%	2/1/29	2,676	3,266
Prologis LP	2.250%	4/15/30	20,691	22,105
Prologis LP	1.250%	10/15/30	8,326	8,221
Prologis LP	4.375%	9/15/48	4,775	6,530
Prologis LP	3.000%	4/15/50	9,485	10,467
Prologis LP	2.125%	10/15/50	6,975	6,408
Public Storage	2.370%	9/15/22	5,398	5,574
Public Storage	3.094%	9/15/27	4,650	5,197
Public Storage	3.385%	5/1/29	8,200	9,358
Realty Income Corp.	3.250%	10/15/22	7,345	7,662
Realty Income Corp.	3.875%	7/15/24	4,050	4,476
Realty Income Corp.	3.875%	4/15/25	10,114	11,390
Realty Income Corp.	0.750%	3/15/26	5,000	4,987
Realty Income Corp.	4.125%	10/15/26	15,393	18,082
Realty Income Corp.	3.000%	1/15/27	7,452	8,207
Realty Income Corp.	3.650%	1/15/28	7,578	8,638
Realty Income Corp.	3.250%	6/15/29	9,815	10,971
Realty Income Corp.	3.250%	1/15/31	18,900	21,418
Realty Income Corp.	1.800%	3/15/33	6,650	6,660
Realty Income Corp.	4.650%	3/15/47	10,612	14,427
Regency Centers LP	3.600%	2/1/27	3,950	4,346
Regency Centers LP	4.125%	3/15/28	3,450	3,937
Regency Centers LP	2.950%	9/15/29	8,940	9,526
Regency Centers LP	3.700%	6/15/30	8,510	9,613
Regency Centers LP	4.400%	2/1/47	5,750	6,634
Regency Centers LP	4.650%	3/15/49	3,910	4,712
Retail Properties of America Inc.	4.750%	9/15/30	4,450	4,719
Rexford Industrial Realty LP	2.125%	12/1/30	4,000	4,003
Sabra Health Care LP	5.125%	8/15/26	1,288	1,436
Sabra Health Care LP	3.900%	10/15/29	9,330	9,728
Sabra Health Care LP / Sabra Capital Corp.	4.800%	6/1/24	1,300	1,384
Select Income REIT	4.150%	2/1/22	4,050	4,121
Select Income REIT	4.250%	5/15/24	375	391
Select Income REIT	4.500%	2/1/25	12,600	13,292
Simon Property Group LP	2.350%	1/30/22	6,786	6,887
Simon Property Group LP	2.625%	6/15/22	8,250	8,456
Simon Property Group LP	2.750%	2/1/23	8,205	8,552
Simon Property Group LP	2.750%	6/1/23	9,664	10,111
Simon Property Group LP	3.750%	2/1/24	6,608	7,154
Simon Property Group LP	2.000%	9/13/24	11,400	11,800
Simon Property Group LP	3.375%	10/1/24	2,101	2,283
Simon Property Group LP	3.500%	9/1/25	8,240	9,127

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Simon Property Group LP	3.300%	1/15/26	4,774	5,228
Simon Property Group LP	3.250%	11/30/26	5,996	6,639
Simon Property Group LP	3.375%	6/15/27	12,613	13,970
Simon Property Group LP	3.375%	12/1/27	12,559	14,014
Simon Property Group LP	2.450%	9/13/29	22,080	23,173
Simon Property Group LP	2.650%	7/15/30	6,570	6,977
Simon Property Group LP	6.750%	2/1/40	12,228	18,116
Simon Property Group LP	4.750%	3/15/42	2,871	3,502
Simon Property Group LP	4.250%	10/1/44	1,460	1,673
Simon Property Group LP	4.250%	11/30/46	8,150	9,482
Simon Property Group LP	3.250%	9/13/49	16,140	16,528
Simon Property Group LP	3.800%	7/15/50	5,397	5,989
SITE Centers Corp.	3.900%	8/15/24	1,000	1,003
SITE Centers Corp.	3.625%	2/1/25	7,519	7,810
SITE Centers Corp.	4.250%	2/1/26	2,940	3,176
SITE Centers Corp.	4.700%	6/1/27	9,390	10,186
SL Green Operating Partnership LP	3.250%	10/15/22	5,250	5,408
SL Green Realty Corp.	4.500%	12/1/22	715	752
Spirit Realty LP	4.450%	9/15/26	1,029	1,161
Spirit Realty LP	3.200%	1/15/27	2,882	3,049
Spirit Realty LP	4.000%	7/15/29	6,085	6,834
Spirit Realty LP	3.400%	1/15/30	4,470	4,809
Spirit Realty LP	3.200%	2/15/31	4,560	4,816
STORE Capital Corp.	4.500%	3/15/28	4,800	5,443
STORE Capital Corp.	4.625%	3/15/29	3,850	4,443
STORE Capital Corp.	2.750%	11/18/30	2,000	2,028
Tanger Properties LP	3.750%	12/1/24	1,325	1,388
Tanger Properties LP	3.125%	9/1/26	6,100	6,268
Tanger Properties LP	3.875%	7/15/27	3,300	3,416
UDR Inc.	4.000%	10/1/25	871	989
UDR Inc.	2.950%	9/1/26	8,830	9,689
UDR Inc.	3.500%	7/1/27	3,300	3,688
UDR Inc.	3.500%	1/15/28	6,670	7,480
UDR Inc.	3.200%	1/15/30	2,500	2,776
UDR Inc.	3.000%	8/15/31	5,858	6,456
UDR Inc.	2.100%	8/1/32	4,325	4,401
UDR Inc.	1.900%	3/15/33	7,300	7,259
UDR Inc.	3.100%	11/1/34	6,525	7,331
Ventas Realty LP	3.100%	1/15/23	8,564	8,981
Ventas Realty LP	3.125%	6/15/23	7,810	8,240
Ventas Realty LP	3.500%	4/15/24	3,225	3,525
Ventas Realty LP	3.750%	5/1/24	2,300	2,510
Ventas Realty LP	2.650%	1/15/25	8,312	8,896
Ventas Realty LP	3.500%	2/1/25	4,100	4,511
Ventas Realty LP	4.125%	1/15/26	1,465	1,681
Ventas Realty LP	3.250%	10/15/26	1,225	1,349
Ventas Realty LP	3.850%	4/1/27	4,375	4,906
Ventas Realty LP	4.000%	3/1/28	13,830	15,743
Ventas Realty LP	4.400%	1/15/29	6,325	7,402
Ventas Realty LP	3.000%	1/15/30	5,450	5,854
Ventas Realty LP	4.750%	11/15/30	7,040	8,598
Ventas Realty LP	5.700%	9/30/43	3,775	4,899
Ventas Realty LP	4.375%	2/1/45	2,530	2,801
Ventas Realty LP	4.875%	4/15/49	4,485	5,569
VEREIT Operating Partnership LP	4.600%	2/6/24	6,060	6,659
VEREIT Operating Partnership LP	4.625%	11/1/25	8,963	10,299
VEREIT Operating Partnership LP	4.875%	6/1/26	4,920	5,762
VEREIT Operating Partnership LP	3.950%	8/15/27	13,028	14,719
VEREIT Operating Partnership LP	2.200%	6/15/28	2,692	2,755
VEREIT Operating Partnership LP	3.100%	12/15/29	13,690	14,753
VEREIT Operating Partnership LP	2.850%	12/15/32	5,400	5,639
Vornado Realty LP	3.500%	1/15/25	4,400	4,647
Washington REIT	3.950%	10/15/22	2,300	2,355
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,315

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Weingarten Realty Investors	3.500%	4/15/23	5,250	5,440
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,257
Weingarten Realty Investors	3.850%	6/1/25	600	644
Welltower Inc.	4.500%	1/15/24	1,325	1,459
Welltower Inc.	3.625%	3/15/24	14,987	16,339
Welltower Inc.	4.000%	6/1/25	15,230	17,211
Welltower Inc.	4.250%	4/1/26	7,974	9,281
Welltower Inc.	2.700%	2/15/27	7,750	8,516
Welltower Inc.	4.250%	4/15/28	2,475	2,875
Welltower Inc.	4.125%	3/15/29	15,250	17,674
Welltower Inc.	3.100%	1/15/30	12,080	13,139
Welltower Inc.	2.750%	1/15/31	15,750	16,753
Welltower Inc.	6.500%	3/15/41	5,672	7,931
Welltower Inc.	5.125%	3/15/43	1,260	1,544
Welltower Inc.	4.950%	9/1/48	2,590	3,360
WP Carey Inc.	4.600%	4/1/24	8,701	9,660
WP Carey Inc.	4.000%	2/1/25	1,800	1,986
WP Carey Inc.	4.250%	10/1/26	3,500	4,025
WP Carey Inc.	3.850%	7/15/29	3,845	4,402
				26,922,252

Industrial (18.1%)

Basic Industry (0.8%)

Air Products & Chemicals Inc.	3.000%	11/3/21	4,625	4,726
Air Products & Chemicals Inc.	2.750%	2/3/23	7,144	7,490
Air Products & Chemicals Inc.	3.350%	7/31/24	7,775	8,472
Air Products & Chemicals Inc.	1.850%	5/15/27	8,733	9,246
Air Products & Chemicals Inc.	2.050%	5/15/30	16,153	17,167
Air Products & Chemicals Inc.	2.700%	5/15/40	10,200	10,889
Air Products & Chemicals Inc.	2.800%	5/15/50	19,145	20,921
Albemarle Corp.	4.150%	12/1/24	5,965	6,620
Albemarle Corp.	5.450%	12/1/44	7,410	8,855
AngloGold Ashanti Holdings plc	3.750%	10/1/30	8,950	9,586
Barrick Gold Corp.	6.450%	10/15/35	2,275	3,093
Barrick Gold Corp.	5.250%	4/1/42	10,072	13,784
Barrick North America Finance LLC	5.700%	5/30/41	13,102	18,610
Barrick North America Finance LLC	5.750%	5/1/43	10,794	15,524
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	15,000	21,680
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	12,458	12,815
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	2,696	2,943
BHP Billiton Finance USA Ltd.	6.420%	3/1/26	575	729
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	13,046	16,939
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	35,460	51,846
Cabot Corp.	3.700%	7/15/22	1,765	1,826
Cabot Corp.	4.000%	7/1/29	5,388	5,802
Celanese US Holdings LLC	4.625%	11/15/22	690	740
Celanese US Holdings LLC	3.500%	5/8/24	2,952	3,192
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,775	1,953
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	4,950	5,484
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,600	13,936
Dow Chemical Co.	3.500%	10/1/24	7,370	8,049
Dow Chemical Co.	4.550%	11/30/25	12,725	14,862
Dow Chemical Co.	3.625%	5/15/26	4,600	5,162
Dow Chemical Co.	4.800%	11/30/28	3,350	4,103
Dow Chemical Co.	7.375%	11/1/29	5,297	7,537
Dow Chemical Co.	2.100%	11/15/30	11,975	12,224
Dow Chemical Co.	4.250%	10/1/34	15,985	19,178
Dow Chemical Co.	9.400%	5/15/39	17,479	31,102
Dow Chemical Co.	5.250%	11/15/41	11,451	14,971
Dow Chemical Co.	4.375%	11/15/42	13,043	15,958
Dow Chemical Co.	4.625%	10/1/44	5,842	7,295
Dow Chemical Co.	5.550%	11/30/48	12,845	18,429
Dow Chemical Co.	4.800%	5/15/49	10,186	13,622
Dow Chemical Co.	3.600%	11/15/50	10,500	11,713

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
DuPont de Nemours Inc.	2.169%	5/1/23	15,024	15,222
DuPont de Nemours Inc.	4.205%	11/15/23	34,895	38,517
DuPont de Nemours Inc.	4.493%	11/15/25	26,148	30,524
DuPont de Nemours Inc.	4.725%	11/15/28	24,680	30,193
DuPont de Nemours Inc.	5.319%	11/15/38	16,051	21,682
DuPont de Nemours Inc.	5.419%	11/15/48	26,330	38,008
Eastman Chemical Co.	3.500%	12/1/21	8,736	8,988
Eastman Chemical Co.	3.600%	8/15/22	8,214	8,564
Eastman Chemical Co.	3.800%	3/15/25	7,186	7,981
Eastman Chemical Co.	4.500%	12/1/28	700	841
Eastman Chemical Co.	4.800%	9/1/42	8,537	10,783
Eastman Chemical Co.	4.650%	10/15/44	7,852	9,869
Ecolab Inc.	2.375%	8/10/22	13,295	13,704
Ecolab Inc.	3.250%	1/14/23	5,715	6,020
Ecolab Inc.	2.700%	11/1/26	3,581	3,973
Ecolab Inc.	3.250%	12/1/27	4,842	5,475
Ecolab Inc.	4.800%	3/24/30	11,339	14,452
Ecolab Inc.	1.300%	1/30/31	7,475	7,393
Ecolab Inc.	5.500%	12/8/41	1,833	2,611
Ecolab Inc.	3.950%	12/1/47	14,180	18,072
Ecolab Inc.	2.125%	8/15/50	5,175	4,926
El du Pont de Nemours & Co.	1.700%	7/15/25	8,202	8,535
El du Pont de Nemours & Co.	2.300%	7/15/30	6,550	6,951
Fibria Overseas Finance Ltd.	5.250%	5/12/24	5,440	5,977
Fibria Overseas Finance Ltd.	4.000%	1/14/25	3,895	4,168
Fibria Overseas Finance Ltd.	5.500%	1/17/27	8,033	9,208
FMC Corp.	3.950%	2/1/22	1,795	1,841
FMC Corp.	4.100%	2/1/24	11,210	12,188
FMC Corp.	3.200%	10/1/26	3,525	3,921
FMC Corp.	3.450%	10/1/29	9,026	10,260
FMC Corp.	4.500%	10/1/49	4,495	5,825
Georgia-Pacific LLC	8.000%	1/15/24	7,004	8,580
6 Georgia-Pacific LLC	0.625%	5/15/24	3,000	3,010
6 Georgia-Pacific LLC	1.750%	9/30/25	5,000	5,226
Georgia-Pacific LLC	7.375%	12/1/25	5,750	7,498
6 Georgia-Pacific LLC	0.950%	5/15/26	3,000	3,014
Georgia-Pacific LLC	7.750%	11/15/29	3,819	5,651
6 Georgia-Pacific LLC	2.300%	4/30/30	3,750	3,993
Georgia-Pacific LLC	8.875%	5/15/31	5,140	8,308
Huntsman International LLC	5.125%	11/15/22	2,150	2,295
Huntsman International LLC	4.500%	5/1/29	5,125	5,919
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,210	2,295
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,750	3,250
International Flavors & Fragrances Inc.	4.375%	6/1/47	5,000	6,086
International Flavors & Fragrances Inc.	5.000%	9/26/48	6,362	8,523
International Paper Co.	3.800%	1/15/26	723	827
International Paper Co.	5.000%	9/15/35	4,935	6,465
International Paper Co.	7.300%	11/15/39	7,560	12,053
International Paper Co.	6.000%	11/15/41	2,510	3,615
International Paper Co.	4.800%	6/15/44	17,529	23,281
International Paper Co.	5.150%	5/15/46	11,497	15,827
International Paper Co.	4.400%	8/15/47	18,941	24,473
International Paper Co.	4.350%	8/15/48	6,700	8,763
Kinross Gold Corp.	5.950%	3/15/24	4,507	5,140
Lubrizol Corp.	6.500%	10/1/34	5,400	8,331
LYB International Finance BV	4.000%	7/15/23	4,582	4,971
LYB International Finance BV	5.250%	7/15/43	2,372	3,074
LYB International Finance BV	4.875%	3/15/44	5,575	6,973
LYB International Finance II BV	3.500%	3/2/27	11,892	13,259
LYB International Finance III LLC	2.875%	5/1/25	5,328	5,761
LYB International Finance III LLC	1.250%	10/1/25	3,500	3,547
LYB International Finance III LLC	3.375%	5/1/30	17,600	19,622
LYB International Finance III LLC	2.250%	10/1/30	5,750	5,911
LYB International Finance III LLC	3.375%	10/1/40	1,100	1,174

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
LYB International Finance III LLC	4.200%	10/15/49	5,770	6,699
LYB International Finance III LLC	4.200%	5/1/50	19,925	23,169
LYB International Finance III LLC	3.625%	4/1/51	19,900	21,489
LYB International Finance III LLC	3.800%	10/1/60	7,150	7,676
LyondellBasell Industries NV	5.750%	4/15/24	8,905	10,227
LyondellBasell Industries NV	4.625%	2/26/55	13,212	15,901
Mosaic Co.	3.750%	11/15/21	10,060	10,244
Mosaic Co.	3.250%	11/15/22	10,690	11,176
Mosaic Co.	4.250%	11/15/23	19,824	21,640
Mosaic Co.	4.050%	11/15/27	7,088	8,015
Mosaic Co.	5.450%	11/15/33	6,342	7,886
Mosaic Co.	4.875%	11/15/41	5,343	6,171
Mosaic Co.	5.625%	11/15/43	3,261	4,215
Newmont Corp.	3.625%	6/9/21	2,715	2,732
Newmont Corp.	3.700%	3/15/23	1,479	1,548
Newmont Corp.	2.800%	10/1/29	7,487	8,178
Newmont Corp.	2.250%	10/1/30	16,625	17,478
Newmont Corp.	5.875%	4/1/35	2,755	4,009
Newmont Corp.	6.250%	10/1/39	14,484	21,851
Newmont Corp.	4.875%	3/15/42	11,458	15,481
Newmont Corp.	5.450%	6/9/44	8,948	12,720
Nucor Corp.	4.125%	9/15/22	4,002	4,214
Nucor Corp.	4.000%	8/1/23	9,503	10,270
Nucor Corp.	2.000%	6/1/25	4,501	4,749
Nucor Corp.	3.950%	5/1/28	451	530
Nucor Corp.	2.700%	6/1/30	3,300	3,624
6 Nucor Corp.	2.979%	12/15/55	25,000	26,062
Nutrien Ltd.	3.150%	10/1/22	3,924	4,086
Nutrien Ltd.	1.900%	5/13/23	2,500	2,582
Nutrien Ltd.	3.500%	6/1/23	15,735	16,740
Nutrien Ltd.	3.625%	3/15/24	5,525	5,996
Nutrien Ltd.	3.375%	3/15/25	5,980	6,576
Nutrien Ltd.	3.000%	4/1/25	9,096	9,829
Nutrien Ltd.	4.000%	12/15/26	6,625	7,703
Nutrien Ltd.	2.950%	5/13/30	11,575	12,762
Nutrien Ltd.	4.125%	3/15/35	6,550	7,785
Nutrien Ltd.	5.875%	12/1/36	825	1,113
Nutrien Ltd.	5.625%	12/1/40	4,663	6,441
Nutrien Ltd.	6.125%	1/15/41	7,281	10,485
Nutrien Ltd.	4.900%	6/1/43	6,300	8,104
Nutrien Ltd.	5.250%	1/15/45	20,846	28,626
Nutrien Ltd.	5.000%	4/1/49	6,870	9,453
Packaging Corp. of America	4.500%	11/1/23	19,457	21,405
Packaging Corp. of America	3.650%	9/15/24	5,482	6,001
Packaging Corp. of America	3.400%	12/15/27	4,350	4,892
Packaging Corp. of America	3.000%	12/15/29	12,372	13,743
Packaging Corp. of America	4.050%	12/15/49	2,995	3,709
PPG Industries Inc.	3.200%	3/15/23	767	811
PPG Industries Inc.	2.400%	8/15/24	14,600	15,456
PPG Industries Inc.	2.550%	6/15/30	6,433	6,886
Praxair Inc.	2.450%	2/15/22	15,840	16,130
Praxair Inc.	2.200%	8/15/22	6,144	6,302
Praxair Inc.	2.700%	2/21/23	3,200	3,339
Praxair Inc.	2.650%	2/5/25	9,425	10,165
Praxair Inc.	3.200%	1/30/26	6,800	7,601
Praxair Inc.	1.100%	8/10/30	9,725	9,610
Praxair Inc.	3.550%	11/7/42	2,570	3,098
Praxair Inc.	2.000%	8/10/50	5,500	5,112
Rayonier Inc.	3.750%	4/1/22	2,875	2,953
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,810	6,268
Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,600	2,641
Reliance Steel & Aluminum Co.	2.150%	8/15/30	9,940	10,195
Rio Tinto Alcan Inc.	7.250%	3/15/31	725	1,071
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,324	13,600

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Rio Tinto Finance USA Ltd.	3.750%	6/15/25	19,790	22,352
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	7,509	10,571
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	13,916	20,308
Rio Tinto Finance USA plc	4.750%	3/22/42	7,893	11,089
Rio Tinto Finance USA plc	4.125%	8/21/42	9,750	12,615
Rohm & Haas Co.	7.850%	7/15/29	11,865	16,429
RPM International Inc.	3.450%	11/15/22	4,560	4,707
RPM International Inc.	3.750%	3/15/27	5,834	6,449
RPM International Inc.	4.550%	3/1/29	4,361	5,074
RPM International Inc.	5.250%	6/1/45	3,942	4,827
RPM International Inc.	4.250%	1/15/48	9,455	10,454
Sherwin-Williams Co.	4.200%	1/15/22	1,975	2,033
Sherwin-Williams Co.	2.750%	6/1/22	872	899
Sherwin-Williams Co.	3.125%	6/1/24	21,604	23,302
Sherwin-Williams Co.	3.450%	8/1/25	10,458	11,491
Sherwin-Williams Co.	3.950%	1/15/26	8,650	9,863
Sherwin-Williams Co.	3.450%	6/1/27	17,779	20,165
Sherwin-Williams Co.	2.950%	8/15/29	30,490	33,583
Sherwin-Williams Co.	2.300%	5/15/30	3,248	3,405
Sherwin-Williams Co.	4.000%	12/15/42	2,200	2,612
Sherwin-Williams Co.	4.550%	8/1/45	4,384	5,659
Sherwin-Williams Co.	4.500%	6/1/47	7,427	9,939
Sherwin-Williams Co.	3.800%	8/15/49	14,103	17,188
Sherwin-Williams Co.	3.300%	5/15/50	13,500	15,058
Southern Copper Corp.	3.500%	11/8/22	8,180	8,589
Southern Copper Corp.	3.875%	4/23/25	2,454	2,723
Southern Copper Corp.	7.500%	7/27/35	7,469	11,360
Southern Copper Corp.	6.750%	4/16/40	3,012	4,557
Southern Copper Corp.	5.250%	11/8/42	17,985	24,075
Southern Copper Corp.	5.875%	4/23/45	32,956	47,885
Steel Dynamics Inc.	2.800%	12/15/24	3,450	3,700
Steel Dynamics Inc.	2.400%	6/15/25	2,050	2,176
Steel Dynamics Inc.	5.000%	12/15/26	550	584
Steel Dynamics Inc.	1.650%	10/15/27	3,385	3,469
Steel Dynamics Inc.	3.450%	4/15/30	9,966	11,187
Steel Dynamics Inc.	3.250%	1/15/31	7,560	8,439
Steel Dynamics Inc.	3.250%	10/15/50	5,125	5,348
Suzano Austria GmbH	6.000%	1/15/29	27,094	32,671
Suzano Austria GmbH	5.000%	1/15/30	8,884	10,095
Suzano Austria GmbH	3.750%	1/15/31	6,705	7,134
Teck Resources Ltd.	3.900%	7/15/30	3,550	3,954
Teck Resources Ltd.	6.125%	10/1/35	8,307	10,705
Teck Resources Ltd.	6.000%	8/15/40	7,734	9,681
Teck Resources Ltd.	6.250%	7/15/41	16,880	21,510
Teck Resources Ltd.	5.200%	3/1/42	580	666
Vale Canada Ltd.	7.200%	9/15/32	1,475	2,002
Vale Overseas Ltd.	6.250%	8/10/26	13,900	17,236
Vale Overseas Ltd.	3.750%	7/8/30	12,700	14,176
Vale Overseas Ltd.	8.250%	1/17/34	4,237	6,488
Vale Overseas Ltd.	6.875%	11/21/36	28,021	41,051
Vale Overseas Ltd.	6.875%	11/10/39	16,894	25,088
Vale SA	5.625%	9/11/42	8,378	11,216
Westlake Chemical Corp.	3.600%	8/15/26	14,020	15,741
Westlake Chemical Corp.	5.000%	8/15/46	16,353	21,194
Westlake Chemical Corp.	4.375%	11/15/47	1,350	1,579
WestRock MWV LLC	8.200%	1/15/30	7,434	10,559
WestRock MWV LLC	7.950%	2/15/31	3,717	5,263
WestRock RKT Co.	4.900%	3/1/22	4,190	4,402
Weyerhaeuser Co.	8.500%	1/15/25	2,984	3,835
Weyerhaeuser Co.	4.000%	11/15/29	11,152	13,226
Weyerhaeuser Co.	4.000%	4/15/30	9,100	10,734
Weyerhaeuser Co.	7.375%	3/15/32	9,975	14,925
Weyerhaeuser Co.	6.875%	12/15/33	3,275	4,633
WRKCo Inc.	3.000%	9/15/24	5,342	5,743

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
WRKCo Inc.	3.750%	3/15/25	13,780	15,357
WRKCo Inc.	4.650%	3/15/26	13,650	16,061
WRKCo Inc.	3.375%	9/15/27	11,825	13,193
WRKCo Inc.	4.000%	3/15/28	8,737	10,088
WRKCo Inc.	3.900%	6/1/28	3,806	4,409
WRKCo Inc.	4.900%	3/15/29	17,362	21,425
WRKCo Inc.	4.200%	6/1/32	3,125	3,771
WRKCo Inc.	3.000%	6/15/33	4,700	5,149
Capital Goods (1.7%)				
3M Co.	2.750%	3/1/22	7,435	7,635
3M Co.	2.000%	6/26/22	1,600	1,641
3M Co.	1.750%	2/14/23	8,293	8,540
3M Co.	2.250%	3/15/23	6,442	6,706
3M Co.	3.250%	2/14/24	4,675	5,065
3M Co.	2.000%	2/14/25	9,764	10,347
3M Co.	2.650%	4/15/25	6,125	6,649
3M Co.	3.000%	8/7/25	8,380	9,293
3M Co.	2.250%	9/19/26	11,652	12,548
3M Co.	2.875%	10/15/27	12,664	14,086
3M Co.	3.625%	9/14/28	1,215	1,416
3M Co.	3.375%	3/1/29	14,950	17,280
3M Co.	2.375%	8/26/29	13,240	14,308
3M Co.	3.050%	4/15/30	6,265	7,102
3M Co.	3.875%	6/15/44	1,351	1,619
3M Co.	3.125%	9/19/46	12,155	13,438
3M Co.	3.625%	10/15/47	10,107	12,067
3M Co.	4.000%	9/14/48	15,075	19,361
3M Co.	3.250%	8/26/49	7,130	8,106
3M Co.	3.700%	4/15/50	13,425	16,425
ABB Finance USA Inc.	2.875%	5/8/22	3,718	3,843
Acuity Brands Lighting Inc.	2.150%	12/15/30	5,540	5,612
Allegion plc	3.500%	10/1/29	5,135	5,662
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,600	1,708
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,119	5,603
Amphenol Corp.	3.200%	4/1/24	4,150	4,460
Amphenol Corp.	2.050%	3/1/25	2,800	2,957
Amphenol Corp.	4.350%	6/1/29	5,000	6,112
Amphenol Corp.	2.800%	2/15/30	15,595	17,097
Avery Dennison Corp.	4.875%	12/6/28	5,315	6,554
Avery Dennison Corp.	2.650%	4/30/30	13,569	14,523
Bemis Co. Inc.	4.500%	10/15/21	5,000	5,106
Bemis Co. Inc.	3.100%	9/15/26	3,803	4,107
Bemis Co. Inc.	2.630%	6/19/30	6,850	7,407
⁶ Berry Global Inc.	1.570%	1/15/26	2,200	2,217
Boeing Co.	2.125%	3/1/22	4,012	4,066
Boeing Co.	2.700%	5/1/22	5,450	5,583
Boeing Co.	2.800%	3/1/23	8,610	8,930
Boeing Co.	4.508%	5/1/23	37,015	39,957
Boeing Co.	1.875%	6/15/23	13,224	13,472
Boeing Co.	2.800%	3/1/24	3,975	4,180
Boeing Co.	2.850%	10/30/24	7,233	7,619
Boeing Co.	2.500%	3/1/25	2,831	2,937
Boeing Co.	4.875%	5/1/25	43,096	49,071
Boeing Co.	7.250%	6/15/25	675	818
Boeing Co.	2.600%	10/30/25	4,015	4,197
Boeing Co.	2.750%	2/1/26	8,000	8,428
Boeing Co.	3.100%	5/1/26	9,100	9,740
Boeing Co.	2.250%	6/15/26	6,276	6,434
Boeing Co.	2.700%	2/1/27	13,087	13,607
Boeing Co.	2.800%	3/1/27	5,450	5,631
Boeing Co.	5.040%	5/1/27	27,042	31,648
Boeing Co.	3.250%	2/1/28	8,300	8,896
Boeing Co.	3.250%	3/1/28	4,780	5,055

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Boeing Co.	3.450%	11/1/28	3,925	4,178
Boeing Co.	3.200%	3/1/29	10,926	11,465
Boeing Co.	2.950%	2/1/30	10,815	11,099
Boeing Co.	5.150%	5/1/30	58,450	70,700
Boeing Co.	3.625%	2/1/31	13,700	14,965
Boeing Co.	6.125%	2/15/33	5,630	7,276
Boeing Co.	3.600%	5/1/34	24,975	26,260
Boeing Co.	3.250%	2/1/35	13,156	13,482
Boeing Co.	6.625%	2/15/38	3,922	5,236
Boeing Co.	3.550%	3/1/38	3,715	3,772
Boeing Co.	3.500%	3/1/39	5,450	5,465
Boeing Co.	6.875%	3/15/39	7,233	9,816
Boeing Co.	5.875%	2/15/40	5,528	7,073
Boeing Co.	5.705%	5/1/40	43,107	55,846
Boeing Co.	3.375%	6/15/46	10,100	9,811
Boeing Co.	3.650%	3/1/47	9,065	9,079
Boeing Co.	3.625%	3/1/48	4,475	4,501
Boeing Co.	3.850%	11/1/48	3,566	3,680
Boeing Co.	3.900%	5/1/49	12,565	13,059
Boeing Co.	3.750%	2/1/50	2,078	2,184
Boeing Co.	5.805%	5/1/50	66,570	91,404
Boeing Co.	3.825%	3/1/59	7,450	7,523
Boeing Co.	3.950%	8/1/59	5,200	5,492
Boeing Co.	5.930%	5/1/60	42,400	60,054
Carlisle Cos. Inc.	3.750%	11/15/22	3,380	3,543
Carlisle Cos. Inc.	3.500%	12/1/24	3,142	3,436
Carlisle Cos. Inc.	3.750%	12/1/27	5,341	6,060
Carlisle Cos. Inc.	2.750%	3/1/30	15,705	16,750
Carrier Global Corp.	1.923%	2/15/23	4,200	4,324
Carrier Global Corp.	2.242%	2/15/25	25,410	26,765
Carrier Global Corp.	2.493%	2/15/27	15,175	16,336
Carrier Global Corp.	2.722%	2/15/30	36,295	38,697
Carrier Global Corp.	2.700%	2/15/31	1,250	1,335
Carrier Global Corp.	3.377%	4/5/40	20,690	22,606
Carrier Global Corp.	3.577%	4/5/50	24,790	27,685
Caterpillar Financial Services Corp.	2.900%	3/15/21	6,700	6,703
Caterpillar Financial Services Corp.	1.700%	8/9/21	15,246	15,379
Caterpillar Financial Services Corp.	2.750%	8/20/21	3,400	3,450
Caterpillar Financial Services Corp.	2.950%	2/26/22	10,000	10,312
Caterpillar Financial Services Corp.	0.950%	5/13/22	11,175	11,286
Caterpillar Financial Services Corp.	2.850%	6/1/22	1,794	1,861
Caterpillar Financial Services Corp.	2.400%	6/6/22	10,050	10,351
Caterpillar Financial Services Corp.	1.950%	11/18/22	2,350	2,423
Caterpillar Financial Services Corp.	2.550%	11/29/22	8,885	9,263
Caterpillar Financial Services Corp.	2.625%	3/1/23	2,847	2,982
Caterpillar Financial Services Corp.	3.450%	5/15/23	6,431	6,898
Caterpillar Financial Services Corp.	0.650%	7/7/23	6,650	6,700
Caterpillar Financial Services Corp.	0.450%	9/14/23	8,575	8,603
Caterpillar Financial Services Corp.	3.750%	11/24/23	10,124	11,085
Caterpillar Financial Services Corp.	3.650%	12/7/23	4,332	4,749
Caterpillar Financial Services Corp.	2.850%	5/17/24	6,180	6,658
Caterpillar Financial Services Corp.	3.300%	6/9/24	6,925	7,565
Caterpillar Financial Services Corp.	2.150%	11/8/24	10,780	11,438
Caterpillar Financial Services Corp.	3.250%	12/1/24	14,737	16,303
Caterpillar Financial Services Corp.	1.450%	5/15/25	5,900	6,107
Caterpillar Financial Services Corp.	0.800%	11/13/25	9,000	9,033
Caterpillar Financial Services Corp.	2.400%	8/9/26	6,345	6,907
Caterpillar Financial Services Corp.	1.100%	9/14/27	5,600	5,645
Caterpillar Inc.	2.600%	6/26/22	14,537	14,949
Caterpillar Inc.	3.400%	5/15/24	12,020	13,118
Caterpillar Inc.	2.600%	9/19/29	6,500	7,163
Caterpillar Inc.	2.600%	4/9/30	13,535	14,902
Caterpillar Inc.	5.300%	9/15/35	3,000	4,121
Caterpillar Inc.	6.050%	8/15/36	9,727	14,441

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Caterpillar Inc.	5.200%	5/27/41	9,710	14,086
Caterpillar Inc.	3.803%	8/15/42	20,843	26,348
Caterpillar Inc.	4.300%	5/15/44	3,590	4,748
Caterpillar Inc.	3.250%	9/19/49	11,730	13,737
Caterpillar Inc.	3.250%	4/9/50	15,437	18,044
Caterpillar Inc.	4.750%	5/15/64	5,115	7,600
CNH Industrial Capital LLC	3.875%	10/15/21	2,950	3,020
CNH Industrial Capital LLC	4.375%	4/5/22	6,089	6,363
CNH Industrial Capital LLC	1.950%	7/2/23	2,250	2,317
CNH Industrial Capital LLC	4.200%	1/15/24	28,900	31,792
CNH Industrial Capital LLC	1.875%	1/15/26	4,515	4,729
CNH Industrial NV	4.500%	8/15/23	3,714	4,057
CNH Industrial NV	3.850%	11/15/27	6,191	6,977
Crane Co.	4.450%	12/15/23	6,450	7,075
Crane Co.	4.200%	3/15/48	7,000	7,359
CRH America Inc.	5.750%	1/15/21	2,975	2,979
Deere & Co.	2.600%	6/8/22	33,522	34,429
Deere & Co.	2.750%	4/15/25	11,900	12,928
Deere & Co.	5.375%	10/16/29	9,962	13,218
Deere & Co.	3.100%	4/15/30	8,380	9,559
Deere & Co.	7.125%	3/3/31	405	594
Deere & Co.	3.900%	6/9/42	7,714	9,800
Deere & Co.	2.875%	9/7/49	3,975	4,437
Deere & Co.	3.750%	4/15/50	15,728	20,396
Dover Corp.	3.150%	11/15/25	8,890	9,801
Dover Corp.	2.950%	11/4/29	3,972	4,293
Dover Corp.	5.375%	10/15/35	2,350	3,124
Dover Corp.	6.600%	3/15/38	3,115	4,450
Dover Corp.	5.375%	3/1/41	4,109	5,189
Eagle Materials Inc.	4.500%	8/1/26	5,080	5,281
Eaton Corp.	2.750%	11/2/22	20,161	21,040
Eaton Corp.	3.103%	9/15/27	14,345	16,022
Eaton Corp.	4.000%	11/2/32	10,017	12,117
Eaton Corp.	4.150%	11/2/42	4,797	5,999
Eaton Corp.	3.915%	9/15/47	5,715	6,726
Emerson Electric Co.	2.625%	12/1/21	15,075	15,369
Emerson Electric Co.	2.625%	2/15/23	4,200	4,377
Emerson Electric Co.	3.150%	6/1/25	6,150	6,803
Emerson Electric Co.	0.875%	10/15/26	9,650	9,708
Emerson Electric Co.	1.800%	10/15/27	16,525	17,436
Emerson Electric Co.	1.950%	10/15/30	7,000	7,358
Emerson Electric Co.	2.750%	10/15/50	9,200	9,731
Flowserve Corp.	3.500%	9/15/22	16,830	17,454
Flowserve Corp.	4.000%	11/15/23	4,225	4,472
Flowserve Corp.	3.500%	10/1/30	5,620	5,971
Fortive Corp.	3.150%	6/15/26	10,879	12,093
Fortive Corp.	4.300%	6/15/46	7,500	9,201
Fortune Brands Home & Security Inc.	4.000%	9/21/23	7,173	7,814
Fortune Brands Home & Security Inc.	4.000%	6/15/25	9,201	10,406
Fortune Brands Home & Security Inc.	3.250%	9/15/29	8,125	8,990
General Dynamics Corp.	2.250%	11/15/22	10,415	10,750
General Dynamics Corp.	3.375%	5/15/23	21,885	23,401
General Dynamics Corp.	1.875%	8/15/23	21,190	21,983
General Dynamics Corp.	2.375%	11/15/24	9,650	10,278
General Dynamics Corp.	3.250%	4/1/25	1,711	1,886
General Dynamics Corp.	3.500%	5/15/25	13,635	15,220
General Dynamics Corp.	2.125%	8/15/26	6,885	7,372
General Dynamics Corp.	2.625%	11/15/27	14,129	15,432
General Dynamics Corp.	3.750%	5/15/28	11,514	13,450
General Dynamics Corp.	3.625%	4/1/30	12,928	15,324
General Dynamics Corp.	4.250%	4/1/40	8,430	10,882
General Dynamics Corp.	3.600%	11/15/42	4,468	5,441
General Dynamics Corp.	4.250%	4/1/50	8,620	11,643
General Electric Co.	3.150%	9/7/22	4,979	5,198

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
General Electric Co.	3.100%	1/9/23	11,432	12,011
General Electric Co.	3.375%	3/11/24	2,000	2,172
General Electric Co.	3.450%	5/15/24	9,990	10,843
General Electric Co.	3.450%	5/1/27	17,575	19,812
General Electric Co.	3.625%	5/1/30	20,375	23,187
General Electric Co.	6.750%	3/15/32	28,726	40,339
General Electric Co.	7.500%	8/21/35	100	155
General Electric Co.	6.150%	8/7/37	11,748	16,088
General Electric Co.	5.875%	1/14/38	37,453	50,681
General Electric Co.	6.875%	1/10/39	24,467	35,805
General Electric Co.	4.250%	5/1/40	19,829	23,402
General Electric Co.	4.125%	10/9/42	22,190	25,875
General Electric Co.	4.500%	3/11/44	12,048	14,712
General Electric Co.	4.350%	5/1/50	44,063	53,337
Hexcel Corp.	4.700%	8/15/25	7,300	8,158
Hexcel Corp.	3.950%	2/15/27	3,250	3,513
Honeywell International Inc.	4.250%	3/1/21	8,075	8,126
Honeywell International Inc.	2.150%	8/8/22	7,200	7,404
Honeywell International Inc.	0.483%	8/19/22	8,125	8,137
Honeywell International Inc.	3.350%	12/1/23	5,160	5,620
Honeywell International Inc.	2.300%	8/15/24	15,957	17,013
Honeywell International Inc.	1.350%	6/1/25	26,639	27,583
Honeywell International Inc.	2.500%	11/1/26	21,171	23,301
Honeywell International Inc.	2.700%	8/15/29	7,406	8,283
Honeywell International Inc.	1.950%	6/1/30	22,127	23,345
Honeywell International Inc.	5.700%	3/15/36	5,449	7,789
Honeywell International Inc.	5.700%	3/15/37	8,641	12,333
Honeywell International Inc.	5.375%	3/1/41	6,800	9,814
Honeywell International Inc.	3.812%	11/21/47	3,285	4,149
Honeywell International Inc.	2.800%	6/1/50	11,025	12,054
Hubbell Inc.	3.350%	3/1/26	4,851	5,313
Hubbell Inc.	3.150%	8/15/27	3,200	3,395
Hubbell Inc.	3.500%	2/15/28	12,120	13,261
⁶ Huntington Ingalls Industries Inc.	3.844%	5/1/25	7,564	8,412
Huntington Ingalls Industries Inc.	3.483%	12/1/27	8,611	9,623
⁶ Huntington Ingalls Industries Inc.	4.200%	5/1/30	6,575	7,773
IDEX Corp.	3.000%	5/1/30	4,433	4,877
Illinois Tool Works Inc.	3.375%	9/15/21	765	775
Illinois Tool Works Inc.	3.500%	3/1/24	5,838	6,340
Illinois Tool Works Inc.	2.650%	11/15/26	19,736	21,766
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	6,389
Illinois Tool Works Inc.	3.900%	9/1/42	17,549	22,146
Ingersoll-Rand Global Holding Co. Ltd.	3.750%	8/21/28	8,100	9,360
Ingersoll-Rand Luxembourg Finance SA	3.550%	11/1/24	9,724	10,743
Ingersoll-Rand Luxembourg Finance SA	3.500%	3/21/26	4,425	4,993
Ingersoll-Rand Luxembourg Finance SA	3.800%	3/21/29	9,475	11,079
Ingersoll-Rand Luxembourg Finance SA	4.650%	11/1/44	3,445	4,403
Ingersoll-Rand Luxembourg Finance SA	4.500%	3/21/49	3,700	4,824
John Deere Capital Corp.	2.800%	3/4/21	6,800	6,825
John Deere Capital Corp.	2.875%	3/12/21	4,970	4,995
John Deere Capital Corp.	2.650%	1/6/22	5,100	5,221
John Deere Capital Corp.	2.750%	3/15/22	2,445	2,518
John Deere Capital Corp.	1.950%	6/13/22	4,363	4,466
John Deere Capital Corp.	2.150%	9/8/22	15,950	16,467
John Deere Capital Corp.	2.700%	1/6/23	1,350	1,416
John Deere Capital Corp.	2.800%	1/27/23	2,510	2,638
John Deere Capital Corp.	2.800%	3/6/23	13,088	13,806
John Deere Capital Corp.	1.200%	4/6/23	749	764
John Deere Capital Corp.	3.450%	6/7/23	5,500	5,912
John Deere Capital Corp.	0.700%	7/5/23	3,500	3,535
John Deere Capital Corp.	0.400%	10/10/23	1,900	1,907
John Deere Capital Corp.	3.650%	10/12/23	3,655	3,994
John Deere Capital Corp.	2.600%	3/7/24	4,811	5,148
John Deere Capital Corp.	3.350%	6/12/24	21,467	23,530

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
John Deere Capital Corp.	2.650%	6/24/24	5,229	5,632
John Deere Capital Corp.	2.050%	1/9/25	11,255	11,915
John Deere Capital Corp.	3.450%	3/13/25	16,648	18,647
John Deere Capital Corp.	3.400%	9/11/25	4,910	5,512
John Deere Capital Corp.	2.650%	6/10/26	6,344	6,947
John Deere Capital Corp.	2.250%	9/14/26	8,875	9,573
John Deere Capital Corp.	1.750%	3/9/27	6,200	6,515
John Deere Capital Corp.	2.800%	9/8/27	12,394	13,786
John Deere Capital Corp.	3.050%	1/6/28	14,260	15,967
John Deere Capital Corp.	3.450%	3/7/29	7,205	8,367
John Deere Capital Corp.	2.800%	7/18/29	8,133	9,079
John Deere Capital Corp.	2.450%	1/9/30	9,744	10,619
Johnson Controls International plc	3.625%	7/2/24	2,400	2,604
Johnson Controls International plc	3.900%	2/14/26	5,764	6,566
Johnson Controls International plc	6.000%	1/15/36	1,296	1,831
Johnson Controls International plc	4.625%	7/2/44	9,602	12,415
Johnson Controls International plc	5.125%	9/14/45	3,363	4,621
Johnson Controls International plc	4.500%	2/15/47	9,046	11,901
Johnson Controls International plc	4.950%	7/2/64	4,612	6,274
Johnson Controls International plc / Tyco Fire & Security Finance SCA	1.750%	9/15/30	8,025	8,166
Kennametal Inc.	3.875%	2/15/22	2,575	2,641
Kennametal Inc.	4.625%	6/15/28	8,800	9,753
L3Harris Technologies Inc.	3.850%	6/15/23	5,335	5,750
L3Harris Technologies Inc.	3.950%	5/28/24	4,767	5,222
L3Harris Technologies Inc.	3.832%	4/27/25	17,622	19,732
L3Harris Technologies Inc.	3.850%	12/15/26	5,610	6,457
L3Harris Technologies Inc.	4.400%	6/15/28	16,210	19,389
L3Harris Technologies Inc.	4.400%	6/15/28	1,150	1,380
L3Harris Technologies Inc.	2.900%	12/15/29	6,034	6,674
L3Harris Technologies Inc.	1.800%	1/15/31	8,525	8,646
L3Harris Technologies Inc.	4.854%	4/27/35	4,441	5,823
L3Harris Technologies Inc.	6.150%	12/15/40	6,805	10,143
L3Harris Technologies Inc.	5.054%	4/27/45	3,906	5,422
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,962
Leggett & Platt Inc.	3.500%	11/15/27	15,510	16,880
Leggett & Platt Inc.	4.400%	3/15/29	5,400	6,173
Legrand France SA	8.500%	2/15/25	5,145	6,704
Lennox International Inc.	3.000%	11/15/23	1,075	1,133
Lennox International Inc.	1.350%	8/1/25	5,500	5,610
Lennox International Inc.	1.700%	8/1/27	5,850	5,927
Lockheed Martin Corp.	3.100%	1/15/23	13,587	14,277
Lockheed Martin Corp.	2.900%	3/1/25	8,695	9,468
Lockheed Martin Corp.	3.550%	1/15/26	16,268	18,427
Lockheed Martin Corp.	1.850%	6/15/30	9,500	9,943
Lockheed Martin Corp.	3.600%	3/1/35	14,954	18,058
Lockheed Martin Corp.	4.500%	5/15/36	8,865	11,638
Lockheed Martin Corp.	6.150%	9/1/36	14,739	22,134
Lockheed Martin Corp.	5.720%	6/1/40	5,965	8,719
Lockheed Martin Corp.	4.070%	12/15/42	17,716	22,845
Lockheed Martin Corp.	3.800%	3/1/45	5,782	7,150
Lockheed Martin Corp.	4.700%	5/15/46	18,740	26,349
Lockheed Martin Corp.	2.800%	6/15/50	10,800	11,664
Lockheed Martin Corp.	4.090%	9/15/52	19,106	25,181
Martin Marietta Materials Inc.	4.250%	7/2/24	2,000	2,229
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	7,141
Martin Marietta Materials Inc.	3.500%	12/15/27	8,000	9,073
Martin Marietta Materials Inc.	2.500%	3/15/30	6,333	6,764
Martin Marietta Materials Inc.	4.250%	12/15/47	10,110	12,064
Masco Corp.	4.450%	4/1/25	8,596	9,889
Masco Corp.	4.375%	4/1/26	4,073	4,767
Masco Corp.	3.500%	11/15/27	7,085	8,021
Masco Corp.	2.000%	10/1/30	2,000	2,033
Masco Corp.	4.500%	5/15/47	8,700	10,891

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Mohawk Industries Inc.	3.850%	2/1/23	10,965	11,658
Mohawk Industries Inc.	3.625%	5/15/30	6,075	6,782
Northrop Grumman Corp.	2.550%	10/15/22	9,498	9,854
Northrop Grumman Corp.	3.250%	8/1/23	4,308	4,623
Northrop Grumman Corp.	2.930%	1/15/25	9,175	9,977
Northrop Grumman Corp.	3.200%	2/1/27	12,619	14,064
Northrop Grumman Corp.	3.250%	1/15/28	27,220	30,497
Northrop Grumman Corp.	4.400%	5/1/30	15,843	19,635
Northrop Grumman Corp.	5.150%	5/1/40	6,720	9,211
Northrop Grumman Corp.	5.050%	11/15/40	6,650	9,086
Northrop Grumman Corp.	4.750%	6/1/43	14,410	19,135
Northrop Grumman Corp.	3.850%	4/15/45	5,003	6,030
Northrop Grumman Corp.	4.030%	10/15/47	26,253	32,852
Northrop Grumman Corp.	5.250%	5/1/50	13,277	19,707
Northrop Grumman Systems Corp.	7.750%	2/15/31	5,316	8,056
Nvent Finance Sarl	3.950%	4/15/23	2,280	2,403
Nvent Finance Sarl	4.550%	4/15/28	6,999	7,595
Oshkosh Corp.	4.600%	5/15/28	9,000	10,598
Oshkosh Corp.	3.100%	3/1/30	1,300	1,411
Otis Worldwide Corp.	2.056%	4/5/25	10,825	11,412
Otis Worldwide Corp.	2.293%	4/5/27	6,810	7,276
Otis Worldwide Corp.	2.565%	2/15/30	27,490	29,479
Otis Worldwide Corp.	3.112%	2/15/40	12,022	13,099
Otis Worldwide Corp.	3.362%	2/15/50	11,820	13,520
Owens Corning	4.200%	12/1/24	10,215	11,348
Owens Corning	3.400%	8/15/26	5,350	5,903
Owens Corning	3.950%	8/15/29	5,850	6,718
Owens Corning	3.875%	6/1/30	4,950	5,694
Owens Corning	7.000%	12/1/36	409	582
Owens Corning	4.300%	7/15/47	9,000	10,782
Owens Corning	4.400%	1/30/48	4,250	5,100
Parker-Hannifin Corp.	3.500%	9/15/22	1,850	1,944
Parker-Hannifin Corp.	2.700%	6/14/24	7,924	8,508
Parker-Hannifin Corp.	3.300%	11/21/24	17,198	18,804
Parker-Hannifin Corp.	3.250%	3/1/27	20,768	23,170
Parker-Hannifin Corp.	3.250%	6/14/29	10,993	12,417
Parker-Hannifin Corp.	4.200%	11/21/34	6,293	7,773
Parker-Hannifin Corp.	6.250%	5/15/38	6,032	8,761
Parker-Hannifin Corp.	4.450%	11/21/44	6,315	8,063
Parker-Hannifin Corp.	4.100%	3/1/47	7,722	9,573
Parker-Hannifin Corp.	4.000%	6/14/49	6,784	8,506
Pentair Finance Sarl	4.500%	7/1/29	3,200	3,800
Precision Castparts Corp.	2.500%	1/15/23	21,503	22,362
Precision Castparts Corp.	3.250%	6/15/25	14,916	16,432
Precision Castparts Corp.	3.900%	1/15/43	7,050	8,133
Precision Castparts Corp.	4.375%	6/15/45	3,917	4,936
Raytheon Technologies Corp.	2.800%	3/15/22	6,150	6,311
Raytheon Technologies Corp.	2.500%	12/15/22	13,681	14,163
Raytheon Technologies Corp.	3.650%	8/16/23	1,132	1,219
Raytheon Technologies Corp.	3.700%	12/15/23	1,100	1,178
Raytheon Technologies Corp.	3.200%	3/15/24	16,913	18,214
Raytheon Technologies Corp.	3.950%	8/16/25	36,055	41,355
Raytheon Technologies Corp.	2.650%	11/1/26	100	109
Raytheon Technologies Corp.	3.500%	3/15/27	11,900	13,446
Raytheon Technologies Corp.	3.125%	5/4/27	13,917	15,542
Raytheon Technologies Corp.	7.200%	8/15/27	3,010	4,040
Raytheon Technologies Corp.	6.700%	8/1/28	5,197	7,039
Raytheon Technologies Corp.	4.125%	11/16/28	41,947	49,898
Raytheon Technologies Corp.	7.500%	9/15/29	8,396	12,158
Raytheon Technologies Corp.	2.250%	7/1/30	3,791	4,020
Raytheon Technologies Corp.	5.400%	5/1/35	9,745	13,212
Raytheon Technologies Corp.	6.050%	6/1/36	14,395	20,852
Raytheon Technologies Corp.	6.125%	7/15/38	10,154	15,039
Raytheon Technologies Corp.	4.450%	11/16/38	16,054	20,203

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Raytheon Technologies Corp.	5.700%	4/15/40	15,230	22,141
Raytheon Technologies Corp.	4.875%	10/15/40	1,710	2,231
Raytheon Technologies Corp.	4.700%	12/15/41	8,700	11,321
Raytheon Technologies Corp.	4.500%	6/1/42	40,111	52,401
Raytheon Technologies Corp.	4.800%	12/15/43	4,941	6,365
Raytheon Technologies Corp.	4.200%	12/15/44	2,950	3,509
Raytheon Technologies Corp.	4.150%	5/15/45	15,772	19,974
Raytheon Technologies Corp.	3.750%	11/1/46	18,395	21,651
Raytheon Technologies Corp.	4.350%	4/15/47	13,866	17,895
Raytheon Technologies Corp.	4.050%	5/4/47	13,996	17,315
Raytheon Technologies Corp.	4.625%	11/16/48	14,980	20,231
Raytheon Technologies Corp.	3.125%	7/1/50	13,000	14,293
Republic Services Inc.	4.750%	5/15/23	3,256	3,557
Republic Services Inc.	2.500%	8/15/24	6,385	6,808
Republic Services Inc.	3.200%	3/15/25	6,896	7,560
Republic Services Inc.	0.875%	11/15/25	1,100	1,104
Republic Services Inc.	2.900%	7/1/26	6,977	7,686
Republic Services Inc.	3.375%	11/15/27	1,185	1,340
Republic Services Inc.	3.950%	5/15/28	4,119	4,838
Republic Services Inc.	2.300%	3/1/30	7,739	8,144
Republic Services Inc.	1.450%	2/15/31	9,691	9,467
Republic Services Inc.	1.750%	2/15/32	21,525	21,526
Republic Services Inc.	6.200%	3/1/40	6,263	9,283
Republic Services Inc.	5.700%	5/15/41	13,998	19,876
Republic Services Inc.	3.050%	3/1/50	2,445	2,642
Rockwell Automation Inc.	3.500%	3/1/29	9,050	10,542
Rockwell Automation Inc.	4.200%	3/1/49	7,400	9,911
Roper Technologies Inc.	2.800%	12/15/21	15,121	15,442
Roper Technologies Inc.	0.450%	8/15/22	1,050	1,052
Roper Technologies Inc.	3.125%	11/15/22	5,715	5,969
Roper Technologies Inc.	3.650%	9/15/23	1,600	1,732
Roper Technologies Inc.	2.350%	9/15/24	3,333	3,549
Roper Technologies Inc.	1.000%	9/15/25	8,868	8,928
Roper Technologies Inc.	3.850%	12/15/25	2,300	2,597
Roper Technologies Inc.	3.800%	12/15/26	3,060	3,525
Roper Technologies Inc.	1.400%	9/15/27	10,925	10,998
Roper Technologies Inc.	4.200%	9/15/28	12,579	14,964
Roper Technologies Inc.	2.950%	9/15/29	13,325	14,600
Roper Technologies Inc.	2.000%	6/30/30	11,050	11,260
Roper Technologies Inc.	1.750%	2/15/31	13,250	13,174
Snap-on Inc.	6.125%	9/1/21	3,700	3,839
Snap-on Inc.	3.250%	3/1/27	1,200	1,336
Snap-on Inc.	4.100%	3/1/48	3,824	4,891
Snap-on Inc.	3.100%	5/1/50	8,035	8,998
Sonoco Products Co.	3.125%	5/1/30	5,485	6,083
Sonoco Products Co.	5.750%	11/1/40	5,950	8,078
Stanley Black & Decker Inc.	3.400%	3/1/26	5,666	6,397
Stanley Black & Decker Inc.	4.250%	11/15/28	2,050	2,497
Stanley Black & Decker Inc.	2.300%	3/15/30	21,922	23,456
Stanley Black & Decker Inc.	5.200%	9/1/40	7,458	10,339
Stanley Black & Decker Inc.	4.850%	11/15/48	5,950	8,290
Stanley Black & Decker Inc.	2.750%	11/15/50	12,275	12,801
Stanley Black & Decker Inc.	4.000%	3/15/60	5,031	5,373
Textron Inc.	4.300%	3/1/24	3,825	4,186
Textron Inc.	3.875%	3/1/25	13,626	14,952
Textron Inc.	4.000%	3/15/26	12,033	13,574
Textron Inc.	3.650%	3/15/27	5,840	6,480
Textron Inc.	3.375%	3/1/28	4,629	5,105
Textron Inc.	3.900%	9/17/29	4,700	5,346
Textron Inc.	2.450%	3/15/31	3,400	3,503
Timken Co.	3.875%	9/1/24	1,000	1,068
Timken Co.	4.500%	12/15/28	10,000	11,130
Trane Technologies Global Holding Co. Ltd.	4.250%	6/15/23	4,100	4,472
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	5,840	8,418

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Trane Technologies Global Holding Co. Ltd.	4.300%	2/21/48	1,782	2,202
Valmont Industries Inc.	5.000%	10/1/44	7,950	9,252
Valmont Industries Inc.	5.250%	10/1/54	4,975	5,876
Vulcan Materials Co.	4.500%	4/1/25	7,023	8,015
Vulcan Materials Co.	3.900%	4/1/27	2,123	2,461
Vulcan Materials Co.	3.500%	6/1/30	10,695	12,235
Vulcan Materials Co.	4.500%	6/15/47	11,069	13,671
Wabtec Corp.	4.400%	3/15/24	11,813	12,938
Wabtec Corp.	3.450%	11/15/26	10,203	11,192
Wabtec Corp.	4.950%	9/15/28	11,250	13,336
Waste Connections Inc.	4.250%	12/1/28	5,325	6,327
Waste Connections Inc.	3.500%	5/1/29	12,036	13,674
Waste Connections Inc.	2.600%	2/1/30	7,983	8,555
Waste Connections Inc.	3.050%	4/1/50	5,000	5,348
Waste Management Inc.	2.900%	9/15/22	1,230	1,275
Waste Management Inc.	2.400%	5/15/23	11,550	12,052
Waste Management Inc.	3.500%	5/15/24	4,634	5,055
Waste Management Inc.	3.125%	3/1/25	13,985	15,324
Waste Management Inc.	0.750%	11/15/25	2,450	2,458
Waste Management Inc.	3.150%	11/15/27	15,782	17,748
Waste Management Inc.	3.900%	3/1/35	5,300	6,454
Waste Management Inc.	4.100%	3/1/45	15,620	19,608
Waste Management Inc.	4.150%	7/15/49	8,200	10,897
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	4,171	4,484
WW Grainger Inc.	1.850%	2/15/25	6,175	6,486
WW Grainger Inc.	4.600%	6/15/45	14,004	18,769
WW Grainger Inc.	3.750%	5/15/46	5,487	6,490
WW Grainger Inc.	4.200%	5/15/47	4,255	5,383
Xylem Inc.	3.250%	11/1/26	4,292	4,816
Xylem Inc.	1.950%	1/30/28	8,900	9,298
Xylem Inc.	2.250%	1/30/31	6,625	6,968
Xylem Inc.	4.375%	11/1/46	6,310	7,706
Communication (2.8%)				
Activision Blizzard Inc.	3.400%	9/15/26	12,563	14,278
Activision Blizzard Inc.	3.400%	6/15/27	3,257	3,683
Activision Blizzard Inc.	1.350%	9/15/30	7,000	6,868
Activision Blizzard Inc.	4.500%	6/15/47	6,852	8,925
Activision Blizzard Inc.	2.500%	9/15/50	19,000	18,375
America Movil SAB de CV	3.125%	7/16/22	37,085	38,568
America Movil SAB de CV	3.625%	4/22/29	7,300	8,268
America Movil SAB de CV	2.875%	5/7/30	3,200	3,475
America Movil SAB de CV	6.375%	3/1/35	16,598	24,903
America Movil SAB de CV	6.125%	11/15/37	5,333	7,620
America Movil SAB de CV	6.125%	3/30/40	17,906	26,432
America Movil SAB de CV	4.375%	7/16/42	15,086	18,805
America Movil SAB de CV	4.375%	4/22/49	26,313	33,803
American Tower Corp.	2.250%	1/15/22	9,207	9,384
American Tower Corp.	3.500%	1/31/23	13,278	14,100
American Tower Corp.	3.000%	6/15/23	368	390
American Tower Corp.	0.600%	1/15/24	3,525	3,525
American Tower Corp.	5.000%	2/15/24	13,190	14,913
American Tower Corp.	3.375%	5/15/24	9,610	10,435
American Tower Corp.	2.950%	1/15/25	5,925	6,417
American Tower Corp.	2.400%	3/15/25	7,962	8,467
American Tower Corp.	4.000%	6/1/25	16,795	18,951
American Tower Corp.	1.300%	9/15/25	8,850	9,047
American Tower Corp.	3.375%	10/15/26	25,498	28,619
American Tower Corp.	2.750%	1/15/27	625	676
American Tower Corp.	3.125%	1/15/27	9,170	10,059
American Tower Corp.	3.550%	7/15/27	11,123	12,564
American Tower Corp.	3.600%	1/15/28	2,600	2,954
American Tower Corp.	1.500%	1/31/28	4,000	4,020
American Tower Corp.	3.950%	3/15/29	12,100	14,029

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Tower Corp.	3.800%	8/15/29	22,938	26,577
American Tower Corp.	2.900%	1/15/30	13,180	14,327
American Tower Corp.	2.100%	6/15/30	10,100	10,343
American Tower Corp.	1.875%	10/15/30	10,000	10,073
American Tower Corp.	3.700%	10/15/49	11,121	12,595
American Tower Corp.	3.100%	6/15/50	13,606	13,968
American Tower Corp.	2.950%	1/15/51	3,500	3,499
AT&T Inc.	3.000%	6/30/22	28,009	28,972
AT&T Inc.	2.625%	12/1/22	1,275	1,321
AT&T Inc.	4.050%	12/15/23	6,400	7,068
AT&T Inc.	4.450%	4/1/24	21,178	23,640
AT&T Inc.	3.950%	1/15/25	11,656	24,363
AT&T Inc.	3.400%	5/15/25	28,703	31,853
AT&T Inc.	3.600%	7/15/25	15,068	16,949
AT&T Inc.	4.125%	2/17/26	31,300	36,183
AT&T Inc.	3.800%	2/15/27	15,894	18,258
AT&T Inc.	4.250%	3/1/27	16,057	18,769
AT&T Inc.	2.300%	6/1/27	34,975	37,281
AT&T Inc.	1.650%	2/1/28	27,125	27,642
AT&T Inc.	4.100%	2/15/28	20,973	24,612
AT&T Inc.	4.350%	3/1/29	39,230	46,664
AT&T Inc.	4.300%	2/15/30	38,544	46,013
AT&T Inc.	2.750%	6/1/31	37,890	40,376
AT&T Inc.	2.250%	2/1/32	36,530	37,000
6 AT&T Inc.	2.550%	12/1/33	45,621	46,885
AT&T Inc.	6.150%	9/15/34	1,575	2,140
AT&T Inc.	4.500%	5/15/35	32,431	39,240
AT&T Inc.	5.250%	3/1/37	22,346	28,818
AT&T Inc.	4.900%	8/15/37	16,760	20,896
AT&T Inc.	4.850%	3/1/39	24,498	30,364
AT&T Inc.	5.350%	9/1/40	29,525	38,465
AT&T Inc.	3.500%	6/1/41	31,255	33,695
AT&T Inc.	5.550%	8/15/41	22,421	29,695
AT&T Inc.	5.150%	3/15/42	20,894	26,618
AT&T Inc.	4.900%	6/15/42	10,494	13,085
AT&T Inc.	4.300%	12/15/42	20,166	23,486
AT&T Inc.	3.100%	2/1/43	33,275	33,714
AT&T Inc.	4.650%	6/1/44	17,689	21,090
AT&T Inc.	4.350%	6/15/45	13,945	15,941
AT&T Inc.	4.750%	5/15/46	27,835	34,486
AT&T Inc.	5.150%	11/15/46	10,499	13,697
AT&T Inc.	5.450%	3/1/47	18,176	24,363
AT&T Inc.	4.500%	3/9/48	27,758	32,861
AT&T Inc.	4.550%	3/9/49	19,917	23,917
AT&T Inc.	5.150%	2/15/50	21,099	27,235
AT&T Inc.	3.650%	6/1/51	35,440	37,067
AT&T Inc.	3.300%	2/1/52	26,875	26,638
6 AT&T Inc.	3.500%	9/15/53	83,155	83,375
6 AT&T Inc.	3.550%	9/15/55	72,369	72,420
6 AT&T Inc.	3.800%	12/1/57	67,693	70,621
6 AT&T Inc.	3.650%	9/15/59	81,196	81,433
AT&T Inc.	3.850%	6/1/60	20,056	21,036
AT&T Inc.	3.500%	2/1/61	18,325	18,145
Bell Canada Inc.	4.300%	7/29/49	9,178	11,920
British Telecommunications plc	4.500%	12/4/23	9,450	10,421
British Telecommunications plc	5.125%	12/4/28	9,550	11,735
British Telecommunications plc	9.625%	12/15/30	34,613	57,259
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	11,737	12,602
Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	39,451	41,551
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	12,089	13,397
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	34,772	40,403

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	29,972	33,603
Charter Communications Operating LLC / Charter Communications Operating Capital	4.200%	3/15/28	9,485	10,879
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	20,216	24,475
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	22,290	23,536
Charter Communications Operating LLC / Charter Communications Operating Capital	2.300%	2/1/32	7,250	7,230
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	34,109	46,692
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	14,575	18,143
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	43,720	61,777
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	31,634	39,399
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	38,903	50,832
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	13,450	16,360
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	36,933	43,994
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	26,211	27,187
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	6,617	10,028
Charter Communications Operating LLC / Charter Communications Operating Capital	3.850%	4/1/61	17,000	17,086
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	15,510	18,152
Comcast Corp.	3.000%	2/1/24	46,540	50,093
Comcast Corp.	3.600%	3/1/24	6,508	7,141
Comcast Corp.	3.700%	4/15/24	18,400	20,221
Comcast Corp.	3.375%	2/15/25	25,666	28,354
Comcast Corp.	3.100%	4/1/25	1,650	1,811
Comcast Corp.	3.375%	8/15/25	33,401	37,124
Comcast Corp.	3.950%	10/15/25	38,062	43,589
Comcast Corp.	3.150%	3/1/26	22,725	25,247
Comcast Corp.	2.350%	1/15/27	29,097	31,278
Comcast Corp.	3.300%	2/1/27	32,924	37,052
Comcast Corp.	3.300%	4/1/27	14,050	15,940
Comcast Corp.	3.150%	2/15/28	19,650	22,013
Comcast Corp.	3.550%	5/1/28	2,700	3,108
Comcast Corp.	4.150%	10/15/28	53,718	64,270
Comcast Corp.	2.650%	2/1/30	20,291	22,091
Comcast Corp.	3.400%	4/1/30	21,700	24,937
Comcast Corp.	4.250%	10/15/30	27,026	33,050
Comcast Corp.	1.950%	1/15/31	17,925	18,401
Comcast Corp.	1.500%	2/15/31	14,125	14,004
Comcast Corp.	4.250%	1/15/33	22,769	28,440
Comcast Corp.	7.050%	3/15/33	5,487	8,388
Comcast Corp.	4.200%	8/15/34	18,428	23,093
Comcast Corp.	5.650%	6/15/35	5,746	8,146
Comcast Corp.	4.400%	8/15/35	19,983	25,317
Comcast Corp.	6.500%	11/15/35	20,063	30,882
Comcast Corp.	3.200%	7/15/36	12,095	13,703
Comcast Corp.	6.450%	3/15/37	12,879	19,663
Comcast Corp.	6.950%	8/15/37	10,239	16,360
Comcast Corp.	3.900%	3/1/38	6,355	7,728
Comcast Corp.	6.400%	5/15/38	12,281	18,944
Comcast Corp.	4.600%	10/15/38	43,503	57,039
Comcast Corp.	6.550%	7/1/39	5,600	8,721
Comcast Corp.	3.250%	11/1/39	16,741	18,890

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Comcast Corp.	6.400%	3/1/40	1,070	1,668
Comcast Corp.	3.750%	4/1/40	19,825	23,900
Comcast Corp.	4.650%	7/15/42	21,013	28,352
Comcast Corp.	4.500%	1/15/43	9,329	12,274
Comcast Corp.	4.600%	8/15/45	25,330	33,835
Comcast Corp.	3.400%	7/15/46	13,096	15,116
Comcast Corp.	4.000%	8/15/47	22,602	28,405
Comcast Corp.	3.969%	11/1/47	33,108	41,289
Comcast Corp.	4.000%	3/1/48	7,021	8,767
Comcast Corp.	4.700%	10/15/48	50,867	70,682
Comcast Corp.	3.999%	11/1/49	14,469	18,186
Comcast Corp.	3.450%	2/1/50	18,211	21,395
Comcast Corp.	2.800%	1/15/51	28,250	29,427
Comcast Corp.	2.450%	8/15/52	21,483	20,835
Comcast Corp.	4.049%	11/1/52	21,433	27,374
Comcast Corp.	4.950%	10/15/58	31,797	48,146
Comcast Corp.	2.650%	8/15/62	13,100	13,102
Crown Castle International Corp.	5.250%	1/15/23	13,589	14,862
Crown Castle International Corp.	3.150%	7/15/23	7,495	7,972
Crown Castle International Corp.	3.200%	9/1/24	8,741	9,497
Crown Castle International Corp.	1.350%	7/15/25	4,550	4,631
Crown Castle International Corp.	4.450%	2/15/26	12,513	14,456
Crown Castle International Corp.	3.700%	6/15/26	17,800	20,061
Crown Castle International Corp.	4.000%	3/1/27	7,816	8,966
Crown Castle International Corp.	3.650%	9/1/27	24,753	27,910
Crown Castle International Corp.	3.800%	2/15/28	32,081	36,739
Crown Castle International Corp.	4.300%	2/15/29	2,926	3,458
Crown Castle International Corp.	3.100%	11/15/29	9,325	10,152
Crown Castle International Corp.	3.300%	7/1/30	12,054	13,462
Crown Castle International Corp.	2.250%	1/15/31	10,150	10,487
Crown Castle International Corp.	4.750%	5/15/47	7,889	10,047
Crown Castle International Corp.	5.200%	2/15/49	9,449	12,826
Crown Castle International Corp.	4.000%	11/15/49	1,041	1,211
Crown Castle International Corp.	4.150%	7/1/50	8,473	10,168
Crown Castle International Corp.	3.250%	1/15/51	11,108	11,500
Deutsche Telekom International Finance BV	8.750%	6/15/30	47,179	74,480
Deutsche Telekom International Finance BV	9.250%	6/1/32	1,717	2,899
Discovery Communications LLC	2.950%	3/20/23	11,157	11,738
Discovery Communications LLC	3.800%	3/13/24	5,559	6,064
Discovery Communications LLC	3.900%	11/15/24	12,817	14,220
Discovery Communications LLC	3.450%	3/15/25	4,092	4,486
Discovery Communications LLC	3.950%	6/15/25	11,704	13,123
Discovery Communications LLC	4.900%	3/11/26	12,995	15,254
Discovery Communications LLC	3.950%	3/20/28	22,066	25,230
Discovery Communications LLC	4.125%	5/15/29	10,880	12,628
Discovery Communications LLC	3.625%	5/15/30	12,700	14,527
Discovery Communications LLC	5.000%	9/20/37	6,963	8,806
Discovery Communications LLC	6.350%	6/1/40	13,051	18,560
Discovery Communications LLC	4.875%	4/1/43	15,443	19,000
Discovery Communications LLC	5.200%	9/20/47	19,760	25,679
Discovery Communications LLC	5.300%	5/15/49	9,920	12,973
Discovery Communications LLC	4.650%	5/15/50	14,350	17,905
Discovery Communications LLC	4.000%	9/15/55	20,123	22,416
Electronic Arts Inc.	4.800%	3/1/26	5,228	6,218
Fox Corp.	3.666%	1/25/22	3,975	4,114
Fox Corp.	4.030%	1/25/24	17,597	19,337
Fox Corp.	3.050%	4/7/25	6,500	7,116
Fox Corp.	4.709%	1/25/29	26,422	31,999
Fox Corp.	3.500%	4/8/30	9,163	10,383
Fox Corp.	5.476%	1/25/39	13,298	18,191
Fox Corp.	5.576%	1/25/49	31,100	45,178
Grupo Televisa SAB	6.625%	3/18/25	4,064	4,949
Grupo Televisa SAB	4.625%	1/30/26	2,825	3,176
Grupo Televisa SAB	8.500%	3/11/32	460	701

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Grupo Televisa SAB	6.625%	1/15/40	8,443	11,839
Grupo Televisa SAB	5.000%	5/13/45	22,616	27,347
Grupo Televisa SAB	6.125%	1/31/46	8,328	11,525
Grupo Televisa SAB	5.250%	5/24/49	9,850	12,445
Interpublic Group of Cos. Inc.	3.750%	2/15/23	9,525	10,174
Interpublic Group of Cos. Inc.	4.200%	4/15/24	8,355	9,281
Interpublic Group of Cos. Inc.	4.650%	10/1/28	6,120	7,361
Interpublic Group of Cos. Inc.	4.750%	3/30/30	8,500	10,520
Interpublic Group of Cos. Inc.	5.400%	10/1/48	6,735	9,189
Koninklijke KPN NV	8.375%	10/1/30	8,650	12,283
Moody's Corp.	4.500%	9/1/22	14,110	14,911
Moody's Corp.	2.625%	1/15/23	2,345	2,450
Moody's Corp.	4.875%	2/15/24	8,134	9,096
Moody's Corp.	3.750%	3/24/25	4,537	5,087
Moody's Corp.	3.250%	1/15/28	6,297	7,073
Moody's Corp.	4.250%	2/1/29	1,600	1,912
Moody's Corp.	5.250%	7/15/44	7,325	10,111
Moody's Corp.	4.875%	12/17/48	150	203
Moody's Corp.	3.250%	5/20/50	4,660	5,091
Moody's Corp.	2.550%	8/18/60	7,050	6,595
NBCUniversal Media LLC	6.400%	4/30/40	11,915	18,698
NBCUniversal Media LLC	5.950%	4/1/41	7,630	11,627
NBCUniversal Media LLC	4.450%	1/15/43	14,019	18,272
Omnicom Group Inc.	2.450%	4/30/30	7,172	7,594
Omnicom Group Inc.	4.200%	6/1/30	4,775	5,724
Omnicom Group Inc. / Omnicom Capital Inc.	3.625%	5/1/22	14,118	14,719
Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	13,446	14,823
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	28,376	32,331
Orange SA	9.000%	3/1/31	25,070	41,012
Orange SA	5.375%	1/13/42	17,050	24,240
Orange SA	5.500%	2/6/44	5,606	8,159
RELX Capital Inc.	3.500%	3/16/23	8,967	9,543
RELX Capital Inc.	4.000%	3/18/29	2,050	2,428
RELX Capital Inc.	3.000%	5/22/30	8,000	8,890
Rogers Communications Inc.	3.000%	3/15/23	5,602	5,882
Rogers Communications Inc.	4.100%	10/1/23	6,060	6,612
Rogers Communications Inc.	3.625%	12/15/25	5,652	6,379
Rogers Communications Inc.	2.900%	11/15/26	13,155	14,553
Rogers Communications Inc.	7.500%	8/15/38	3,048	4,744
Rogers Communications Inc.	4.500%	3/15/43	9,398	11,906
Rogers Communications Inc.	5.450%	10/1/43	100	140
Rogers Communications Inc.	5.000%	3/15/44	5,300	7,234
Rogers Communications Inc.	4.300%	2/15/48	6,500	8,228
Rogers Communications Inc.	4.350%	5/1/49	27,079	34,596
Rogers Communications Inc.	3.700%	11/15/49	5,040	5,854
S&P Global Inc.	4.000%	6/15/25	11,172	12,698
S&P Global Inc.	2.950%	1/22/27	1,700	1,879
S&P Global Inc.	2.500%	12/1/29	10,075	10,969
S&P Global Inc.	1.250%	8/15/30	8,250	8,177
S&P Global Inc.	3.250%	12/1/49	8,415	9,810
S&P Global Inc.	2.300%	8/15/60	12,658	11,956
⁶ T-Mobile USA Inc.	3.500%	4/15/25	39,950	44,153
⁶ T-Mobile USA Inc.	1.500%	2/15/26	15,425	15,805
⁶ T-Mobile USA Inc.	3.750%	4/15/27	59,399	67,543
⁶ T-Mobile USA Inc.	2.050%	2/15/28	23,691	24,648
⁶ T-Mobile USA Inc.	3.875%	4/15/30	95,940	111,044
⁶ T-Mobile USA Inc.	2.550%	2/15/31	35,120	36,852
⁶ T-Mobile USA Inc.	2.250%	11/15/31	8,000	8,205
⁶ T-Mobile USA Inc.	4.375%	4/15/40	27,263	33,095
⁶ T-Mobile USA Inc.	3.000%	2/15/41	29,675	30,739
⁶ T-Mobile USA Inc.	4.500%	4/15/50	41,925	51,991
⁶ T-Mobile USA Inc.	3.300%	2/15/51	37,000	38,102
⁶ T-Mobile USA Inc.	3.600%	11/15/60	12,475	13,254
TCI Communications Inc.	7.875%	2/15/26	6,143	8,238

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TCI Communications Inc.	7.125%	2/15/28	3,972	5,461
Telefonica Emisiones SAU	4.570%	4/27/23	8,757	9,568
Telefonica Emisiones SAU	4.103%	3/8/27	19,845	22,910
Telefonica Emisiones SAU	7.045%	6/20/36	26,553	39,734
Telefonica Emisiones SAU	4.665%	3/6/38	15,838	19,080
Telefonica Emisiones SAU	5.213%	3/8/47	33,061	42,448
Telefonica Emisiones SAU	4.895%	3/6/48	21,666	27,041
Telefonica Emisiones SAU	5.520%	3/1/49	18,909	25,479
Telefonica Europe BV	8.250%	9/15/30	7,577	11,537
TELUS Corp.	2.800%	2/16/27	9,635	10,525
TELUS Corp.	4.600%	11/16/48	1,100	1,440
TELUS Corp.	4.300%	6/15/49	13,615	16,993
Thomson Reuters Corp.	4.300%	11/23/23	9,789	10,727
Thomson Reuters Corp.	3.350%	5/15/26	6,100	6,828
Thomson Reuters Corp.	5.500%	8/15/35	8,250	10,969
Thomson Reuters Corp.	5.850%	4/15/40	3,795	5,245
Thomson Reuters Corp.	5.650%	11/23/43	4,525	6,087
Time Warner Cable LLC	6.550%	5/1/37	15,856	21,622
Time Warner Cable LLC	7.300%	7/1/38	18,606	27,551
Time Warner Cable LLC	6.750%	6/15/39	19,717	28,134
Time Warner Cable LLC	5.875%	11/15/40	19,938	26,391
Time Warner Cable LLC	5.500%	9/1/41	18,043	23,220
Time Warner Cable LLC	4.500%	9/15/42	24,845	28,929
Time Warner Entertainment Co. LP	8.375%	3/15/23	2,689	3,143
Time Warner Entertainment Co. LP	8.375%	7/15/33	8,580	13,260
TWDC Enterprises 18 Corp.	2.950%	6/15/27	850	944
Verizon Communications Inc.	5.150%	9/15/23	45,006	50,657
Verizon Communications Inc.	3.500%	11/1/24	22,146	24,418
Verizon Communications Inc.	3.376%	2/15/25	30,089	33,398
Verizon Communications Inc.	0.850%	11/20/25	26,100	26,269
Verizon Communications Inc.	2.625%	8/15/26	34,980	38,291
Verizon Communications Inc.	4.125%	3/16/27	40,302	47,520
Verizon Communications Inc.	3.000%	3/22/27	4,000	4,431
Verizon Communications Inc.	4.329%	9/21/28	53,949	64,781
Verizon Communications Inc.	3.875%	2/8/29	1,485	1,743
Verizon Communications Inc.	4.016%	12/3/29	51,965	61,606
Verizon Communications Inc.	3.150%	3/22/30	19,706	22,086
Verizon Communications Inc.	1.500%	9/18/30	8,425	8,292
6 Verizon Communications Inc.	1.680%	10/30/30	32,986	32,759
Verizon Communications Inc.	1.750%	1/20/31	32,000	31,809
Verizon Communications Inc.	4.500%	8/10/33	39,391	49,655
Verizon Communications Inc.	4.400%	11/1/34	36,935	46,098
Verizon Communications Inc.	4.272%	1/15/36	35,703	44,152
Verizon Communications Inc.	5.250%	3/16/37	29,597	40,192
Verizon Communications Inc.	4.812%	3/15/39	17,885	23,180
Verizon Communications Inc.	2.650%	11/20/40	35,050	35,442
Verizon Communications Inc.	4.750%	11/1/41	21,988	28,954
Verizon Communications Inc.	3.850%	11/1/42	11,126	13,158
Verizon Communications Inc.	4.125%	8/15/46	21,143	25,802
Verizon Communications Inc.	4.862%	8/21/46	60,272	80,888
Verizon Communications Inc.	4.522%	9/15/48	53,681	69,666
Verizon Communications Inc.	5.012%	4/15/49	30,014	41,583
Verizon Communications Inc.	4.000%	3/22/50	18,270	22,104
Verizon Communications Inc.	2.875%	11/20/50	30,000	30,170
Verizon Communications Inc.	4.672%	3/15/55	37,875	50,408
6 Verizon Communications Inc.	2.987%	10/30/56	47,217	47,430
Verizon Communications Inc.	3.000%	11/20/60	26,100	26,182
ViacomCBS Inc.	3.375%	3/1/22	3,818	3,911
ViacomCBS Inc.	4.250%	9/1/23	13,868	15,075
ViacomCBS Inc.	3.875%	4/1/24	5,530	6,025
ViacomCBS Inc.	3.700%	8/15/24	9,375	10,263
ViacomCBS Inc.	3.500%	1/15/25	3,971	4,354
ViacomCBS Inc.	4.750%	5/15/25	16,248	18,855
ViacomCBS Inc.	4.000%	1/15/26	9,299	10,616

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ViacomCBS Inc.	2.900%	1/15/27	16,578	18,160
ViacomCBS Inc.	3.375%	2/15/28	7,208	8,101
ViacomCBS Inc.	3.700%	6/1/28	9,560	10,899
ViacomCBS Inc.	4.200%	6/1/29	3,136	3,731
ViacomCBS Inc.	7.875%	7/30/30	5,679	8,465
ViacomCBS Inc.	4.950%	1/15/31	29,161	36,571
ViacomCBS Inc.	4.200%	5/19/32	16,250	19,562
ViacomCBS Inc.	5.500%	5/15/33	4,111	5,265
ViacomCBS Inc.	6.875%	4/30/36	14,847	21,533
ViacomCBS Inc.	5.900%	10/15/40	4,938	6,536
ViacomCBS Inc.	4.850%	7/1/42	6,335	7,710
ViacomCBS Inc.	4.375%	3/15/43	23,153	27,331
ViacomCBS Inc.	5.850%	9/1/43	16,831	23,112
ViacomCBS Inc.	5.250%	4/1/44	410	527
ViacomCBS Inc.	4.900%	8/15/44	10,481	12,923
ViacomCBS Inc.	4.600%	1/15/45	7,340	8,687
ViacomCBS Inc.	4.950%	5/19/50	17,300	22,194
Vodafone Group plc	3.750%	1/16/24	43,371	47,378
Vodafone Group plc	4.125%	5/30/25	19,039	21,749
Vodafone Group plc	4.375%	5/30/28	38,665	46,256
Vodafone Group plc	7.875%	2/15/30	2,878	4,260
Vodafone Group plc	6.250%	11/30/32	8,200	11,322
Vodafone Group plc	6.150%	2/27/37	5,782	8,315
Vodafone Group plc	5.000%	5/30/38	29,864	38,847
Vodafone Group plc	4.375%	2/19/43	18,063	22,336
Vodafone Group plc	5.250%	5/30/48	37,657	52,217
Vodafone Group plc	4.875%	6/19/49	23,725	31,579
Vodafone Group plc	4.250%	9/17/50	31,175	38,364
Vodafone Group plc	5.125%	6/19/59	4,391	6,035
Walt Disney Co.	2.550%	2/15/22	4,081	4,181
Walt Disney Co.	2.450%	3/4/22	4,730	4,846
Walt Disney Co.	1.650%	9/1/22	7,488	7,645
Walt Disney Co.	3.000%	9/15/22	27,260	28,460
Walt Disney Co.	2.350%	12/1/22	6,186	6,429
Walt Disney Co.	1.750%	8/30/24	10,031	10,443
Walt Disney Co.	3.700%	9/15/24	8,240	9,140
Walt Disney Co.	3.350%	3/24/25	14,335	15,876
Walt Disney Co.	3.150%	9/17/25	17,438	19,295
Walt Disney Co.	3.700%	10/15/25	12,645	14,306
Walt Disney Co.	1.750%	1/13/26	19,000	19,871
Walt Disney Co.	3.000%	2/13/26	10,875	12,024
Walt Disney Co.	1.850%	7/30/26	30,931	32,497
Walt Disney Co.	3.375%	11/15/26	8,963	10,095
Walt Disney Co.	3.700%	3/23/27	1,300	1,498
Walt Disney Co.	2.200%	1/13/28	13,900	14,860
Walt Disney Co.	2.000%	9/1/29	23,500	24,519
Walt Disney Co.	3.800%	3/22/30	11,070	13,175
Walt Disney Co.	2.650%	1/13/31	39,025	42,802
Walt Disney Co.	7.000%	3/1/32	5,745	8,630
Walt Disney Co.	6.550%	3/15/33	13,290	19,356
Walt Disney Co.	6.200%	12/15/34	17,401	26,114
Walt Disney Co.	6.400%	12/15/35	18,057	27,983
Walt Disney Co.	6.150%	3/1/37	18,513	26,986
Walt Disney Co.	6.650%	11/15/37	4,300	6,782
Walt Disney Co.	4.625%	3/23/40	9,365	12,456
Walt Disney Co.	3.500%	5/13/40	24,075	28,247
Walt Disney Co.	6.150%	2/15/41	194	297
Walt Disney Co.	4.375%	8/16/41	10,750	13,664
Walt Disney Co.	4.125%	12/1/41	12,524	15,556
Walt Disney Co.	3.700%	12/1/42	13,350	12,255
Walt Disney Co.	5.400%	10/1/43	11,230	16,416
Walt Disney Co.	4.750%	9/15/44	14,969	20,499
Walt Disney Co.	4.950%	10/15/45	1,250	1,745
Walt Disney Co.	3.000%	7/30/46	2,535	2,774

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Walt Disney Co.	4.750%	11/15/46	3,098	4,166
Walt Disney Co.	2.750%	9/1/49	17,335	18,314
Walt Disney Co.	4.700%	3/23/50	20,310	28,620
Walt Disney Co.	3.600%	1/13/51	33,500	40,639
Walt Disney Co.	3.800%	5/13/60	18,400	23,098
Weibo Corp.	3.500%	7/5/24	12,900	13,492
Weibo Corp.	3.375%	7/8/30	11,790	12,039
WPP Finance 2010	3.625%	9/7/22	9,511	9,999
WPP Finance 2010	3.750%	9/19/24	6,315	6,998
Consumer Cyclical (2.1%)				
Advance Auto Parts Inc.	3.900%	4/15/30	11,423	13,079
Alibaba Group Holding Ltd.	2.800%	6/6/23	3,000	3,154
Alibaba Group Holding Ltd.	3.600%	11/28/24	27,894	30,683
Alibaba Group Holding Ltd.	3.400%	12/6/27	34,926	39,009
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,965	9,848
Alibaba Group Holding Ltd.	4.000%	12/6/37	20,190	23,771
Alibaba Group Holding Ltd.	4.200%	12/6/47	19,125	24,053
Alibaba Group Holding Ltd.	4.400%	12/6/57	13,652	18,213
Amazon.com Inc.	3.300%	12/5/21	24,564	25,110
Amazon.com Inc.	2.500%	11/29/22	9,243	9,586
Amazon.com Inc.	2.400%	2/22/23	18,820	19,638
Amazon.com Inc.	0.400%	6/3/23	10,499	10,555
Amazon.com Inc.	2.800%	8/22/24	24,132	26,097
Amazon.com Inc.	3.800%	12/5/24	7,218	8,105
Amazon.com Inc.	0.800%	6/3/25	9,825	9,964
Amazon.com Inc.	5.200%	12/3/25	18,153	22,062
Amazon.com Inc.	1.200%	6/3/27	24,932	25,418
Amazon.com Inc.	3.150%	8/22/27	25,908	29,462
Amazon.com Inc.	1.500%	6/3/30	26,775	27,183
Amazon.com Inc.	4.800%	12/5/34	17,399	23,799
Amazon.com Inc.	3.875%	8/22/37	41,198	51,147
Amazon.com Inc.	4.950%	12/5/44	19,886	29,052
Amazon.com Inc.	4.050%	8/22/47	42,842	56,505
Amazon.com Inc.	2.500%	6/3/50	31,630	32,701
Amazon.com Inc.	4.250%	8/22/57	30,170	42,585
Amazon.com Inc.	2.700%	6/3/60	26,975	28,828
American Honda Finance Corp.	3.150%	1/8/21	9,675	9,677
American Honda Finance Corp.	1.650%	7/12/21	11,105	11,183
American Honda Finance Corp.	1.700%	9/9/21	16,000	16,149
American Honda Finance Corp.	3.375%	12/10/21	3,550	3,651
American Honda Finance Corp.	2.200%	6/27/22	8,935	9,182
American Honda Finance Corp.	0.400%	10/21/22	9,500	9,507
American Honda Finance Corp.	2.600%	11/16/22	6,100	6,354
American Honda Finance Corp.	2.050%	1/10/23	2,520	2,605
American Honda Finance Corp.	1.950%	5/10/23	12,146	12,589
American Honda Finance Corp.	0.875%	7/7/23	5,250	5,312
American Honda Finance Corp.	3.450%	7/14/23	5,150	5,536
American Honda Finance Corp.	0.650%	9/8/23	9,000	9,052
American Honda Finance Corp.	3.625%	10/10/23	1,504	1,635
American Honda Finance Corp.	3.550%	1/12/24	1,175	1,280
American Honda Finance Corp.	2.900%	2/16/24	12,775	13,676
American Honda Finance Corp.	2.400%	6/27/24	8,926	9,487
American Honda Finance Corp.	2.150%	9/10/24	13,870	14,659
American Honda Finance Corp.	1.200%	7/8/25	5,300	5,418
American Honda Finance Corp.	1.000%	9/10/25	9,578	9,687
American Honda Finance Corp.	2.300%	9/9/26	6,950	7,483
American Honda Finance Corp.	2.350%	1/8/27	7,765	8,339
American Honda Finance Corp.	3.500%	2/15/28	6,325	7,249
Aptiv Corp.	4.150%	3/15/24	8,120	8,919
Aptiv plc	4.250%	1/15/26	11,075	12,779
Aptiv plc	4.350%	3/15/29	1,950	2,247
Aptiv plc	4.400%	10/1/46	4,245	4,586
Aptiv plc	5.400%	3/15/49	4,400	5,477

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Automatic Data Processing Inc.	3.375%	9/15/25	17,530	19,733
Automatic Data Processing Inc.	1.250%	9/1/30	12,150	11,995
AutoNation Inc.	3.500%	11/15/24	5,183	5,596
AutoNation Inc.	4.500%	10/1/25	10,875	12,182
AutoNation Inc.	3.800%	11/15/27	6,865	7,589
AutoZone Inc.	3.700%	4/15/22	7,611	7,881
AutoZone Inc.	2.875%	1/15/23	6,930	7,231
AutoZone Inc.	3.125%	7/15/23	660	700
AutoZone Inc.	3.125%	4/18/24	5,000	5,380
AutoZone Inc.	3.250%	4/15/25	13,685	14,968
AutoZone Inc.	3.125%	4/21/26	9,680	10,651
AutoZone Inc.	3.750%	6/1/27	11,000	12,575
AutoZone Inc.	3.750%	4/18/29	9,652	11,071
AutoZone Inc.	4.000%	4/15/30	15,620	18,395
AutoZone Inc.	1.650%	1/15/31	14,150	14,043
Best Buy Co. Inc.	4.450%	10/1/28	10,200	12,244
Best Buy Co. Inc.	1.950%	10/1/30	3,500	3,512
Block Financial LLC	5.500%	11/1/22	2,865	3,048
Block Financial LLC	5.250%	10/1/25	12,365	14,126
Block Financial LLC	3.875%	8/15/30	8,975	9,694
Booking Holdings Inc.	2.750%	3/15/23	6,427	6,737
Booking Holdings Inc.	3.650%	3/15/25	10,375	11,489
Booking Holdings Inc.	3.600%	6/1/26	28,135	31,845
Booking Holdings Inc.	4.500%	4/13/27	5,203	6,202
Booking Holdings Inc.	3.550%	3/15/28	8,205	9,380
Booking Holdings Inc.	4.625%	4/13/30	11,905	14,763
BorgWarner Inc.	3.375%	3/15/25	5,846	6,438
BorgWarner Inc.	2.650%	7/1/27	13,725	14,744
BorgWarner Inc.	4.375%	3/15/45	7,565	8,814
Costco Wholesale Corp.	2.300%	5/18/22	14,126	14,497
Costco Wholesale Corp.	2.750%	5/18/24	18,986	20,379
Costco Wholesale Corp.	3.000%	5/18/27	12,463	13,972
Costco Wholesale Corp.	1.375%	6/20/27	25,605	26,370
Costco Wholesale Corp.	1.600%	4/20/30	31,604	32,334
Costco Wholesale Corp.	1.750%	4/20/32	15,586	16,176
Cummins Inc.	3.650%	10/1/23	2,200	2,383
Cummins Inc.	0.750%	9/1/25	3,075	3,093
Cummins Inc.	1.500%	9/1/30	8,500	8,543
Cummins Inc.	4.875%	10/1/43	8,520	11,883
Cummins Inc.	2.600%	9/1/50	7,131	7,269
Daimler Finance North America LLC	8.500%	1/18/31	6,812	10,750
Darden Restaurants Inc.	3.850%	5/1/27	5,550	6,080
Darden Restaurants Inc.	4.550%	2/15/48	5,270	5,811
Dollar General Corp.	3.250%	4/15/23	15,580	16,488
Dollar General Corp.	4.150%	11/1/25	11,484	13,179
Dollar General Corp.	3.875%	4/15/27	8,547	9,874
Dollar General Corp.	4.125%	5/1/28	8,074	9,533
Dollar General Corp.	3.500%	4/3/30	4,200	4,825
Dollar General Corp.	4.125%	4/3/50	16,106	20,333
Dollar Tree Inc.	3.700%	5/15/23	3,925	4,203
Dollar Tree Inc.	4.000%	5/15/25	19,401	21,876
Dollar Tree Inc.	4.200%	5/15/28	15,241	18,026
DR Horton Inc.	4.375%	9/15/22	6,442	6,792
DR Horton Inc.	4.750%	2/15/23	4,193	4,511
DR Horton Inc.	5.750%	8/15/23	7,020	7,874
DR Horton Inc.	2.500%	10/15/24	9,975	10,641
DR Horton Inc.	2.600%	10/15/25	8,174	8,810
DR Horton Inc.	1.400%	10/15/27	4,000	4,009
eBay Inc.	3.800%	3/9/22	6,132	6,358
eBay Inc.	2.600%	7/15/22	9,105	9,362
eBay Inc.	2.750%	1/30/23	9,215	9,638
eBay Inc.	3.450%	8/1/24	8,346	9,084
eBay Inc.	1.900%	3/11/25	13,200	13,853
eBay Inc.	3.600%	6/5/27	12,787	14,552

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eBay Inc.	2.700%	3/11/30	18,458	19,821
eBay Inc.	4.000%	7/15/42	11,330	12,833
6 Expedia Group Inc.	3.600%	12/15/23	2,100	2,235
Expedia Group Inc.	4.500%	8/15/24	8,705	9,510
Expedia Group Inc.	5.000%	2/15/26	20,296	22,611
6 Expedia Group Inc.	4.625%	8/1/27	5,400	6,023
Expedia Group Inc.	3.800%	2/15/28	12,525	13,431
Expedia Group Inc.	3.250%	2/15/30	7,881	8,153
Ford Foundation	2.415%	6/1/50	5,025	5,122
Ford Foundation	2.815%	6/1/70	7,950	8,502
General Motors Co.	4.875%	10/2/23	18,553	20,580
General Motors Co.	5.400%	10/2/23	1,450	1,628
General Motors Co.	4.000%	4/1/25	5,981	6,621
General Motors Co.	6.125%	10/1/25	2,200	2,664
General Motors Co.	4.200%	10/1/27	3,413	3,858
General Motors Co.	5.000%	10/1/28	7,499	8,887
General Motors Co.	5.000%	4/1/35	21,546	25,856
General Motors Co.	6.600%	4/1/36	14,517	19,797
General Motors Co.	5.150%	4/1/38	11,619	14,002
General Motors Co.	6.250%	10/2/43	19,812	26,565
General Motors Co.	5.200%	4/1/45	12,825	15,578
General Motors Co.	6.750%	4/1/46	17,593	25,205
General Motors Co.	5.400%	4/1/48	17,101	21,437
General Motors Co.	5.950%	4/1/49	11,034	14,830
General Motors Financial Co. Inc.	4.200%	3/1/21	15,688	15,734
General Motors Financial Co. Inc.	3.550%	4/9/21	7,760	7,815
General Motors Financial Co. Inc.	3.200%	7/6/21	11,731	11,852
General Motors Financial Co. Inc.	4.375%	9/25/21	7,250	7,446
General Motors Financial Co. Inc.	4.200%	11/6/21	4,850	4,989
General Motors Financial Co. Inc.	3.450%	1/14/22	10,149	10,413
General Motors Financial Co. Inc.	3.450%	4/10/22	18,685	19,231
General Motors Financial Co. Inc.	3.150%	6/30/22	9,921	10,270
General Motors Financial Co. Inc.	3.550%	7/8/22	6,550	6,836
General Motors Financial Co. Inc.	3.250%	1/5/23	3,720	3,895
General Motors Financial Co. Inc.	5.200%	3/20/23	12,350	13,540
General Motors Financial Co. Inc.	3.700%	5/9/23	14,505	15,375
General Motors Financial Co. Inc.	4.250%	5/15/23	13,437	14,496
General Motors Financial Co. Inc.	4.150%	6/19/23	12,125	13,038
General Motors Financial Co. Inc.	1.700%	8/18/23	16,000	16,390
General Motors Financial Co. Inc.	5.100%	1/17/24	16,950	18,921
General Motors Financial Co. Inc.	3.950%	4/13/24	15,896	17,265
General Motors Financial Co. Inc.	3.500%	11/7/24	19,452	20,994
General Motors Financial Co. Inc.	4.000%	1/15/25	27,522	30,212
General Motors Financial Co. Inc.	2.900%	2/26/25	30,567	32,609
General Motors Financial Co. Inc.	4.350%	4/9/25	12,965	14,517
General Motors Financial Co. Inc.	2.750%	6/20/25	8,300	8,862
General Motors Financial Co. Inc.	4.300%	7/13/25	33,537	37,568
General Motors Financial Co. Inc.	5.250%	3/1/26	11,225	13,210
General Motors Financial Co. Inc.	4.000%	10/6/26	15,121	16,984
General Motors Financial Co. Inc.	4.350%	1/17/27	22,360	25,438
General Motors Financial Co. Inc.	2.700%	8/20/27	12,700	13,398
General Motors Financial Co. Inc.	3.850%	1/5/28	7,550	8,365
General Motors Financial Co. Inc.	5.650%	1/17/29	10,025	12,380
General Motors Financial Co. Inc.	3.600%	6/21/30	14,000	15,560
Genuine Parts Co.	1.875%	11/1/30	6,911	6,849
GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	5,800	6,336
GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	4,959	5,212
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	10,496	11,820
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	12,281	14,092
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	1,050	1,242
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	4,975	5,772
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	8,300	9,022
Harley-Davidson Inc.	3.500%	7/28/25	8,306	9,039
Harley-Davidson Inc.	4.625%	7/28/45	11,790	13,378

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Harman International Industries Inc.	4.150%	5/15/25	5,436	6,049
Home Depot Inc.	4.400%	4/1/21	35,273	35,272
Home Depot Inc.	3.250%	3/1/22	6,215	6,428
Home Depot Inc.	2.625%	6/1/22	6,750	6,958
Home Depot Inc.	2.700%	4/1/23	5,730	6,010
Home Depot Inc.	3.750%	2/15/24	16,673	18,275
Home Depot Inc.	3.350%	9/15/25	2,843	3,201
Home Depot Inc.	3.000%	4/1/26	15,550	17,329
Home Depot Inc.	2.125%	9/15/26	10,630	11,464
Home Depot Inc.	2.500%	4/15/27	20,257	22,145
Home Depot Inc.	2.800%	9/14/27	25,812	28,767
Home Depot Inc.	3.900%	12/6/28	8,583	10,283
Home Depot Inc.	2.950%	6/15/29	22,050	25,024
Home Depot Inc.	2.700%	4/15/30	26,335	29,350
Home Depot Inc.	5.875%	12/16/36	33,328	50,437
Home Depot Inc.	3.300%	4/15/40	18,570	21,850
Home Depot Inc.	5.400%	9/15/40	7,245	10,547
Home Depot Inc.	5.950%	4/1/41	10,732	16,673
Home Depot Inc.	4.200%	4/1/43	22,600	29,298
Home Depot Inc.	4.875%	2/15/44	12,874	18,135
Home Depot Inc.	4.400%	3/15/45	11,568	15,411
Home Depot Inc.	4.250%	4/1/46	16,603	22,112
Home Depot Inc.	3.900%	6/15/47	12,850	16,324
Home Depot Inc.	4.500%	12/6/48	13,830	19,389
Home Depot Inc.	3.125%	12/15/49	23,650	27,134
Home Depot Inc.	3.350%	4/15/50	20,150	23,861
Home Depot Inc.	3.500%	9/15/56	13,031	16,180
Hyatt Hotels Corp.	3.375%	7/15/23	5,101	5,348
Hyatt Hotels Corp.	4.850%	3/15/26	2,150	2,405
Hyatt Hotels Corp.	4.375%	9/15/28	8,528	9,356
Hyatt Hotels Corp.	5.750%	4/23/30	2,000	2,448
IHS Markit Ltd.	3.625%	5/1/24	5,170	5,635
IHS Markit Ltd.	4.750%	8/1/28	9,835	12,085
IHS Markit Ltd.	4.250%	5/1/29	8,382	10,090
JD.com Inc.	3.125%	4/29/21	5,000	5,038
JD.com Inc.	3.875%	4/29/26	5,420	6,029
JD.com Inc.	3.375%	1/14/30	9,400	10,221
JD.com Inc.	4.125%	1/14/50	4,850	5,335
Kohl's Corp.	3.250%	2/1/23	1,108	1,140
Kohl's Corp.	4.750%	12/15/23	584	625
Kohl's Corp.	9.500%	5/15/25	4,649	6,026
Kohl's Corp.	4.250%	7/17/25	11,347	12,311
Kohl's Corp.	5.550%	7/17/45	6,100	6,542
Las Vegas Sands Corp.	3.200%	8/8/24	21,661	22,931
Las Vegas Sands Corp.	2.900%	6/25/25	8,000	8,355
Las Vegas Sands Corp.	3.500%	8/18/26	5,400	5,760
Las Vegas Sands Corp.	3.900%	8/8/29	5,325	5,733
Lear Corp.	3.800%	9/15/27	3,265	3,639
Lear Corp.	4.250%	5/15/29	7,950	9,028
Lear Corp.	3.500%	5/30/30	5,405	5,858
Lear Corp.	5.250%	5/15/49	8,030	9,792
Lennar Corp.	4.750%	11/15/22	6,600	6,996
Lennar Corp.	4.875%	12/15/23	2,800	3,097
Lennar Corp.	4.500%	4/30/24	13,700	15,190
Lennar Corp.	4.750%	5/30/25	7,500	8,569
Lennar Corp.	5.250%	6/1/26	7,300	8,650
Lennar Corp.	4.750%	11/29/27	13,800	16,301
Lowe's Cos. Inc.	3.120%	4/15/22	8,993	9,247
Lowe's Cos. Inc.	3.875%	9/15/23	14,801	16,072
Lowe's Cos. Inc.	3.125%	9/15/24	9,424	10,224
Lowe's Cos. Inc.	4.000%	4/15/25	4,600	5,226
Lowe's Cos. Inc.	3.375%	9/15/25	16,083	17,937
Lowe's Cos. Inc.	2.500%	4/15/26	18,062	19,535
Lowe's Cos. Inc.	3.100%	5/3/27	18,965	21,254

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Lowe's Cos. Inc.	1.300%	4/15/28	13,460	13,549
Lowe's Cos. Inc.	6.500%	3/15/29	1,214	1,643
Lowe's Cos. Inc.	3.650%	4/5/29	26,466	30,850
Lowe's Cos. Inc.	4.500%	4/15/30	14,105	17,455
Lowe's Cos. Inc.	1.700%	10/15/30	16,158	16,288
Lowe's Cos. Inc.	5.000%	4/15/40	7,928	10,780
Lowe's Cos. Inc.	4.250%	9/15/44	1,119	1,329
Lowe's Cos. Inc.	3.700%	4/15/46	16,613	19,530
Lowe's Cos. Inc.	4.050%	5/3/47	20,050	24,805
Lowe's Cos. Inc.	4.550%	4/5/49	14,400	19,132
Lowe's Cos. Inc.	5.125%	4/15/50	8,000	11,815
Lowe's Cos. Inc.	3.000%	10/15/50	14,000	14,904
Magna International Inc.	3.625%	6/15/24	17,202	18,772
Magna International Inc.	4.150%	10/1/25	3,914	4,485
Magna International Inc.	2.450%	6/15/30	4,750	5,102
Marriott International Inc.	3.125%	10/15/21	7,202	7,285
Marriott International Inc.	3.250%	9/15/22	4,850	4,977
Marriott International Inc.	2.125%	10/3/22	5,805	5,888
Marriott International Inc.	3.750%	3/15/25	7,348	7,948
Marriott International Inc.	5.750%	5/1/25	600	700
Marriott International Inc.	3.750%	10/1/25	6,310	6,807
Marriott International Inc.	3.125%	6/15/26	11,139	11,859
Marriott International Inc.	4.000%	4/15/28	9,920	10,880
Marriott International Inc.	4.650%	12/1/28	2,600	3,014
Marriott International Inc.	4.625%	6/15/30	9,250	10,843
Marriott International Inc.	3.500%	10/15/32	13,000	14,237
Mastercard Inc.	2.000%	11/21/21	4,405	4,471
Mastercard Inc.	3.375%	4/1/24	17,787	19,463
Mastercard Inc.	2.000%	3/3/25	13,267	14,078
Mastercard Inc.	2.950%	11/21/26	16,490	18,421
Mastercard Inc.	3.300%	3/26/27	14,050	16,014
Mastercard Inc.	3.500%	2/26/28	5,545	6,410
Mastercard Inc.	2.950%	6/1/29	9,571	10,767
Mastercard Inc.	3.350%	3/26/30	14,290	16,621
Mastercard Inc.	3.800%	11/21/46	7,663	9,679
Mastercard Inc.	3.950%	2/26/48	7,473	9,649
Mastercard Inc.	3.650%	6/1/49	16,175	19,992
Mastercard Inc.	3.850%	3/26/50	18,005	23,140
McDonald's Corp.	2.625%	1/15/22	26,955	27,599
McDonald's Corp.	3.350%	4/1/23	15,365	16,337
McDonald's Corp.	3.250%	6/10/24	3,260	3,556
McDonald's Corp.	3.375%	5/26/25	11,663	12,942
McDonald's Corp.	3.300%	7/1/25	6,125	6,812
McDonald's Corp.	1.450%	9/1/25	600	621
McDonald's Corp.	3.700%	1/30/26	18,761	21,305
McDonald's Corp.	3.500%	3/1/27	13,013	14,809
McDonald's Corp.	3.500%	7/1/27	7,180	8,217
McDonald's Corp.	3.800%	4/1/28	25,850	30,200
McDonald's Corp.	2.625%	9/1/29	14,602	15,965
McDonald's Corp.	2.125%	3/1/30	7,029	7,399
McDonald's Corp.	3.600%	7/1/30	25,700	30,076
McDonald's Corp.	4.700%	12/9/35	15,883	20,621
McDonald's Corp.	6.300%	10/15/37	5,013	7,530
McDonald's Corp.	6.300%	3/1/38	11,981	18,126
McDonald's Corp.	5.700%	2/1/39	11,874	16,986
McDonald's Corp.	3.700%	2/15/42	7,379	8,601
McDonald's Corp.	3.625%	5/1/43	5,404	6,215
McDonald's Corp.	4.600%	5/26/45	8,997	11,704
McDonald's Corp.	4.875%	12/9/45	22,710	30,649
McDonald's Corp.	4.450%	3/1/47	12,717	16,475
McDonald's Corp.	4.450%	9/1/48	8,920	11,641
McDonald's Corp.	3.625%	9/1/49	21,855	25,492
McDonald's Corp.	4.200%	4/1/50	15,385	19,761
NIKE Inc.	2.250%	5/1/23	6,330	6,590

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
NIKE Inc.	2.400%	3/27/25	6,150	6,614
NIKE Inc.	2.375%	11/1/26	18,230	19,880
NIKE Inc.	2.750%	3/27/27	11,950	13,210
NIKE Inc.	2.850%	3/27/30	9,775	11,049
NIKE Inc.	3.250%	3/27/40	10,131	11,740
NIKE Inc.	3.625%	5/1/43	8,463	10,274
NIKE Inc.	3.875%	11/1/45	14,854	18,985
NIKE Inc.	3.375%	11/1/46	14,245	16,803
NIKE Inc.	3.375%	3/27/50	19,250	23,652
NVR Inc.	3.950%	9/15/22	8,836	9,279
NVR Inc.	3.000%	5/15/30	11,700	12,707
O'Reilly Automotive Inc.	3.800%	9/1/22	3,941	4,126
O'Reilly Automotive Inc.	3.850%	6/15/23	7,425	7,951
O'Reilly Automotive Inc.	3.550%	3/15/26	4,223	4,764
O'Reilly Automotive Inc.	3.600%	9/1/27	20,994	23,976
O'Reilly Automotive Inc.	4.350%	6/1/28	3,151	3,730
O'Reilly Automotive Inc.	4.200%	4/1/30	5,748	6,891
O'Reilly Automotive Inc.	1.750%	3/15/31	4,150	4,152
PACCAR Financial Corp.	2.850%	3/1/22	3,140	3,234
PACCAR Financial Corp.	2.650%	5/10/22	6,050	6,246
PACCAR Financial Corp.	2.300%	8/10/22	4,825	4,982
PACCAR Financial Corp.	2.000%	9/26/22	1,835	1,890
PACCAR Financial Corp.	2.650%	4/6/23	5,200	5,473
PACCAR Financial Corp.	3.400%	8/9/23	6,446	6,953
PACCAR Financial Corp.	0.350%	8/11/23	4,850	4,850
PACCAR Financial Corp.	2.150%	8/15/24	4,680	4,954
PACCAR Financial Corp.	1.800%	2/6/25	7,330	7,677
PulteGroup Inc.	5.500%	3/1/26	7,600	9,034
PulteGroup Inc.	5.000%	1/15/27	8,000	9,440
PulteGroup Inc.	6.375%	5/15/33	5,220	7,151
PulteGroup Inc.	6.000%	2/15/35	4,000	5,460
Ralph Lauren Corp.	1.700%	6/15/22	4,800	4,888
Ralph Lauren Corp.	3.750%	9/15/25	5,281	5,942
Ralph Lauren Corp.	2.950%	6/15/30	8,367	9,047
Rockefeller Foundation	2.492%	10/1/50	14,250	14,522
Ross Stores Inc.	4.600%	4/15/25	10,075	11,611
Ross Stores Inc.	4.700%	4/15/27	9,250	10,995
Sands China Ltd.	4.600%	8/8/23	21,745	23,240
Sands China Ltd.	5.125%	8/8/25	23,691	26,564
⁶ Sands China Ltd.	3.800%	1/8/26	5,770	6,138
Sands China Ltd.	5.400%	8/8/28	25,475	29,806
⁶ Sands China Ltd.	4.375%	6/18/30	12,416	13,797
Starbucks Corp.	1.300%	5/7/22	5,176	5,239
Starbucks Corp.	2.700%	6/15/22	4,986	5,133
Starbucks Corp.	3.100%	3/1/23	16,473	17,401
Starbucks Corp.	3.850%	10/1/23	8,936	9,691
Starbucks Corp.	3.800%	8/15/25	26,525	30,183
Starbucks Corp.	2.450%	6/15/26	16,086	17,383
Starbucks Corp.	2.000%	3/12/27	2,000	2,121
Starbucks Corp.	3.500%	3/1/28	6,068	6,949
Starbucks Corp.	4.000%	11/15/28	7,725	9,140
Starbucks Corp.	3.550%	8/15/29	1,650	1,916
Starbucks Corp.	2.250%	3/12/30	8,285	8,737
Starbucks Corp.	2.550%	11/15/30	15,455	16,682
Starbucks Corp.	4.300%	6/15/45	4,409	5,400
Starbucks Corp.	3.750%	12/1/47	9,325	10,863
Starbucks Corp.	4.500%	11/15/48	17,491	22,516
Starbucks Corp.	4.450%	8/15/49	10,125	13,258
Starbucks Corp.	3.350%	3/12/50	5,825	6,489
Starbucks Corp.	3.500%	11/15/50	15,550	17,852
Tapestry Inc.	3.000%	7/15/22	3,814	3,898
Tapestry Inc.	4.250%	4/1/25	6,176	6,662
Tapestry Inc.	4.125%	7/15/27	10,050	10,846
Target Corp.	2.900%	1/15/22	13,717	14,095

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Target Corp.	3.500%	7/1/24	17,045	18,868
Target Corp.	2.250%	4/15/25	7,000	7,506
Target Corp.	2.500%	4/15/26	10,868	11,973
Target Corp.	3.375%	4/15/29	14,867	17,377
Target Corp.	2.350%	2/15/30	2,900	3,154
Target Corp.	2.650%	9/15/30	16,175	18,140
Target Corp.	6.500%	10/15/37	5,687	9,166
Target Corp.	7.000%	1/15/38	6,920	11,513
Target Corp.	4.000%	7/1/42	10,000	13,369
Target Corp.	3.625%	4/15/46	8,150	10,247
Target Corp.	3.900%	11/15/47	675	882
TJX Cos. Inc.	2.500%	5/15/23	10,193	10,648
TJX Cos. Inc.	3.500%	4/15/25	20,428	22,793
TJX Cos. Inc.	2.250%	9/15/26	23,364	25,188
TJX Cos. Inc.	3.750%	4/15/27	28,367	32,772
TJX Cos. Inc.	1.150%	5/15/28	5,000	5,021
TJX Cos. Inc.	3.875%	4/15/30	10,000	11,982
TJX Cos. Inc.	1.600%	5/15/31	7,000	7,057
Toyota Motor Corp.	2.157%	7/2/22	8,933	9,179
Toyota Motor Corp.	3.419%	7/20/23	14,125	15,225
Toyota Motor Corp.	2.358%	7/2/24	8,435	8,949
Toyota Motor Corp.	3.669%	7/20/28	4,664	5,463
Toyota Motor Corp.	2.760%	7/2/29	7,350	8,232
Toyota Motor Credit Corp.	1.800%	10/7/21	3,400	3,437
Toyota Motor Credit Corp.	2.600%	1/11/22	13,858	14,182
Toyota Motor Credit Corp.	3.300%	1/12/22	17,136	17,677
Toyota Motor Credit Corp.	2.650%	4/12/22	29,325	30,195
Toyota Motor Credit Corp.	1.150%	5/26/22	16,000	16,192
Toyota Motor Credit Corp.	2.800%	7/13/22	4,293	4,454
Toyota Motor Credit Corp.	0.450%	7/22/22	3,125	3,132
Toyota Motor Credit Corp.	2.150%	9/8/22	16,735	17,246
Toyota Motor Credit Corp.	0.350%	10/14/22	14,075	14,109
Toyota Motor Credit Corp.	2.625%	1/10/23	9,405	9,829
Toyota Motor Credit Corp.	2.700%	1/11/23	8,390	8,789
Toyota Motor Credit Corp.	0.500%	8/14/23	8,100	8,134
Toyota Motor Credit Corp.	1.350%	8/25/23	10,000	10,252
Toyota Motor Credit Corp.	3.450%	9/20/23	1,400	1,515
Toyota Motor Credit Corp.	2.250%	10/18/23	5,903	6,204
Toyota Motor Credit Corp.	2.900%	4/17/24	11,628	12,501
Toyota Motor Credit Corp.	1.800%	2/13/25	14,650	15,339
Toyota Motor Credit Corp.	3.400%	4/14/25	12,240	13,637
Toyota Motor Credit Corp.	0.800%	10/16/25	12,600	12,658
Toyota Motor Credit Corp.	3.200%	1/11/27	10,973	12,271
Toyota Motor Credit Corp.	1.150%	8/13/27	8,214	8,254
Toyota Motor Credit Corp.	3.050%	1/11/28	12,585	14,117
Toyota Motor Credit Corp.	3.650%	1/8/29	6,826	8,023
Toyota Motor Credit Corp.	2.150%	2/13/30	11,300	12,072
Toyota Motor Credit Corp.	3.375%	4/1/30	8,024	9,387
Tractor Supply Co.	1.750%	11/1/30	8,400	8,444
VF Corp.	2.050%	4/23/22	6,100	6,227
VF Corp.	2.400%	4/23/25	7,125	7,607
VF Corp.	2.950%	4/23/30	7,250	7,978
Visa Inc.	2.150%	9/15/22	6,209	6,403
Visa Inc.	2.800%	12/14/22	32,492	33,991
Visa Inc.	3.150%	12/14/25	68,106	76,344
Visa Inc.	1.900%	4/15/27	18,330	19,474
Visa Inc.	0.750%	8/15/27	4,100	4,083
Visa Inc.	2.750%	9/15/27	21,448	23,849
Visa Inc.	2.050%	4/15/30	24,203	25,824
Visa Inc.	1.100%	2/15/31	12,275	12,031
Visa Inc.	4.150%	12/14/35	25,833	33,503
Visa Inc.	2.700%	4/15/40	12,513	13,610
Visa Inc.	4.300%	12/14/45	45,890	62,640
Visa Inc.	3.650%	9/15/47	9,459	11,818

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Visa Inc.	2.000%	8/15/50	23,975	22,629
Wal-Mart Stores Inc.	4.750%	10/2/43	11,932	16,261
Walgreen Co.	3.100%	9/15/22	13,337	13,914
Walgreen Co.	4.400%	9/15/42	4,082	4,391
Walgreens Boots Alliance Inc.	3.800%	11/18/24	22,416	24,704
Walgreens Boots Alliance Inc.	3.450%	6/1/26	22,730	25,174
Walgreens Boots Alliance Inc.	3.200%	4/15/30	2,686	2,913
Walgreens Boots Alliance Inc.	4.500%	11/18/34	4,768	5,436
Walgreens Boots Alliance Inc.	4.800%	11/18/44	22,221	25,161
Walgreens Boots Alliance Inc.	4.650%	6/1/46	11,769	12,931
Walgreens Boots Alliance Inc.	4.100%	4/15/50	10,300	10,930
Walmart Inc.	2.350%	12/15/22	28,137	29,252
Walmart Inc.	2.550%	4/11/23	22,260	23,284
Walmart Inc.	3.400%	6/26/23	13,925	14,955
Walmart Inc.	3.300%	4/22/24	24,698	26,867
Walmart Inc.	2.850%	7/8/24	9,535	10,312
Walmart Inc.	2.650%	12/15/24	21,111	22,796
Walmart Inc.	3.550%	6/26/25	31,287	35,397
Walmart Inc.	3.050%	7/8/26	26,350	29,589
Walmart Inc.	5.875%	4/5/27	15,020	19,192
Walmart Inc.	3.700%	6/26/28	30,716	36,101
Walmart Inc.	3.250%	7/8/29	14,500	16,783
Walmart Inc.	2.375%	9/24/29	11,850	12,916
Walmart Inc.	7.550%	2/15/30	7,005	10,704
Walmart Inc.	5.250%	9/1/35	23,639	34,330
Walmart Inc.	6.500%	8/15/37	2,149	3,456
Walmart Inc.	6.200%	4/15/38	15,519	24,558
Walmart Inc.	3.950%	6/28/38	12,600	15,980
Walmart Inc.	5.625%	4/1/40	8,670	13,218
Walmart Inc.	4.875%	7/8/40	6,285	8,800
Walmart Inc.	5.000%	10/25/40	3,715	5,348
Walmart Inc.	5.625%	4/15/41	4,275	6,517
Walmart Inc.	4.000%	4/11/43	14,347	18,340
Walmart Inc.	4.300%	4/22/44	8,704	11,749
Walmart Inc.	3.625%	12/15/47	8,484	10,744
Walmart Inc.	4.050%	6/29/48	30,294	41,027
Walmart Inc.	2.950%	9/24/49	40,005	45,950
Western Union Co.	3.600%	3/15/22	12,100	12,485
Western Union Co.	2.850%	1/10/25	5,700	6,123
Western Union Co.	6.200%	11/17/36	5,783	7,302
Western Union Co.	6.200%	6/21/40	3,400	4,202
Consumer Noncyclical (4.9%)				
Abbott Laboratories	2.550%	3/15/22	9,775	10,044
Abbott Laboratories	3.400%	11/30/23	20,348	22,049
Abbott Laboratories	2.950%	3/15/25	8,535	9,354
Abbott Laboratories	3.875%	9/15/25	8,382	9,586
Abbott Laboratories	3.750%	11/30/26	17,582	20,563
Abbott Laboratories	1.150%	1/30/28	9,725	9,847
Abbott Laboratories	1.400%	6/30/30	5,000	5,066
Abbott Laboratories	4.750%	11/30/36	34,436	47,396
Abbott Laboratories	6.150%	11/30/37	6,657	10,440
Abbott Laboratories	6.000%	4/1/39	2,649	4,103
Abbott Laboratories	5.300%	5/27/40	5,964	8,788
Abbott Laboratories	4.750%	4/15/43	8,874	12,433
Abbott Laboratories	4.900%	11/30/46	42,728	62,971
AbbVie Inc.	3.450%	3/15/22	32,265	33,269
AbbVie Inc.	3.250%	10/1/22	23,242	24,205
AbbVie Inc.	2.900%	11/6/22	39,910	41,725
AbbVie Inc.	3.200%	11/6/22	41,268	43,228
AbbVie Inc.	2.300%	11/21/22	25,160	26,041
AbbVie Inc.	2.800%	3/15/23	9,290	9,701
AbbVie Inc.	2.850%	5/14/23	15,980	16,798
AbbVie Inc.	3.750%	11/14/23	14,000	15,260

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AbbVie Inc.	3.850%	6/15/24	15,071	16,542
AbbVie Inc.	2.600%	11/21/24	43,915	46,942
AbbVie Inc.	3.800%	3/15/25	44,244	49,315
AbbVie Inc.	3.600%	5/14/25	52,461	58,493
AbbVie Inc.	3.200%	5/14/26	34,992	38,834
AbbVie Inc.	2.950%	11/21/26	47,050	51,991
AbbVie Inc.	4.250%	11/14/28	20,546	24,603
AbbVie Inc.	3.200%	11/21/29	73,490	82,509
AbbVie Inc.	4.550%	3/15/35	19,872	25,104
AbbVie Inc.	4.500%	5/14/35	34,898	43,835
AbbVie Inc.	4.300%	5/14/36	15,756	19,409
AbbVie Inc.	4.050%	11/21/39	49,400	59,042
AbbVie Inc.	4.625%	10/1/42	9,439	12,031
AbbVie Inc.	4.400%	11/6/42	30,566	38,307
AbbVie Inc.	4.850%	6/15/44	20,569	26,712
AbbVie Inc.	4.750%	3/15/45	9,935	12,878
AbbVie Inc.	4.700%	5/14/45	38,482	50,087
AbbVie Inc.	4.450%	5/14/46	33,440	42,446
AbbVie Inc.	4.875%	11/14/48	21,190	28,674
AbbVie Inc.	4.250%	11/21/49	70,822	88,216
Adventist Health System/West	2.952%	3/1/29	6,875	7,431
Adventist Health System/West	3.630%	3/1/49	5,250	5,810
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,725	3,130
Advocate Health & Hospitals Corp.	2.211%	6/15/30	1,400	1,448
Advocate Health & Hospitals Corp.	4.272%	8/15/48	5,075	6,597
Advocate Health & Hospitals Corp.	3.387%	10/15/49	5,915	6,668
Advocate Health & Hospitals Corp.	3.008%	6/15/50	4,525	4,876
Agilent Technologies Inc.	3.200%	10/1/22	6,175	6,428
Agilent Technologies Inc.	3.875%	7/15/23	7,106	7,647
Agilent Technologies Inc.	3.050%	9/22/26	5,775	6,378
Agilent Technologies Inc.	2.750%	9/15/29	1,830	1,994
Agilent Technologies Inc.	2.100%	6/4/30	8,125	8,429
Ahold Finance USA LLC	6.875%	5/1/29	1,205	1,672
AHS Hospital Corp.	5.024%	7/1/45	5,175	7,174
Allina Health System	3.887%	4/15/49	4,725	5,368
Altria Group Inc.	3.490%	2/14/22	12,475	12,903
Altria Group Inc.	2.850%	8/9/22	16,885	17,550
Altria Group Inc.	2.950%	5/2/23	12,915	13,606
Altria Group Inc.	4.000%	1/31/24	16,730	18,376
Altria Group Inc.	3.800%	2/14/24	13,257	14,461
Altria Group Inc.	2.350%	5/6/25	2,125	2,253
Altria Group Inc.	4.400%	2/14/26	20,355	23,587
Altria Group Inc.	2.625%	9/16/26	8,260	8,909
Altria Group Inc.	4.800%	2/14/29	33,380	39,840
Altria Group Inc.	3.400%	5/6/30	4,850	5,353
Altria Group Inc.	5.800%	2/14/39	33,678	44,243
Altria Group Inc.	4.250%	8/9/42	11,199	12,485
Altria Group Inc.	4.500%	5/2/43	14,692	16,847
Altria Group Inc.	5.375%	1/31/44	26,668	34,107
Altria Group Inc.	3.875%	9/16/46	12,634	13,296
Altria Group Inc.	5.950%	2/14/49	29,692	41,489
Altria Group Inc.	4.450%	5/6/50	5,348	6,328
Altria Group Inc.	6.200%	2/14/59	10,532	14,761
AmerisourceBergen Corp.	3.400%	5/15/24	6,762	7,345
AmerisourceBergen Corp.	3.250%	3/1/25	8,205	8,995
AmerisourceBergen Corp.	3.450%	12/15/27	10,450	11,914
AmerisourceBergen Corp.	2.800%	5/15/30	6,625	7,193
AmerisourceBergen Corp.	4.250%	3/1/45	1,685	2,048
AmerisourceBergen Corp.	4.300%	12/15/47	10,265	12,531
Amgen Inc.	2.700%	5/1/22	6,911	7,101
Amgen Inc.	2.650%	5/11/22	8,471	8,725
Amgen Inc.	3.625%	5/15/22	17,604	18,242
Amgen Inc.	2.250%	8/19/23	15,000	15,714
Amgen Inc.	3.625%	5/22/24	21,505	23,603

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Amgen Inc.	1.900%	2/21/25	7,223	7,593
Amgen Inc.	3.125%	5/1/25	12,025	13,195
Amgen Inc.	2.600%	8/19/26	25,217	27,515
Amgen Inc.	2.200%	2/21/27	13,275	14,166
Amgen Inc.	3.200%	11/2/27	11,456	12,869
Amgen Inc.	2.450%	2/21/30	14,065	15,067
Amgen Inc.	2.300%	2/25/31	19,000	20,165
Amgen Inc.	3.150%	2/21/40	35,130	38,224
Amgen Inc.	4.950%	10/1/41	14,046	18,585
Amgen Inc.	5.150%	11/15/41	5,122	7,040
Amgen Inc.	4.400%	5/1/45	28,987	36,573
Amgen Inc.	4.563%	6/15/48	21,393	28,093
Amgen Inc.	3.375%	2/21/50	45,590	50,579
Amgen Inc.	4.663%	6/15/51	40,120	54,127
6 Amgen Inc.	2.770%	9/1/53	13,782	13,910
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	37,259	42,107
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	76,278	96,530
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	145,133	188,220
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	7,858	8,887
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	20,602	25,971
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	20,637	23,453
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	15,217	18,797
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	30,836	39,959
Anheuser-Busch InBev Worldwide Inc.	4.150%	1/23/25	9,120	10,378
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	37,354	43,913
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	65,370	80,586
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	21,951	25,390
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	26,202	33,323
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	1,700	2,439
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	25,285	31,030
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	3,868	6,579
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	9,020	12,162
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,645	2,753
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	1,182	1,448
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	21,196	27,847
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	22,542	25,374
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	28,330	35,854
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	23,532	29,119
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	45,233	64,236
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	30,926	38,899
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	17,913	23,421
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	9,914	15,040
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	16,465	21,181
Archer-Daniels-Midland Co.	2.750%	3/27/25	7,025	7,635
Archer-Daniels-Midland Co.	2.500%	8/11/26	13,867	15,081
Archer-Daniels-Midland Co.	3.250%	3/27/30	12,775	14,722
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,405	4,846
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,863	2,673
Archer-Daniels-Midland Co.	3.750%	9/15/47	3,825	4,824
Archer-Daniels-Midland Co.	4.500%	3/15/49	6,775	9,656
Ascension Health	2.532%	11/15/29	6,999	7,625
Ascension Health	3.106%	11/15/39	5,000	5,541
Ascension Health	3.945%	11/15/46	7,850	10,104
4 Ascension Health	4.847%	11/15/53	9,550	14,209
AstraZeneca plc	2.375%	6/12/22	10,861	11,159
AstraZeneca plc	3.500%	8/17/23	11,751	12,662
AstraZeneca plc	3.375%	11/16/25	25,911	29,124
AstraZeneca plc	0.700%	4/8/26	22,850	22,708
AstraZeneca plc	3.125%	6/12/27	8,830	9,853
AstraZeneca plc	4.000%	1/17/29	12,417	14,792
AstraZeneca plc	1.375%	8/6/30	16,310	16,099

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AstraZeneca plc	6.450%	9/15/37	32,694	50,078
AstraZeneca plc	4.000%	9/18/42	14,811	18,272
AstraZeneca plc	4.375%	11/16/45	10,777	14,178
AstraZeneca plc	4.375%	8/17/48	11,758	15,756
AstraZeneca plc	2.125%	8/6/50	8,216	7,696
Banner Health	2.338%	1/1/30	6,600	6,885
Banner Health	1.897%	1/1/31	2,325	2,351
Banner Health	3.181%	1/1/50	4,000	4,269
Banner Health	2.913%	1/1/51	4,525	4,790
Baptist Healthcare System Obligated Group	3.540%	8/15/50	6,600	7,336
BAT Capital Corp.	2.764%	8/15/22	19,675	20,363
BAT Capital Corp.	3.222%	8/15/24	30,500	33,055
BAT Capital Corp.	2.789%	9/6/24	11,975	12,814
BAT Capital Corp.	3.215%	9/6/26	13,725	15,094
BAT Capital Corp.	4.700%	4/2/27	11,390	13,412
BAT Capital Corp.	3.557%	8/15/27	31,013	34,529
BAT Capital Corp.	2.259%	3/25/28	24,475	25,350
BAT Capital Corp.	3.462%	9/6/29	9,050	9,921
BAT Capital Corp.	4.906%	4/2/30	14,020	16,905
BAT Capital Corp.	2.726%	3/25/31	12,000	12,424
BAT Capital Corp.	4.390%	8/15/37	29,675	33,250
BAT Capital Corp.	3.734%	9/25/40	4,050	4,216
BAT Capital Corp.	4.540%	8/15/47	23,150	25,629
BAT Capital Corp.	4.758%	9/6/49	14,701	16,832
BAT Capital Corp.	5.282%	4/2/50	20,255	25,014
BAT Capital Corp.	3.984%	9/25/50	6,200	6,443
BAT International Finance plc	1.668%	3/25/26	19,300	19,727
Baxalta Inc.	3.600%	6/23/22	1,627	1,689
Baxalta Inc.	4.000%	6/23/25	12,325	13,894
Baxalta Inc.	5.250%	6/23/45	4,994	6,925
Baxter International Inc.	1.700%	8/15/21	6,300	6,347
Baxter International Inc.	2.600%	8/15/26	5,366	5,854
⁶ Baxter International Inc.	3.950%	4/1/30	5,811	6,920
⁶ Baxter International Inc.	1.730%	4/1/31	11,000	11,053
Baxter International Inc.	3.500%	8/15/46	5,675	6,443
BayCare Health System Inc.	3.831%	11/15/50	2,721	3,434
Baylor Scott & White Holdings	4.185%	11/15/45	7,264	8,888
Baylor Scott & White Holdings	3.967%	11/15/46	1,028	1,251
Beam Suntory Inc.	3.250%	5/15/22	2,300	2,371
Beam Suntory Inc.	3.250%	6/15/23	1,050	1,110
Becton Dickinson & Co.	2.894%	6/6/22	17,102	17,659
Becton Dickinson & Co.	3.300%	3/1/23	4,700	4,929
Becton Dickinson & Co.	3.875%	5/15/24	100	108
Becton Dickinson & Co.	3.363%	6/6/24	21,852	23,681
Becton Dickinson & Co.	3.734%	12/15/24	18,419	20,397
Becton Dickinson & Co.	3.700%	6/6/27	36,386	41,658
Becton Dickinson & Co.	2.823%	5/20/30	1,500	1,648
Becton Dickinson & Co.	4.875%	5/15/44	1,428	1,780
Becton Dickinson & Co.	4.685%	12/15/44	8,532	10,982
Becton Dickinson & Co.	4.669%	6/6/47	19,262	25,197
Bestfoods	7.250%	12/15/26	250	338
Biogen Inc.	3.625%	9/15/22	15,479	16,329
Biogen Inc.	4.050%	9/15/25	27,960	32,007
Biogen Inc.	2.250%	5/1/30	23,500	24,432
Biogen Inc.	5.200%	9/15/45	28,563	38,374
Biogen Inc.	3.150%	5/1/50	19,584	20,133
⁴ Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,966	5,617
Bon Secours Mercy Health Inc.	2.095%	6/1/31	3,875	3,972
Bon Secours Mercy Health Inc.	3.205%	6/1/50	4,025	4,286
Boston Scientific Corp.	3.375%	5/15/22	2,373	2,471
Boston Scientific Corp.	3.450%	3/1/24	10,845	11,739
Boston Scientific Corp.	3.850%	5/15/25	10,519	11,847
Boston Scientific Corp.	1.900%	6/1/25	7,575	7,926
Boston Scientific Corp.	3.750%	3/1/26	20,943	23,766

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Boston Scientific Corp.	4.000%	3/1/29	18,889	22,173
Boston Scientific Corp.	2.650%	6/1/30	14,350	15,357
Boston Scientific Corp.	7.000%	11/15/35	6,290	9,213
Boston Scientific Corp.	4.550%	3/1/39	11,602	14,775
Boston Scientific Corp.	7.375%	1/15/40	4,390	6,928
Boston Scientific Corp.	4.700%	3/1/49	17,995	24,488
Bristol-Myers Squibb Co.	2.600%	5/16/22	17,550	18,054
Bristol-Myers Squibb Co.	2.000%	8/1/22	12,665	12,997
Bristol-Myers Squibb Co.	3.250%	8/15/22	20,293	21,302
Bristol-Myers Squibb Co.	3.550%	8/15/22	20,980	22,052
Bristol-Myers Squibb Co.	2.750%	2/15/23	8,550	8,955
Bristol-Myers Squibb Co.	3.250%	2/20/23	10,855	11,495
Bristol-Myers Squibb Co.	7.150%	6/15/23	400	465
Bristol-Myers Squibb Co.	4.000%	8/15/23	6,755	7,393
Bristol-Myers Squibb Co.	3.250%	11/1/23	5,925	6,414
Bristol-Myers Squibb Co.	0.537%	11/13/23	7,975	7,979
Bristol-Myers Squibb Co.	3.625%	5/15/24	24,287	26,602
Bristol-Myers Squibb Co.	2.900%	7/26/24	51,825	56,019
Bristol-Myers Squibb Co.	3.875%	8/15/25	31,181	35,552
Bristol-Myers Squibb Co.	0.750%	11/13/25	8,000	8,010
Bristol-Myers Squibb Co.	3.200%	6/15/26	32,815	36,918
Bristol-Myers Squibb Co.	3.250%	2/27/27	292	331
Bristol-Myers Squibb Co.	1.125%	11/13/27	12,375	12,397
Bristol-Myers Squibb Co.	3.450%	11/15/27	24,587	28,218
Bristol-Myers Squibb Co.	3.900%	2/20/28	25,501	30,088
Bristol-Myers Squibb Co.	3.400%	7/26/29	53,830	62,089
Bristol-Myers Squibb Co.	1.450%	11/13/30	11,200	11,124
Bristol-Myers Squibb Co.	4.125%	6/15/39	24,816	31,406
Bristol-Myers Squibb Co.	5.700%	10/15/40	4,725	6,844
Bristol-Myers Squibb Co.	2.350%	11/13/40	6,825	6,957
Bristol-Myers Squibb Co.	3.250%	8/1/42	7,776	8,915
Bristol-Myers Squibb Co.	5.250%	8/15/43	7,478	10,553
Bristol-Myers Squibb Co.	4.500%	3/1/44	2,288	3,163
Bristol-Myers Squibb Co.	4.625%	5/15/44	10,706	14,388
Bristol-Myers Squibb Co.	5.000%	8/15/45	31,897	46,006
Bristol-Myers Squibb Co.	4.350%	11/15/47	24,731	33,373
Bristol-Myers Squibb Co.	4.550%	2/20/48	25,024	34,471
Bristol-Myers Squibb Co.	4.250%	10/26/49	39,196	52,512
Bristol-Myers Squibb Co.	2.550%	11/13/50	10,525	10,797
Brown-Forman Corp.	3.500%	4/15/25	4,978	5,512
Brown-Forman Corp.	4.500%	7/15/45	5,828	7,829
Bunge Ltd. Finance Corp.	3.000%	9/25/22	7,550	7,843
Bunge Ltd. Finance Corp.	4.350%	3/15/24	7,100	7,836
Bunge Ltd. Finance Corp.	1.630%	8/17/25	3,330	3,429
Bunge Ltd. Finance Corp.	3.250%	8/15/26	7,565	8,403
Bunge Ltd. Finance Corp.	3.750%	9/25/27	6,475	7,394
Campbell Soup Co.	2.500%	8/2/22	2,814	2,904
Campbell Soup Co.	3.650%	3/15/23	3,712	3,961
Campbell Soup Co.	3.950%	3/15/25	12,448	14,020
Campbell Soup Co.	3.300%	3/19/25	7,225	7,902
Campbell Soup Co.	4.150%	3/15/28	11,490	13,476
Campbell Soup Co.	2.375%	4/24/30	6,350	6,659
Campbell Soup Co.	4.800%	3/15/48	8,885	11,869
Campbell Soup Co.	3.125%	4/24/50	6,698	7,076
Cardinal Health Inc.	2.616%	6/15/22	10,980	11,295
Cardinal Health Inc.	3.200%	6/15/22	3,350	3,470
Cardinal Health Inc.	3.200%	3/15/23	5,875	6,220
Cardinal Health Inc.	3.079%	6/15/24	12,380	13,308
Cardinal Health Inc.	3.500%	11/15/24	3,460	3,789
Cardinal Health Inc.	3.750%	9/15/25	5,887	6,644
Cardinal Health Inc.	3.410%	6/15/27	13,674	15,434
Cardinal Health Inc.	4.600%	3/15/43	5,440	6,441
Cardinal Health Inc.	4.500%	11/15/44	5,280	6,125
Cardinal Health Inc.	4.900%	9/15/45	4,820	5,937

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cardinal Health Inc.	4.368%	6/15/47	7,350	8,631
Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	6,886	7,215
Celgene Corp.	3.450%	11/15/27	275	316
Children's Health System of Texas	2.511%	8/15/50	5,808	5,630
Children's Hospital	2.928%	7/15/50	5,150	5,138
Children's Hospital Corp.	4.115%	1/1/47	2,400	3,074
Children's Hospital Corp.	2.585%	2/1/50	3,375	3,378
Children's Hospital Medical Center	4.268%	5/15/44	3,950	4,959
Children's Hospital of Philadelphia	2.704%	7/1/50	6,475	6,724
CHRISTUS Health	4.341%	7/1/28	6,750	7,965
Church & Dwight Co. Inc.	2.450%	8/1/22	2,080	2,141
Church & Dwight Co. Inc.	3.150%	8/1/27	6,450	7,140
Church & Dwight Co. Inc.	3.950%	8/1/47	4,596	5,751
Cigna Corp.	3.900%	2/15/22	19,168	19,864
Cigna Corp.	3.050%	11/30/22	9,990	10,419
Cigna Corp.	3.000%	7/15/23	23,667	24,974
Cigna Corp.	3.750%	7/15/23	8,646	9,326
Cigna Corp.	3.500%	6/15/24	8,587	9,358
Cigna Corp.	3.250%	4/15/25	9,664	10,576
Cigna Corp.	4.125%	11/15/25	25,837	29,697
Cigna Corp.	4.500%	2/25/26	23,009	26,667
Cigna Corp.	3.400%	3/1/27	28,458	31,948
Cigna Corp.	7.875%	5/15/27	985	1,338
Cigna Corp.	3.050%	10/15/27	16,670	18,543
Cigna Corp.	4.375%	10/15/28	49,550	59,684
Cigna Corp.	2.400%	3/15/30	30,125	31,968
Cigna Corp.	4.800%	8/15/38	28,318	36,421
Cigna Corp.	3.200%	3/15/40	16,491	17,955
Cigna Corp.	6.125%	11/15/41	5,557	8,021
Cigna Corp.	5.375%	2/15/42	633	840
Cigna Corp.	4.800%	7/15/46	19,386	25,391
Cigna Corp.	3.875%	10/15/47	11,500	13,475
Cigna Corp.	4.900%	12/15/48	35,745	48,838
Cigna Corp.	3.400%	3/15/50	21,144	23,632
City of Hope	5.623%	11/15/43	2,040	2,919
City of Hope	4.378%	8/15/48	9,600	11,602
Cleveland Clinic Foundation	4.858%	1/1/14	4,880	6,889
Clorox Co.	3.050%	9/15/22	7,522	7,810
Clorox Co.	3.500%	12/15/24	8,475	9,364
Clorox Co.	3.100%	10/1/27	7,097	7,947
Clorox Co.	3.900%	5/15/28	6,400	7,509
Clorox Co.	1.800%	5/15/30	2,600	2,666
Coca-Cola Co.	2.500%	4/1/23	3,870	4,067
Coca-Cola Co.	3.200%	11/1/23	18,220	19,724
Coca-Cola Co.	1.750%	9/6/24	13,571	14,199
Coca-Cola Co.	2.950%	3/25/25	12,133	13,330
Coca-Cola Co.	2.875%	10/27/25	23,365	25,911
Coca-Cola Co.	2.550%	6/1/26	9,975	10,901
Coca-Cola Co.	2.250%	9/1/26	24,790	26,877
Coca-Cola Co.	3.375%	3/25/27	12,783	14,626
Coca-Cola Co.	2.900%	5/25/27	3,000	3,340
Coca-Cola Co.	1.450%	6/1/27	26,058	26,793
Coca-Cola Co.	1.000%	3/15/28	9,100	9,127
Coca-Cola Co.	2.125%	9/6/29	7,300	7,797
Coca-Cola Co.	3.450%	3/25/30	13,500	15,827
Coca-Cola Co.	1.650%	6/1/30	19,725	20,208
Coca-Cola Co.	1.375%	3/15/31	8,000	7,974
Coca-Cola Co.	4.125%	3/25/40	1,670	2,152
Coca-Cola Co.	2.500%	6/1/40	19,300	20,468
Coca-Cola Co.	4.200%	3/25/50	11,300	15,516
Coca-Cola Co.	2.600%	6/1/50	19,340	20,375
Coca-Cola Co.	2.500%	3/15/51	13,850	14,287
Coca-Cola Co.	2.750%	6/1/60	13,550	14,612

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,300	9,245
Coca-Cola European Partners plc	3.250%	8/19/21	1,575	1,588
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	5,850	6,332
Coca-Cola Femsa SAB de CV	1.850%	9/1/32	2,550	2,569
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,525	17,535
Colgate-Palmolive Co.	2.250%	11/15/22	7,175	7,441
Colgate-Palmolive Co.	1.950%	2/1/23	5,075	5,251
Colgate-Palmolive Co.	2.100%	5/1/23	5,634	5,865
Colgate-Palmolive Co.	3.250%	3/15/24	6,400	6,965
Colgate-Palmolive Co.	4.000%	8/15/45	8,442	11,319
Colgate-Palmolive Co.	3.700%	8/1/47	4,963	6,444
CommonSpirit Health	2.950%	11/1/22	6,087	6,368
CommonSpirit Health	2.760%	10/1/24	7,030	7,549
CommonSpirit Health	1.547%	10/1/25	5,730	5,880
CommonSpirit Health	3.347%	10/1/29	11,800	12,967
CommonSpirit Health	2.782%	10/1/30	5,105	5,399
CommonSpirit Health	4.350%	11/1/42	14,295	16,677
CommonSpirit Health	3.817%	10/1/49	3,650	4,128
CommonSpirit Health	4.187%	10/1/49	15,705	18,235
CommonSpirit Health	3.910%	10/1/50	6,945	7,696
Community Health Network Inc.	3.099%	5/1/50	11,500	11,574
Conagra Brands Inc.	3.250%	9/15/22	9,012	9,423
Conagra Brands Inc.	3.200%	1/25/23	4,552	4,788
Conagra Brands Inc.	4.300%	5/1/24	14,943	16,673
Conagra Brands Inc.	4.600%	11/1/25	12,219	14,397
Conagra Brands Inc.	1.375%	11/1/27	12,400	12,486
Conagra Brands Inc.	7.000%	10/1/28	1,070	1,442
Conagra Brands Inc.	4.850%	11/1/28	11,507	14,278
Conagra Brands Inc.	8.250%	9/15/30	8,207	12,264
Conagra Brands Inc.	5.300%	11/1/38	15,389	20,460
Conagra Brands Inc.	5.400%	11/1/48	10,510	14,834
Constellation Brands Inc.	2.700%	5/9/22	9,210	9,470
Constellation Brands Inc.	2.650%	11/7/22	15,800	16,426
Constellation Brands Inc.	3.200%	2/15/23	9,000	9,503
Constellation Brands Inc.	4.250%	5/1/23	20,715	22,559
Constellation Brands Inc.	4.750%	11/15/24	8,643	9,915
Constellation Brands Inc.	4.400%	11/15/25	15,026	17,428
Constellation Brands Inc.	4.750%	12/1/25	6,172	7,306
Constellation Brands Inc.	3.700%	12/6/26	8,240	9,416
Constellation Brands Inc.	3.500%	5/9/27	5,911	6,683
Constellation Brands Inc.	3.600%	2/15/28	11,100	12,659
Constellation Brands Inc.	4.650%	11/15/28	6,500	7,868
Constellation Brands Inc.	3.150%	8/1/29	17,725	19,688
Constellation Brands Inc.	2.875%	5/1/30	1,579	1,728
Constellation Brands Inc.	4.500%	5/9/47	9,756	12,315
Constellation Brands Inc.	4.100%	2/15/48	9,530	11,504
Constellation Brands Inc.	5.250%	11/15/48	6,660	9,341
Constellation Brands Inc.	3.750%	5/1/50	10,200	11,957
Cottage Health Obligated Group	3.304%	11/1/49	6,075	6,774
CVS Health Corp.	3.500%	7/20/22	13,900	14,507
CVS Health Corp.	2.750%	12/1/22	20,080	20,856
CVS Health Corp.	4.750%	12/1/22	6,995	7,480
CVS Health Corp.	3.700%	3/9/23	53,200	56,855
CVS Health Corp.	3.375%	8/12/24	17,526	19,106
CVS Health Corp.	2.625%	8/15/24	1,832	1,960
CVS Health Corp.	3.875%	7/20/25	42,966	48,601
CVS Health Corp.	2.875%	6/1/26	39,460	43,342
CVS Health Corp.	3.000%	8/15/26	8,300	9,158
CVS Health Corp.	3.625%	4/1/27	3,975	4,532
CVS Health Corp.	6.250%	6/1/27	1,200	1,283
CVS Health Corp.	1.300%	8/21/27	26,500	26,690
CVS Health Corp.	4.300%	3/25/28	106,825	127,061
CVS Health Corp.	3.250%	8/15/29	32,590	36,705
CVS Health Corp.	3.750%	4/1/30	23,625	27,490

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CVS Health Corp.	1.750%	8/21/30	17,400	17,408
CVS Health Corp.	1.875%	2/28/31	14,400	14,540
CVS Health Corp.	4.875%	7/20/35	9,170	11,899
CVS Health Corp.	4.780%	3/25/38	62,368	78,814
CVS Health Corp.	6.125%	9/15/39	4,857	6,978
CVS Health Corp.	4.125%	4/1/40	11,926	14,184
CVS Health Corp.	2.700%	8/21/40	16,233	16,429
CVS Health Corp.	5.300%	12/5/43	16,060	21,712
CVS Health Corp.	5.125%	7/20/45	51,263	68,709
CVS Health Corp.	5.050%	3/25/48	97,150	131,225
CVS Health Corp.	4.250%	4/1/50	16,654	20,749
Danaher Corp.	3.350%	9/15/25	6,569	7,331
Danaher Corp.	4.375%	9/15/45	5,348	7,022
Danaher Corp.	2.600%	10/1/50	13,000	13,433
Dartmouth-Hitchcock Health	4.178%	8/1/48	4,600	5,420
Delhaize America LLC	9.000%	4/15/31	3,805	6,094
Dentsply Sirona Inc.	3.250%	6/1/30	9,603	10,685
DH Europe Finance II Sarl	2.050%	11/15/22	11,000	11,343
DH Europe Finance II Sarl	2.200%	11/15/24	8,500	8,947
DH Europe Finance II Sarl	2.600%	11/15/29	11,120	12,109
DH Europe Finance II Sarl	3.250%	11/15/39	10,950	12,462
DH Europe Finance II Sarl	3.400%	11/15/49	10,500	12,426
Diageo Capital plc	2.625%	4/29/23	12,401	12,989
Diageo Capital plc	3.500%	9/18/23	270	291
Diageo Capital plc	2.125%	10/24/24	13,450	14,173
Diageo Capital plc	1.375%	9/29/25	9,000	9,235
Diageo Capital plc	3.875%	5/18/28	3,500	4,081
Diageo Capital plc	2.375%	10/24/29	12,750	13,702
Diageo Capital plc	2.000%	4/29/30	14,725	15,302
Diageo Capital plc	2.125%	4/29/32	15,427	16,251
Diageo Capital plc	5.875%	9/30/36	3,628	5,233
Diageo Capital plc	3.875%	4/29/43	6,516	8,059
Diageo Investment Corp.	2.875%	5/11/22	17,885	18,510
Diageo Investment Corp.	7.450%	4/15/35	2,450	4,111
Diageo Investment Corp.	4.250%	5/11/42	5,247	6,690
Dignity Health	3.125%	11/1/22	2,000	2,075
Dignity Health	3.812%	11/1/24	4,675	5,084
Dignity Health	4.500%	11/1/42	6,025	6,759
Dignity Health	5.267%	11/1/64	2,150	2,898
Duke University Health System Inc.	3.920%	6/1/47	6,755	8,397
Edwards Lifesciences Corp.	4.300%	6/15/28	6,000	7,109
Eli Lilly & Co.	2.350%	5/15/22	1,900	1,955
Eli Lilly & Co.	2.750%	6/1/25	6,701	7,312
Eli Lilly & Co.	3.375%	3/15/29	14,355	16,650
Eli Lilly & Co.	3.950%	5/15/47	1,000	1,278
Eli Lilly & Co.	3.950%	3/15/49	20,240	26,383
Eli Lilly & Co.	4.150%	3/15/59	22,025	30,086
Eli Lilly & Co.	2.250%	5/15/50	25,755	25,285
Eli Lilly & Co.	2.500%	9/15/60	13,600	13,785
Estee Lauder Cos. Inc.	2.000%	12/1/24	2,450	2,585
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,525	8,454
Estee Lauder Cos. Inc.	2.375%	12/1/29	10,825	11,700
Estee Lauder Cos. Inc.	2.600%	4/15/30	12,650	13,883
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,212	4,759
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,673	7,454
Estee Lauder Cos. Inc.	4.150%	3/15/47	7,120	9,349
Estee Lauder Cos. Inc.	3.125%	12/1/49	7,042	8,075
Flowers Foods Inc.	4.375%	4/1/22	3,637	3,766
Flowers Foods Inc.	3.500%	10/1/26	4,275	4,768
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,160	1,212
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	6,590	8,210
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	28,295	31,437
Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	2,350	2,779

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
General Mills Inc.	3.150%	12/15/21	17,553	17,896
General Mills Inc.	2.600%	10/12/22	6,605	6,858
General Mills Inc.	3.700%	10/17/23	14,425	15,699
General Mills Inc.	3.650%	2/15/24	7,116	7,719
General Mills Inc.	4.000%	4/17/25	1,224	1,383
General Mills Inc.	3.200%	2/10/27	12,220	13,690
General Mills Inc.	4.200%	4/17/28	20,266	24,268
General Mills Inc.	2.875%	4/15/30	16,643	18,448
General Mills Inc.	4.550%	4/17/38	12,000	15,381
General Mills Inc.	5.400%	6/15/40	5,750	8,085
General Mills Inc.	4.150%	2/15/43	5,902	7,411
General Mills Inc.	4.700%	4/17/48	4,832	6,789
Gilead Sciences Inc.	4.400%	12/1/21	24,836	25,518
Gilead Sciences Inc.	1.950%	3/1/22	100	102
Gilead Sciences Inc.	3.250%	9/1/22	9,375	9,785
Gilead Sciences Inc.	2.500%	9/1/23	15,917	16,754
Gilead Sciences Inc.	0.750%	9/29/23	8,000	8,020
Gilead Sciences Inc.	3.700%	4/1/24	33,090	36,146
Gilead Sciences Inc.	3.500%	2/1/25	27,013	29,843
Gilead Sciences Inc.	3.650%	3/1/26	24,015	27,235
Gilead Sciences Inc.	2.950%	3/1/27	18,798	20,745
Gilead Sciences Inc.	1.200%	10/1/27	5,000	5,035
Gilead Sciences Inc.	1.650%	10/1/30	6,137	6,145
Gilead Sciences Inc.	4.600%	9/1/35	14,304	18,440
Gilead Sciences Inc.	4.000%	9/1/36	9,362	11,291
Gilead Sciences Inc.	2.600%	10/1/40	5,000	5,033
Gilead Sciences Inc.	5.650%	12/1/41	10,571	15,241
Gilead Sciences Inc.	4.800%	4/1/44	25,384	33,436
Gilead Sciences Inc.	4.500%	2/1/45	26,244	33,384
Gilead Sciences Inc.	4.750%	3/1/46	37,286	49,378
Gilead Sciences Inc.	4.150%	3/1/47	17,652	21,674
Gilead Sciences Inc.	2.800%	10/1/50	9,200	9,156
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	10,895	11,494
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	15,600	16,712
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	20,085	22,620
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	27,750	32,980
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	5,661	8,094
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	22,133	34,933
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	4,505	5,794
GlaxoSmithKline Capital plc	2.850%	5/8/22	12,406	12,825
GlaxoSmithKline Capital plc	2.875%	6/1/22	28,974	29,988
GlaxoSmithKline Capital plc	0.534%	10/1/23	12,000	12,044
GlaxoSmithKline Capital plc	3.000%	6/1/24	14,263	15,404
GlaxoSmithKline Capital plc	3.375%	6/1/29	8,750	10,161
Hackensack Meridian Health Inc.	2.675%	9/1/41	6,650	6,688
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,225	7,890
Hackensack Meridian Health Inc.	2.875%	9/1/50	6,400	6,559
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	4,088
4 Hartford HealthCare Corp.	3.447%	7/1/54	4,710	4,952
Hasbro Inc.	3.550%	11/19/26	5,461	6,085
Hasbro Inc.	3.500%	9/15/27	5,303	5,797
Hasbro Inc.	3.900%	11/19/29	7,030	7,951
Hasbro Inc.	6.350%	3/15/40	5,776	7,448
Hasbro Inc.	5.100%	5/15/44	8,902	10,052
HCA Inc.	4.750%	5/1/23	14,240	15,504
HCA Inc.	5.000%	3/15/24	27,159	30,486
HCA Inc.	5.250%	4/15/25	25,485	29,722
HCA Inc.	5.250%	6/15/26	27,749	32,744
HCA Inc.	4.500%	2/15/27	6,760	7,858
HCA Inc.	4.125%	6/15/29	22,224	25,780
HCA Inc.	5.125%	6/15/39	14,890	18,892
HCA Inc.	5.500%	6/15/47	24,210	31,957
HCA Inc.	5.250%	6/15/49	17,680	23,161
Hershey Co.	2.625%	5/1/23	7,400	7,740

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Hershey Co.	3.375%	5/15/23	9,930	10,633
Hershey Co.	2.050%	11/15/24	1,200	1,267
Hershey Co.	3.200%	8/21/25	5,020	5,587
Hershey Co.	2.300%	8/15/26	9,558	10,342
Hershey Co.	2.450%	11/15/29	3,850	4,202
Hershey Co.	1.700%	6/1/30	5,098	5,226
Hershey Co.	3.375%	8/15/46	485	566
Hershey Co.	3.125%	11/15/49	11,091	12,569
Hershey Co.	2.650%	6/1/50	2,660	2,814
Hormel Foods Corp.	1.800%	6/11/30	12,550	12,958
IHC Health Services Inc.	4.131%	5/15/48	5,069	6,575
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,775	8,564
Ingredion Inc.	3.200%	10/1/26	5,485	6,092
Ingredion Inc.	2.900%	6/1/30	10,500	11,529
Ingredion Inc.	3.900%	6/1/50	5,725	6,793
Integris Baptist Medical Center Inc.	3.875%	8/15/50	7,750	9,123
Iowa Health System	3.665%	2/15/50	7,625	8,700
JM Smucker Co.	3.500%	10/15/21	8,258	8,460
JM Smucker Co.	3.000%	3/15/22	4,570	4,710
JM Smucker Co.	3.500%	3/15/25	12,052	13,409
JM Smucker Co.	3.375%	12/15/27	12,600	14,186
JM Smucker Co.	2.375%	3/15/30	8,825	9,328
JM Smucker Co.	4.250%	3/15/35	6,841	8,379
JM Smucker Co.	4.375%	3/15/45	7,025	8,746
JM Smucker Co.	3.550%	3/15/50	4,340	4,890
Johns Hopkins Health System Corp.	3.837%	5/15/46	5,800	7,231
Johnson & Johnson	2.450%	12/5/21	8,050	8,215
Johnson & Johnson	2.250%	3/3/22	14,293	14,597
Johnson & Johnson	2.050%	3/1/23	7,010	7,255
Johnson & Johnson	3.375%	12/5/23	12,000	13,094
Johnson & Johnson	2.625%	1/15/25	12,049	13,043
Johnson & Johnson	0.550%	9/1/25	15,000	15,075
Johnson & Johnson	2.450%	3/1/26	25,601	27,843
Johnson & Johnson	2.950%	3/3/27	12,800	14,321
Johnson & Johnson	0.950%	9/1/27	6,950	6,977
Johnson & Johnson	2.900%	1/15/28	17,557	19,787
Johnson & Johnson	6.950%	9/1/29	3,195	4,647
Johnson & Johnson	1.300%	9/1/30	22,600	22,649
Johnson & Johnson	4.950%	5/15/33	8,008	11,040
Johnson & Johnson	4.375%	12/5/33	17,974	23,731
Johnson & Johnson	3.550%	3/1/36	12,740	15,580
Johnson & Johnson	3.625%	3/3/37	16,985	20,811
Johnson & Johnson	5.950%	8/15/37	12,233	18,983
Johnson & Johnson	3.400%	1/15/38	11,822	14,118
Johnson & Johnson	5.850%	7/15/38	5,349	8,267
Johnson & Johnson	2.100%	9/1/40	18,675	18,790
Johnson & Johnson	4.500%	9/1/40	8,597	11,784
Johnson & Johnson	4.850%	5/15/41	1,440	2,016
Johnson & Johnson	4.500%	12/5/43	9,123	12,672
Johnson & Johnson	3.700%	3/1/46	24,168	30,814
Johnson & Johnson	3.750%	3/3/47	20,445	26,290
Johnson & Johnson	3.500%	1/15/48	6,453	8,022
Johnson & Johnson	2.250%	9/1/50	14,000	14,084
Johnson & Johnson	2.450%	9/1/60	14,475	14,975
Kaiser Foundation Hospitals	3.500%	4/1/22	3,590	3,718
Kaiser Foundation Hospitals	3.150%	5/1/27	7,510	8,466
Kaiser Foundation Hospitals	4.875%	4/1/42	9,275	12,681
Kaiser Foundation Hospitals	4.150%	5/1/47	14,991	19,419
Kaiser Foundation Hospitals	3.266%	11/1/49	16,010	18,250
Kellogg Co.	2.650%	12/1/23	10,583	11,291
Kellogg Co.	3.250%	4/1/26	10,018	11,237
Kellogg Co.	3.400%	11/15/27	11,100	12,594
Kellogg Co.	4.300%	5/15/28	5,750	6,854
Kellogg Co.	2.100%	6/1/30	6,250	6,542

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kellogg Co.	7.450%	4/1/31	7,700	11,626
Kellogg Co.	4.500%	4/1/46	8,150	10,502
Keurig Dr Pepper Inc.	2.700%	11/15/22	4,072	4,213
Keurig Dr Pepper Inc.	4.057%	5/25/23	16,200	17,592
Keurig Dr Pepper Inc.	3.130%	12/15/23	5,650	6,070
Keurig Dr Pepper Inc.	4.417%	5/25/25	18,001	20,705
Keurig Dr Pepper Inc.	3.400%	11/15/25	7,800	8,698
Keurig Dr Pepper Inc.	2.550%	9/15/26	5,724	6,236
Keurig Dr Pepper Inc.	3.430%	6/15/27	7,250	8,224
Keurig Dr Pepper Inc.	4.597%	5/25/28	24,001	29,115
Keurig Dr Pepper Inc.	3.200%	5/1/30	10,575	11,967
Keurig Dr Pepper Inc.	7.450%	5/1/38	678	1,058
Keurig Dr Pepper Inc.	4.985%	5/25/38	6,375	8,533
Keurig Dr Pepper Inc.	4.500%	11/15/45	16,636	21,208
Keurig Dr Pepper Inc.	4.420%	12/15/46	3,095	3,898
Keurig Dr Pepper Inc.	5.085%	5/25/48	465	652
Keurig Dr Pepper Inc.	3.800%	5/1/50	9,025	10,795
Kimberly-Clark Corp.	2.400%	3/1/22	5,925	6,073
Kimberly-Clark Corp.	2.400%	6/1/23	5,793	6,082
Kimberly-Clark Corp.	3.050%	8/15/25	4,530	5,033
Kimberly-Clark Corp.	2.750%	2/15/26	7,135	7,910
Kimberly-Clark Corp.	1.050%	9/15/27	3,000	3,030
Kimberly-Clark Corp.	3.950%	11/1/28	3,800	4,564
Kimberly-Clark Corp.	3.200%	4/25/29	6,163	7,092
Kimberly-Clark Corp.	3.100%	3/26/30	9,005	10,340
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	3,682
Kimberly-Clark Corp.	5.300%	3/1/41	10,243	14,846
Kimberly-Clark Corp.	3.700%	6/1/43	3,129	3,896
Kimberly-Clark Corp.	3.200%	7/30/46	5,965	7,051
Kimberly-Clark Corp.	3.900%	5/4/47	4,355	5,590
Kimberly-Clark Corp.	2.875%	2/7/50	6,410	7,188
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,419	3,525
Koninklijke Philips NV	6.875%	3/11/38	5,230	8,162
Koninklijke Philips NV	5.000%	3/15/42	10,699	14,359
Kroger Co.	3.400%	4/15/22	3,783	3,904
Kroger Co.	2.800%	8/1/22	3,625	3,754
Kroger Co.	3.850%	8/1/23	7,190	7,753
Kroger Co.	4.000%	2/1/24	5,286	5,798
Kroger Co.	3.500%	2/1/26	4,800	5,383
Kroger Co.	2.650%	10/15/26	13,100	14,322
Kroger Co.	3.700%	8/1/27	5,200	5,977
Kroger Co.	7.700%	6/1/29	5,250	7,366
Kroger Co.	8.000%	9/15/29	4,085	5,907
Kroger Co.	2.200%	5/1/30	4,300	4,497
Kroger Co.	7.500%	4/1/31	5,500	8,054
Kroger Co.	6.900%	4/15/38	5,719	8,630
Kroger Co.	5.400%	7/15/40	3,937	5,294
Kroger Co.	5.000%	4/15/42	5,397	7,134
Kroger Co.	5.150%	8/1/43	2,867	3,902
Kroger Co.	3.875%	10/15/46	12,315	14,402
Kroger Co.	4.450%	2/1/47	11,722	14,758
Kroger Co.	4.650%	1/15/48	11,736	15,205
Kroger Co.	5.400%	1/15/49	3,267	4,730
Kroger Co.	3.950%	1/15/50	10,042	12,072
Laboratory Corp. of America Holdings	3.200%	2/1/22	5,205	5,361
Laboratory Corp. of America Holdings	3.750%	8/23/22	1,635	1,711
Laboratory Corp. of America Holdings	4.000%	11/1/23	2,800	3,049
Laboratory Corp. of America Holdings	3.250%	9/1/24	9,415	10,239
Laboratory Corp. of America Holdings	2.300%	12/1/24	6,710	7,104
Laboratory Corp. of America Holdings	3.600%	2/1/25	8,075	8,922
Laboratory Corp. of America Holdings	3.600%	9/1/27	7,325	8,360
Laboratory Corp. of America Holdings	2.950%	12/1/29	7,525	8,290
Laboratory Corp. of America Holdings	4.700%	2/1/45	12,706	16,626
Mayo Clinic	3.774%	11/15/43	6,216	7,477

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Mayo Clinic	4.000%	11/15/47	3,275	4,143
4	Mayo Clinic	4.128%	11/15/52	2,475	3,245
	McCormick & Co. Inc.	3.900%	7/15/21	3,025	3,055
	McCormick & Co. Inc.	2.700%	8/15/22	2,023	2,088
	McCormick & Co. Inc.	3.150%	8/15/24	9,158	9,922
	McCormick & Co. Inc.	3.400%	8/15/27	9,869	11,082
	McCormick & Co. Inc.	2.500%	4/15/30	10,025	10,728
	McCormick & Co. Inc.	4.200%	8/15/47	3,813	4,835
	McKesson Corp.	2.700%	12/15/22	5,800	6,024
	McKesson Corp.	2.850%	3/15/23	350	366
	McKesson Corp.	3.796%	3/15/24	13,080	14,339
	McKesson Corp.	0.900%	12/3/25	5,575	5,589
	McKesson Corp.	3.950%	2/16/28	7,182	8,376
	McKesson Corp.	4.750%	5/30/29	5,400	6,642
	McKesson Corp.	4.883%	3/15/44	1,000	1,255
	Mead Johnson Nutrition Co.	4.125%	11/15/25	11,823	13,626
	Mead Johnson Nutrition Co.	5.900%	11/1/39	6,850	10,135
	Mead Johnson Nutrition Co.	4.600%	6/1/44	16,823	22,254
4	MedStar Health Inc.	3.626%	8/15/49	4,000	4,657
	Medtronic Inc.	3.500%	3/15/25	14,668	16,429
	Medtronic Inc.	4.375%	3/15/35	38,049	51,152
	Medtronic Inc.	4.625%	3/15/45	22,690	32,116
	Memorial Health Services	3.447%	11/1/49	7,300	7,816
	Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,440	1,944
	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	2,650	2,808
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	11,705	15,180
	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,560	2,072
	Merck & Co. Inc.	2.350%	2/10/22	15,943	16,302
	Merck & Co. Inc.	2.400%	9/15/22	13,990	14,428
	Merck & Co. Inc.	2.800%	5/18/23	27,399	29,041
	Merck & Co. Inc.	2.900%	3/7/24	6,585	7,095
	Merck & Co. Inc.	2.750%	2/10/25	30,849	33,507
	Merck & Co. Inc.	0.750%	2/24/26	12,450	12,555
	Merck & Co. Inc.	3.400%	3/7/29	23,135	26,893
	Merck & Co. Inc.	1.450%	6/24/30	13,505	13,616
	Merck & Co. Inc.	6.500%	12/1/33	9,350	14,521
	Merck & Co. Inc.	3.900%	3/7/39	11,062	13,972
	Merck & Co. Inc.	2.350%	6/24/40	15,447	15,930
	Merck & Co. Inc.	3.600%	9/15/42	12,459	15,333
	Merck & Co. Inc.	4.150%	5/18/43	13,922	18,165
	Merck & Co. Inc.	3.700%	2/10/45	28,681	35,659
	Merck & Co. Inc.	4.000%	3/7/49	20,340	26,817
	Merck & Co. Inc.	2.450%	6/24/50	16,315	16,807
	Mercy Health	4.302%	7/1/28	2,890	3,330
	Methodist Hospital	2.705%	12/1/50	6,600	6,749
	MidMichigan Health	3.409%	6/1/50	4,125	4,585
	Molson Coors Beverage Co.	3.500%	5/1/22	2,138	2,225
	Molson Coors Beverage Co.	3.000%	7/15/26	24,515	26,879
	Molson Coors Beverage Co.	5.000%	5/1/42	15,058	18,817
	Molson Coors Beverage Co.	4.200%	7/15/46	22,916	26,218
6	Mondelez International Holdings Netherlands BV	2.125%	9/19/22	5,000	5,144
	Mondelez International Inc.	0.625%	7/1/22	12,125	12,184
	Mondelez International Inc.	2.125%	4/13/23	3,601	3,742
	Mondelez International Inc.	1.500%	5/4/25	7,345	7,602
	Mondelez International Inc.	2.750%	4/13/30	19,400	21,278
	Mondelez International Inc.	1.500%	2/4/31	5,100	5,017
	Mondelez International Inc.	1.875%	10/15/32	8,975	9,102
	Mondelez International Inc.	2.625%	9/4/50	14,650	14,724
4	Montefiore Obligated Group	5.246%	11/1/48	9,325	11,301
4	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	3,625	4,087
4	Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	6,737	7,603
	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	8,100	8,819
	MultiCare Health System	2.803%	8/15/50	2,925	3,022
	Mylan Inc.	4.200%	11/29/23	14,020	15,335

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Mylan Inc.	4.550%	4/15/28	7,723	9,209
Mylan Inc.	5.400%	11/29/43	5,799	7,639
Mylan Inc.	5.200%	4/15/48	7,300	9,571
Mylan NV	3.950%	6/15/26	21,185	24,256
Mylan NV	5.250%	6/15/46	16,600	21,747
New York & Presbyterian Hospital	2.256%	8/1/40	4,550	4,436
New York & Presbyterian Hospital	4.024%	8/1/45	8,276	10,391
New York & Presbyterian Hospital	4.063%	8/1/56	4,675	6,092
New York & Presbyterian Hospital	2.606%	8/1/60	4,632	4,476
New York & Presbyterian Hospital	3.954%	8/1/19	6,800	7,876
Northwell Healthcare Inc.	3.979%	11/1/46	9,775	11,173
Northwell Healthcare Inc.	4.260%	11/1/47	11,500	13,789
Northwell Healthcare Inc.	3.809%	11/1/49	5,625	6,434
Novartis Capital Corp.	2.400%	5/17/22	28,551	29,334
Novartis Capital Corp.	2.400%	9/21/22	9,269	9,617
Novartis Capital Corp.	3.400%	5/6/24	18,105	19,868
Novartis Capital Corp.	1.750%	2/14/25	11,800	12,375
Novartis Capital Corp.	3.000%	11/20/25	22,077	24,415
Novartis Capital Corp.	2.000%	2/14/27	18,641	19,865
Novartis Capital Corp.	3.100%	5/17/27	17,154	19,270
Novartis Capital Corp.	2.200%	8/14/30	19,695	21,138
Novartis Capital Corp.	3.700%	9/21/42	8,634	10,656
Novartis Capital Corp.	4.400%	5/6/44	22,465	30,879
Novartis Capital Corp.	4.000%	11/20/45	18,313	23,919
Novartis Capital Corp.	2.750%	8/14/50	11,330	12,392
NY Society for Relief of Ruptured & Crippled Maintaining Hospital Special Surgery	2.667%	10/1/50	4,480	4,304
4 NYU Hospitals Center	4.368%	7/1/47	5,790	7,022
NYU Langone Hospitals	5.750%	7/1/43	4,780	6,614
NYU Langone Hospitals	4.784%	7/1/44	4,066	5,150
4 NYU Langone Hospitals	3.380%	7/1/55	8,350	8,689
OhioHealth Corp.	3.042%	11/15/50	4,875	5,325
Orlando Health Obligated Group	4.089%	10/1/48	3,575	4,329
Orlando Health Obligated Group	3.327%	10/1/50	3,500	3,872
Partners Healthcare System Inc.	3.765%	7/1/48	875	1,038
Partners Healthcare System Inc.	3.192%	7/1/49	8,400	9,221
Partners Healthcare System Inc.	4.117%	7/1/55	3,125	4,002
Partners Healthcare System Inc.	3.342%	7/1/60	12,665	14,410
PeaceHealth Obligated Group	1.375%	11/15/25	2,600	2,652
PeaceHealth Obligated Group	4.787%	11/15/48	4,175	5,553
PeaceHealth Obligated Group	3.218%	11/15/50	6,975	7,538
PepsiCo Inc.	3.000%	8/25/21	13,962	14,200
PepsiCo Inc.	1.700%	10/6/21	11,558	11,668
PepsiCo Inc.	2.750%	3/5/22	18,301	18,838
PepsiCo Inc.	2.250%	5/2/22	8,713	8,926
PepsiCo Inc.	3.100%	7/17/22	6,674	6,937
PepsiCo Inc.	2.750%	3/1/23	6,691	7,053
PepsiCo Inc.	0.750%	5/1/23	14,925	15,112
PepsiCo Inc.	3.600%	3/1/24	10,713	11,699
PepsiCo Inc.	2.250%	3/19/25	17,790	19,016
PepsiCo Inc.	2.750%	4/30/25	19,063	20,707
PepsiCo Inc.	3.500%	7/17/25	11,753	13,192
PepsiCo Inc.	2.850%	2/24/26	10,798	11,927
PepsiCo Inc.	2.375%	10/6/26	16,587	18,034
PepsiCo Inc.	2.625%	3/19/27	9,382	10,317
PepsiCo Inc.	3.000%	10/15/27	21,963	24,740
PepsiCo Inc.	2.625%	7/29/29	20,109	22,133
PepsiCo Inc.	2.750%	3/19/30	30,197	33,634
PepsiCo Inc.	1.625%	5/1/30	12,900	13,206
PepsiCo Inc.	1.400%	2/25/31	11,425	11,462
PepsiCo Inc.	5.500%	1/15/40	1,809	2,708
PepsiCo Inc.	3.500%	3/19/40	10,200	12,217
PepsiCo Inc.	4.875%	11/1/40	253	354
PepsiCo Inc.	4.000%	3/5/42	12,900	16,585

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
PepsiCo Inc.	3.600%	8/13/42	9,219	11,165
PepsiCo Inc.	4.250%	10/22/44	11,885	15,540
PepsiCo Inc.	4.600%	7/17/45	6,595	9,221
PepsiCo Inc.	4.450%	4/14/46	20,923	29,166
PepsiCo Inc.	3.450%	10/6/46	19,274	23,132
PepsiCo Inc.	4.000%	5/2/47	6,423	8,384
PepsiCo Inc.	3.375%	7/29/49	13,370	16,200
PepsiCo Inc.	2.875%	10/15/49	16,079	17,951
PepsiCo Inc.	3.625%	3/19/50	19,885	25,123
PepsiCo Inc.	3.875%	3/19/60	10,800	14,411
PerkinElmer Inc.	3.300%	9/15/29	10,615	11,938
Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,100	11,089
Perrigo Finance Unlimited Co.	4.375%	3/15/26	10,186	11,508
Perrigo Finance Unlimited Co.	3.150%	6/15/30	7,441	7,971
Perrigo Finance Unlimited Co.	4.900%	12/15/44	3,912	4,347
Pfizer Inc.	2.200%	12/15/21	7,754	7,900
Pfizer Inc.	2.800%	3/11/22	9,705	9,996
Pfizer Inc.	3.000%	6/15/23	7,788	8,295
Pfizer Inc.	3.200%	9/15/23	7,150	7,695
Pfizer Inc.	2.950%	3/15/24	11,450	12,337
Pfizer Inc.	3.400%	5/15/24	7,009	7,701
Pfizer Inc.	0.800%	5/28/25	6,375	6,462
Pfizer Inc.	2.750%	6/3/26	16,785	18,522
Pfizer Inc.	3.000%	12/15/26	21,398	24,127
Pfizer Inc.	3.600%	9/15/28	15,800	18,625
Pfizer Inc.	3.450%	3/15/29	18,785	21,898
Pfizer Inc.	2.625%	4/1/30	18,295	20,250
Pfizer Inc.	1.700%	5/28/30	14,150	14,607
Pfizer Inc.	4.000%	12/15/36	15,855	20,074
Pfizer Inc.	4.100%	9/15/38	12,050	15,352
Pfizer Inc.	3.900%	3/15/39	17,374	21,678
Pfizer Inc.	7.200%	3/15/39	17,389	29,833
Pfizer Inc.	2.550%	5/28/40	11,825	12,538
Pfizer Inc.	5.600%	9/15/40	1,700	2,501
Pfizer Inc.	4.300%	6/15/43	12,396	16,323
Pfizer Inc.	4.400%	5/15/44	17,554	23,524
Pfizer Inc.	4.125%	12/15/46	15,829	20,801
Pfizer Inc.	4.200%	9/15/48	17,430	23,274
Pfizer Inc.	4.000%	3/15/49	6,645	8,697
Pfizer Inc.	2.700%	5/28/50	27,660	29,542
Pharmacia LLC	6.600%	12/1/28	8,190	11,342
Philip Morris International Inc.	2.625%	2/18/22	2,673	2,740
Philip Morris International Inc.	2.375%	8/17/22	9,063	9,342
Philip Morris International Inc.	2.500%	8/22/22	3,573	3,701
Philip Morris International Inc.	2.500%	11/2/22	11,024	11,437
Philip Morris International Inc.	2.625%	3/6/23	9,110	9,579
Philip Morris International Inc.	1.125%	5/1/23	4,005	4,084
Philip Morris International Inc.	2.125%	5/10/23	9,215	9,566
Philip Morris International Inc.	3.600%	11/15/23	12,816	13,980
Philip Morris International Inc.	2.875%	5/1/24	17,855	19,242
Philip Morris International Inc.	3.250%	11/10/24	14,670	16,114
Philip Morris International Inc.	1.500%	5/1/25	7,821	8,089
Philip Morris International Inc.	3.375%	8/11/25	9,859	10,968
Philip Morris International Inc.	2.750%	2/25/26	15,866	17,314
Philip Morris International Inc.	0.875%	5/1/26	5,000	5,020
Philip Morris International Inc.	3.125%	8/17/27	2,393	2,673
Philip Morris International Inc.	3.125%	3/2/28	6,950	7,762
Philip Morris International Inc.	3.375%	8/15/29	9,245	10,560
Philip Morris International Inc.	2.100%	5/1/30	13,525	14,018
Philip Morris International Inc.	1.750%	11/1/30	2,875	2,907
Philip Morris International Inc.	6.375%	5/16/38	14,272	21,525
Philip Morris International Inc.	4.375%	11/15/41	13,007	16,195
Philip Morris International Inc.	4.500%	3/20/42	10,909	13,758
Philip Morris International Inc.	3.875%	8/21/42	8,965	10,438

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Philip Morris International Inc.	4.125%	3/4/43	10,935	13,385
	Philip Morris International Inc.	4.875%	11/15/43	11,338	14,984
	Philip Morris International Inc.	4.250%	11/10/44	17,112	21,517
4	Procter & Gamble - Esop	9.360%	1/1/21	377	377
	Procter & Gamble Co.	2.300%	2/6/22	12,135	12,402
	Procter & Gamble Co.	2.150%	8/11/22	7,021	7,237
	Procter & Gamble Co.	3.100%	8/15/23	16,002	17,196
	Procter & Gamble Co.	0.550%	10/29/25	12,625	12,657
	Procter & Gamble Co.	2.700%	2/2/26	11,703	12,968
	Procter & Gamble Co.	2.450%	11/3/26	13,350	14,712
	Procter & Gamble Co.	2.800%	3/25/27	18,350	20,398
	Procter & Gamble Co.	2.850%	8/11/27	5,328	5,944
	Procter & Gamble Co.	3.000%	3/25/30	23,301	26,718
	Procter & Gamble Co.	1.200%	10/29/30	14,170	14,102
	Procter & Gamble Co.	5.550%	3/5/37	1,500	2,294
	Procter & Gamble Co.	3.550%	3/25/40	18,268	22,723
	Procter & Gamble Co.	3.500%	10/25/47	8,941	11,593
	Procter & Gamble Co.	3.600%	3/25/50	8,739	11,717
	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,243	2,441
	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	8,861	9,501
4	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	5,243	6,154
4	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	4,800	5,752
	Quest Diagnostics Inc.	4.250%	4/1/24	4,565	5,033
	Quest Diagnostics Inc.	3.500%	3/30/25	6,420	7,135
	Quest Diagnostics Inc.	3.450%	6/1/26	7,629	8,599
	Quest Diagnostics Inc.	4.200%	6/30/29	3,475	4,126
	Quest Diagnostics Inc.	2.950%	6/30/30	11,810	12,982
	Quest Diagnostics Inc.	2.800%	6/30/31	8,000	8,770
	Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,772
	Quest Diagnostics Inc.	4.700%	3/30/45	2,898	3,643
	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	16,327	16,038
	Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	11,970	11,540
	Reynolds American Inc.	4.850%	9/15/23	4,175	4,657
	Reynolds American Inc.	4.450%	6/12/25	34,722	39,487
	Reynolds American Inc.	5.700%	8/15/35	15,563	19,644
	Reynolds American Inc.	7.250%	6/15/37	3,230	4,432
	Reynolds American Inc.	8.125%	5/1/40	2,569	3,734
	Reynolds American Inc.	7.000%	8/4/41	3,375	4,423
	Reynolds American Inc.	6.150%	9/15/43	11,492	14,868
	Reynolds American Inc.	5.850%	8/15/45	27,084	34,571
6	Royalty Pharma plc	0.750%	9/2/23	12,500	12,906
6	Royalty Pharma plc	1.200%	9/2/25	12,950	13,122
6	Royalty Pharma plc	1.750%	9/2/27	14,000	14,321
6	Royalty Pharma plc	2.200%	9/2/30	13,675	13,954
6	Royalty Pharma plc	3.300%	9/2/40	16,300	17,090
6	Royalty Pharma plc	3.550%	9/2/50	10,000	10,641
	RUSH Obligated Group	3.922%	11/15/29	4,275	5,064
	RWJ Barnabas Health Inc.	3.949%	7/1/46	5,853	7,064
	RWJ Barnabas Health Inc.	3.477%	7/1/49	1,750	1,971
	Sanofi	3.375%	6/19/23	15,300	16,409
	Sanofi	3.625%	6/19/28	17,345	20,226
	Sharp HealthCare	2.680%	8/1/50	3,575	3,606
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	46,436	49,233
	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	37,817	42,249
	Smith & Nephew plc	2.032%	10/14/30	13,295	13,488
	Spectrum Health System Obligated Group	3.487%	7/15/49	3,652	4,182
	SSM Health Care Corp.	3.688%	6/1/23	8,575	9,165
	SSM Health Care Corp.	3.823%	6/1/27	5,200	5,879
	Stanford Health Care	3.310%	8/15/30	100	114
	Stanford Health Care	3.795%	11/15/48	6,850	8,534
	Stryker Corp.	3.375%	5/15/24	12,345	13,424
	Stryker Corp.	1.150%	6/15/25	5,900	6,018
	Stryker Corp.	3.375%	11/1/25	12,375	13,844
	Stryker Corp.	3.500%	3/15/26	11,265	12,771

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Stryker Corp.	3.650%	3/7/28	7,295	8,435
Stryker Corp.	1.950%	6/15/30	12,550	12,891
Stryker Corp.	4.100%	4/1/43	5,070	6,145
Stryker Corp.	4.375%	5/15/44	7,695	9,530
Stryker Corp.	4.625%	3/15/46	6,710	8,940
Stryker Corp.	2.900%	6/15/50	9,375	9,896
Sutter Health	1.321%	8/15/25	3,725	3,776
Sutter Health	3.695%	8/15/28	4,450	5,022
Sutter Health	2.294%	8/15/30	9,050	9,423
Sutter Health	3.161%	8/15/40	5,250	5,559
Sutter Health	4.091%	8/15/48	4,950	6,011
Sutter Health	3.361%	8/15/50	8,200	8,929
Sysco Corp.	2.600%	6/12/22	3,250	3,350
Sysco Corp.	3.550%	3/15/25	5,190	5,777
Sysco Corp.	5.650%	4/1/25	448	533
Sysco Corp.	3.750%	10/1/25	7,930	8,887
Sysco Corp.	3.300%	7/15/26	9,910	10,992
Sysco Corp.	3.250%	7/15/27	21,051	23,428
Sysco Corp.	2.400%	2/15/30	2,100	2,179
Sysco Corp.	5.950%	4/1/30	15,750	20,686
Sysco Corp.	6.600%	4/1/40	10,922	15,944
Sysco Corp.	4.850%	10/1/45	7,130	8,902
Sysco Corp.	4.500%	4/1/46	6,265	7,579
Sysco Corp.	4.450%	3/15/48	7,467	8,997
Sysco Corp.	3.300%	2/15/50	6,350	6,651
Sysco Corp.	6.600%	4/1/50	16,033	24,632
Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	20,424	22,632
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	25,571	31,743
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	24,865	25,384
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	18,165	19,049
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	28,470	30,368
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	17,450	19,351
Texas Health Resources	2.328%	11/15/50	3,750	3,542
4 Texas Health Resources	4.330%	11/15/55	2,843	3,824
Thermo Fisher Scientific Inc.	3.000%	4/15/23	13,051	13,767
Thermo Fisher Scientific Inc.	4.150%	2/1/24	8,214	9,082
Thermo Fisher Scientific Inc.	4.133%	3/25/25	17,011	19,352
Thermo Fisher Scientific Inc.	3.650%	12/15/25	9,925	11,238
Thermo Fisher Scientific Inc.	2.950%	9/19/26	16,195	18,032
Thermo Fisher Scientific Inc.	3.200%	8/15/27	9,597	10,785
Thermo Fisher Scientific Inc.	2.600%	10/1/29	10,380	11,355
Thermo Fisher Scientific Inc.	4.497%	3/25/30	5,975	7,409
Thermo Fisher Scientific Inc.	5.300%	2/1/44	7,288	10,592
Thermo Fisher Scientific Inc.	4.100%	8/15/47	7,650	10,214
Toledo Hospital	5.325%	11/15/28	4,100	4,752
Toledo Hospital	5.750%	11/15/38	5,454	6,495
Toledo Hospital	6.015%	11/15/48	4,750	5,916
Trinity Health Corp.	4.125%	12/1/45	6,815	8,335
4 Trinity Health Corp.	3.434%	12/1/48	1,660	1,807
Tyson Foods Inc.	4.500%	6/15/22	21,745	22,789
Tyson Foods Inc.	3.900%	9/28/23	3,300	3,599
Tyson Foods Inc.	3.950%	8/15/24	19,491	21,637
Tyson Foods Inc.	4.000%	3/1/26	12,053	13,848
Tyson Foods Inc.	3.550%	6/2/27	15,940	18,144
Tyson Foods Inc.	4.350%	3/1/29	22,943	27,774
Tyson Foods Inc.	4.875%	8/15/34	9,241	12,066
Tyson Foods Inc.	5.150%	8/15/44	13,927	19,113
Tyson Foods Inc.	4.550%	6/2/47	10,325	13,575
Tyson Foods Inc.	5.100%	9/28/48	17,422	25,041
Unilever Capital Corp.	2.750%	3/22/21	4,006	4,026
Unilever Capital Corp.	3.000%	3/7/22	10,050	10,376
Unilever Capital Corp.	2.200%	5/5/22	900	921
Unilever Capital Corp.	0.375%	9/14/23	3,300	3,317
Unilever Capital Corp.	3.250%	3/7/24	16,450	17,845

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Unilever Capital Corp.	2.600%	5/5/24	24,325	25,966
Unilever Capital Corp.	3.100%	7/30/25	9,825	10,882
Unilever Capital Corp.	2.000%	7/28/26	10,625	11,339
Unilever Capital Corp.	2.900%	5/5/27	6,350	7,062
Unilever Capital Corp.	3.500%	3/22/28	12,875	14,945
Unilever Capital Corp.	2.125%	9/6/29	12,570	13,412
Unilever Capital Corp.	1.375%	9/14/30	4,200	4,209
Unilever Capital Corp.	5.900%	11/15/32	8,975	13,030
⁶ Universal Health Services Inc.	2.650%	10/15/30	10,500	10,867
⁶ Upjohn Inc.	1.125%	6/22/22	12,725	12,855
⁶ Upjohn Inc.	1.650%	6/22/25	9,250	9,568
⁶ Upjohn Inc.	2.300%	6/22/27	4,825	5,118
⁶ Upjohn Inc.	2.700%	6/22/30	32,650	34,427
⁶ Upjohn Inc.	3.850%	6/22/40	20,800	23,398
⁶ Upjohn Inc.	4.000%	6/22/50	25,550	29,223
UPMC	3.600%	4/3/25	6,550	7,275
West Virginia United Health System Obligated Group	3.129%	6/1/50	1,900	2,003
Whirlpool Corp.	4.700%	6/1/22	5,180	5,480
Whirlpool Corp.	4.000%	3/1/24	3,529	3,880
Whirlpool Corp.	3.700%	5/1/25	3,788	4,204
Whirlpool Corp.	4.750%	2/26/29	8,665	10,596
Whirlpool Corp.	4.500%	6/1/46	6,082	7,528
Whirlpool Corp.	4.600%	5/15/50	4,325	5,608
⁴ Willis-Knighton Medical Center	4.813%	9/1/48	3,921	5,210
Wyeth LLC	7.250%	3/1/23	2,400	2,745
Wyeth LLC	6.450%	2/1/24	11,600	13,674
Wyeth LLC	6.500%	2/1/34	9,208	14,305
Wyeth LLC	6.000%	2/15/36	5,465	8,138
Wyeth LLC	5.950%	4/1/37	24,913	37,470
Yale-New Haven Health Services Corp.	2.496%	7/1/50	5,100	4,952
Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	5,035
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	10,575	10,879
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	6,575	7,010
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,355	23,599
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	1,550	1,697
Zimmer Biomet Holdings Inc.	3.550%	3/20/30	7,400	8,356
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	2,147
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	8,945	10,437
Zoetis Inc.	3.250%	2/1/23	14,745	15,517
Zoetis Inc.	4.500%	11/13/25	4,325	5,050
Zoetis Inc.	3.000%	9/12/27	14,104	15,754
Zoetis Inc.	3.900%	8/20/28	7,400	8,711
Zoetis Inc.	2.000%	5/15/30	13,300	13,749
Zoetis Inc.	4.700%	2/1/43	14,228	19,431
Zoetis Inc.	3.950%	9/12/47	8,372	10,423
Zoetis Inc.	4.450%	8/20/48	4,900	6,561
Zoetis Inc.	3.000%	5/15/50	5,825	6,395
Energy (2.3%)				
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	15,918	16,594
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	16,855	18,876
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	6,205	6,790
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.486%	5/1/30	8,764	10,562
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	17,675	20,065
Baker Hughes Holdings LLC	5.125%	9/15/40	14,938	19,726
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,562
Boardwalk Pipelines LP	4.950%	12/15/24	8,335	9,252
Boardwalk Pipelines LP	5.950%	6/1/26	14,590	17,215
Boardwalk Pipelines LP	4.450%	7/15/27	10,462	11,706

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
BP Capital Markets America Inc.	3.245%	5/6/22	24,864	25,827
BP Capital Markets America Inc.	2.520%	9/19/22	8,925	9,237
BP Capital Markets America Inc.	2.937%	4/6/23	9,130	9,643
BP Capital Markets America Inc.	2.750%	5/10/23	10,516	11,086
BP Capital Markets America Inc.	3.216%	11/28/23	18,853	20,242
BP Capital Markets America Inc.	3.790%	2/6/24	5,859	6,409
BP Capital Markets America Inc.	3.224%	4/14/24	3,150	3,402
BP Capital Markets America Inc.	3.194%	4/6/25	7,936	8,728
BP Capital Markets America Inc.	3.796%	9/21/25	19,104	21,654
BP Capital Markets America Inc.	3.410%	2/11/26	14,161	15,846
BP Capital Markets America Inc.	3.119%	5/4/26	18,998	21,008
BP Capital Markets America Inc.	3.017%	1/16/27	8,680	9,578
BP Capital Markets America Inc.	3.543%	4/6/27	4,350	4,942
BP Capital Markets America Inc.	3.588%	4/14/27	5,250	5,963
BP Capital Markets America Inc.	3.937%	9/21/28	14,000	16,447
BP Capital Markets America Inc.	4.234%	11/6/28	17,400	20,738
BP Capital Markets America Inc.	3.633%	4/6/30	22,765	26,454
BP Capital Markets America Inc.	1.749%	8/10/30	7,050	7,062
BP Capital Markets America Inc.	3.000%	2/24/50	28,891	29,620
BP Capital Markets America Inc.	2.772%	11/10/50	16,805	16,521
BP Capital Markets America Inc.	2.939%	6/4/51	10,600	10,753
BP Capital Markets plc	3.062%	3/17/22	4,000	4,131
BP Capital Markets plc	3.245%	5/6/22	12,913	13,413
BP Capital Markets plc	2.500%	11/6/22	15,162	15,749
BP Capital Markets plc	3.994%	9/26/23	7,405	8,104
BP Capital Markets plc	3.814%	2/10/24	8,331	9,143
BP Capital Markets plc	3.535%	11/4/24	24,916	27,629
BP Capital Markets plc	3.506%	3/17/25	20,359	22,700
BP Capital Markets plc	3.279%	9/19/27	26,450	29,750
BP Capital Markets plc	3.723%	11/28/28	15,409	17,836
Burlington Resources Finance Co.	7.200%	8/15/31	3,455	5,154
Burlington Resources Finance Co.	7.400%	12/1/31	5,765	8,575
Canadian Natural Resources Ltd.	2.950%	1/15/23	15,347	16,038
Canadian Natural Resources Ltd.	3.800%	4/15/24	6,673	7,148
Canadian Natural Resources Ltd.	3.900%	2/1/25	290	317
Canadian Natural Resources Ltd.	2.050%	7/15/25	5,200	5,452
Canadian Natural Resources Ltd.	3.850%	6/1/27	21,428	24,026
Canadian Natural Resources Ltd.	2.950%	7/15/30	8,200	8,688
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,718	7,612
Canadian Natural Resources Ltd.	6.450%	6/30/33	7,323	9,630
Canadian Natural Resources Ltd.	5.850%	2/1/35	4,325	5,433
Canadian Natural Resources Ltd.	6.500%	2/15/37	10,197	13,409
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,599	15,485
Canadian Natural Resources Ltd.	6.750%	2/1/39	5,584	7,636
Canadian Natural Resources Ltd.	4.950%	6/1/47	6,050	7,640
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	11,114	12,943
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	14,140	16,420
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	26,875	31,712
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	19,330	21,543
Chevron Corp.	2.411%	3/3/22	4,995	5,101
Chevron Corp.	2.498%	3/3/22	8,665	8,806
Chevron Corp.	2.355%	12/5/22	24,207	25,048
Chevron Corp.	1.141%	5/11/23	17,550	17,880
Chevron Corp.	2.566%	5/16/23	6,015	6,308
Chevron Corp.	3.191%	6/24/23	23,886	25,348
Chevron Corp.	2.895%	3/3/24	15,570	16,522
Chevron Corp.	1.554%	5/11/25	29,975	31,067
Chevron Corp.	3.326%	11/17/25	19,131	21,316
Chevron Corp.	2.954%	5/16/26	22,461	24,963
Chevron Corp.	1.995%	5/11/27	7,800	8,248
Chevron Corp.	2.236%	5/11/30	21,150	22,586
Chevron Corp.	2.978%	5/11/40	6,975	7,703
Chevron Corp.	3.078%	5/11/50	11,950	13,179
Chevron USA Inc.	0.333%	8/12/22	5,380	5,387

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Chevron USA Inc.	0.426%	8/11/23	3,900	3,910
Chevron USA Inc.	0.687%	8/12/25	7,900	7,923
Chevron USA Inc.	1.018%	8/12/27	4,850	4,853
Chevron USA Inc.	2.343%	8/12/50	10,600	10,244
Cimarex Energy Co.	4.375%	6/1/24	10,950	11,894
Cimarex Energy Co.	3.900%	5/15/27	14,026	15,358
Cimarex Energy Co.	4.375%	3/15/29	2,278	2,591
Columbia Pipeline Group Inc.	4.500%	6/1/25	18,525	21,350
Columbia Pipeline Group Inc.	5.800%	6/1/45	5,525	7,581
Concho Resources Inc.	3.750%	10/1/27	29,796	33,707
Concho Resources Inc.	4.300%	8/15/28	26,805	31,663
Concho Resources Inc.	2.400%	2/15/31	6,500	6,788
Concho Resources Inc.	4.875%	10/1/47	11,726	15,771
Concho Resources Inc.	4.850%	8/15/48	5,000	6,669
Conoco Funding Co.	7.250%	10/15/31	1,115	1,661
ConocoPhillips	5.900%	10/15/32	14,606	19,882
ConocoPhillips	5.900%	5/15/38	10,968	15,708
ConocoPhillips	6.500%	2/1/39	29,259	44,699
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	8,450	11,935
ConocoPhillips Co.	3.350%	11/15/24	3,123	3,421
ConocoPhillips Co.	4.950%	3/15/26	20,129	24,163
ConocoPhillips Co.	4.300%	11/15/44	10,712	13,548
ConocoPhillips Co.	5.950%	3/15/46	650	990
ConocoPhillips Holding Co.	6.950%	4/15/29	25,284	35,282
Devon Energy Corp.	5.850%	12/15/25	6,151	7,235
Devon Energy Corp.	7.950%	4/15/32	5,705	8,001
Devon Energy Corp.	5.600%	7/15/41	15,405	18,698
Devon Energy Corp.	4.750%	5/15/42	10,924	12,235
Devon Energy Corp.	5.000%	6/15/45	10,488	12,402
Devon Financing Co. LLC	7.875%	9/30/31	7,787	10,801
Diamondback Energy Inc.	2.875%	12/1/24	12,205	12,830
Diamondback Energy Inc.	4.750%	5/31/25	1,600	1,796
Diamondback Energy Inc.	5.375%	5/31/25	4,500	4,663
Diamondback Energy Inc.	3.250%	12/1/26	25,896	27,676
Diamondback Energy Inc.	3.500%	12/1/29	23,875	25,427
Dominion Energy Gas Holdings LLC	3.550%	11/1/23	13,725	14,771
Dominion Energy Gas Holdings LLC	2.500%	11/15/24	5,500	5,878
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	7,896	8,736
Dominion Energy Gas Holdings LLC	3.000%	11/15/29	4,100	4,490
Dominion Energy Gas Holdings LLC	4.800%	11/1/43	6,535	8,372
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	5,075	6,409
Dominion Energy Gas Holdings LLC	3.900%	11/15/49	200	233
Enable Midstream Partners LP	3.900%	5/15/24	16,700	16,993
Enable Midstream Partners LP	4.400%	3/15/27	12,640	12,662
Enable Midstream Partners LP	4.950%	5/15/28	16,760	17,130
Enable Midstream Partners LP	5.000%	5/15/44	1,338	1,270
Enbridge Energy Partners LP	5.875%	10/15/25	10,311	12,488
Enbridge Energy Partners LP	7.500%	4/15/38	9,910	14,011
Enbridge Energy Partners LP	5.500%	9/15/40	3,790	4,741
Enbridge Energy Partners LP	7.375%	10/15/45	10,306	15,815
Enbridge Inc.	2.900%	7/15/22	7,430	7,690
Enbridge Inc.	4.000%	10/1/23	3,000	3,262
Enbridge Inc.	2.500%	1/15/25	6,450	6,892
Enbridge Inc.	4.250%	12/1/26	10,932	12,723
Enbridge Inc.	3.700%	7/15/27	16,050	18,242
Enbridge Inc.	3.125%	11/15/29	12,325	13,527
Enbridge Inc.	4.500%	6/10/44	7,000	8,192
Enbridge Inc.	5.500%	12/1/46	1,650	2,200
Enbridge Inc.	4.000%	11/15/49	5,975	6,803
Energy Transfer Operating LP	5.200%	2/1/22	13,574	14,066
Energy Transfer Operating LP	3.600%	2/1/23	20,586	21,538
Energy Transfer Operating LP	4.250%	3/15/23	22,740	23,849
Energy Transfer Operating LP	4.200%	9/15/23	7,470	8,049
Energy Transfer Operating LP	4.900%	2/1/24	2,029	2,222

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Energy Transfer Operating LP	4.500%	4/15/24	1,250	1,341
Energy Transfer Operating LP	4.050%	3/15/25	21,900	23,926
Energy Transfer Operating LP	2.900%	5/15/25	10,834	11,430
Energy Transfer Operating LP	4.750%	1/15/26	14,800	16,409
Energy Transfer Operating LP	4.200%	4/15/27	7,300	8,021
Energy Transfer Operating LP	5.500%	6/1/27	17,600	20,614
Energy Transfer Operating LP	5.250%	4/15/29	15,148	17,591
Energy Transfer Operating LP	3.750%	5/15/30	12,900	13,948
Energy Transfer Operating LP	4.900%	3/15/35	5,048	5,509
Energy Transfer Operating LP	6.250%	4/15/49	18,680	22,533
Energy Transfer Operating LP	5.000%	5/15/50	28,895	31,532
Energy Transfer Partners LP	4.950%	6/15/28	6,475	19,029
Energy Transfer Partners LP	6.625%	10/15/36	3,980	4,766
Energy Transfer Partners LP	5.800%	6/15/38	9,725	11,111
Energy Transfer Partners LP	7.500%	7/1/38	6,482	8,508
Energy Transfer Partners LP	6.050%	6/1/41	8,370	9,605
Energy Transfer Partners LP	6.500%	2/1/42	12,458	15,105
Energy Transfer Partners LP	5.150%	2/1/43	2,074	2,183
Energy Transfer Partners LP	5.950%	10/1/43	5,272	5,911
Energy Transfer Partners LP	5.150%	3/15/45	4,478	4,831
Energy Transfer Partners LP	6.125%	12/15/45	19,444	22,701
Energy Transfer Partners LP	5.300%	4/15/47	9,430	10,385
Energy Transfer Partners LP	6.000%	6/15/48	16,560	19,631
Enterprise Products Operating LLC	3.500%	2/1/22	8,593	8,882
Enterprise Products Operating LLC	4.050%	2/15/22	475	495
Enterprise Products Operating LLC	3.350%	3/15/23	22,149	23,092
Enterprise Products Operating LLC	3.900%	2/15/24	15,624	17,107
Enterprise Products Operating LLC	3.750%	2/15/25	20,935	23,427
Enterprise Products Operating LLC	3.700%	2/15/26	8,102	9,159
Enterprise Products Operating LLC	3.950%	2/15/27	3,247	3,649
Enterprise Products Operating LLC	3.125%	7/31/29	28,945	32,035
Enterprise Products Operating LLC	2.800%	1/31/30	17,895	19,412
Enterprise Products Operating LLC	6.875%	3/1/33	6,813	9,496
Enterprise Products Operating LLC	6.650%	10/15/34	1,760	2,465
Enterprise Products Operating LLC	7.550%	4/15/38	3,544	5,377
Enterprise Products Operating LLC	6.125%	10/15/39	13,461	18,598
Enterprise Products Operating LLC	5.950%	2/1/41	10,706	14,659
Enterprise Products Operating LLC	5.700%	2/15/42	6,495	8,914
Enterprise Products Operating LLC	4.850%	8/15/42	9,147	11,279
Enterprise Products Operating LLC	4.450%	2/15/43	17,023	20,306
Enterprise Products Operating LLC	4.850%	3/15/44	11,740	14,454
Enterprise Products Operating LLC	5.100%	2/15/45	6,507	8,218
Enterprise Products Operating LLC	4.900%	5/15/46	26,028	32,602
Enterprise Products Operating LLC	4.250%	2/15/48	24,980	29,108
Enterprise Products Operating LLC	4.800%	2/1/49	13,186	16,647
Enterprise Products Operating LLC	4.200%	1/31/50	24,450	28,691
Enterprise Products Operating LLC	3.700%	1/31/51	13,120	14,389
Enterprise Products Operating LLC	3.200%	2/15/52	8,175	8,245
Enterprise Products Operating LLC	4.950%	10/15/54	9,220	11,607
Enterprise Products Operating LLC	3.950%	1/31/60	20,420	22,383
Enterprise Products Operating LLC	4.875%	8/16/77	600	576
4 Enterprise Products Operating LLC	5.250%	8/16/77	7,825	7,933
4 Enterprise Products Operating LLC	5.375%	2/15/78	9,215	9,123
EOG Resources Inc.	2.625%	3/15/23	16,258	16,967
EOG Resources Inc.	3.150%	4/1/25	8,281	9,057
EOG Resources Inc.	4.150%	1/15/26	14,335	16,432
EOG Resources Inc.	4.375%	4/15/30	12,215	14,860
EOG Resources Inc.	4.950%	4/15/50	17,418	23,563
Exxon Mobil Corp.	2.397%	3/6/22	32,210	32,813
Exxon Mobil Corp.	1.902%	8/16/22	1,902	12,594
Exxon Mobil Corp.	2.726%	3/1/23	37,622	39,405
Exxon Mobil Corp.	1.571%	4/15/23	23,350	23,789
Exxon Mobil Corp.	2.019%	8/16/24	19,107	20,088
Exxon Mobil Corp.	2.709%	3/6/25	10,548	11,303

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Exxon Mobil Corp.	2.992%	3/19/25	49,975	54,631
Exxon Mobil Corp.	3.043%	3/1/26	16,426	18,172
Exxon Mobil Corp.	2.275%	8/16/26	13,106	14,111
Exxon Mobil Corp.	3.294%	3/19/27	10,000	11,392
Exxon Mobil Corp.	2.440%	8/16/29	15,650	16,730
Exxon Mobil Corp.	3.482%	3/19/30	21,440	24,811
Exxon Mobil Corp.	2.610%	10/15/30	26,388	28,800
Exxon Mobil Corp.	2.995%	8/16/39	10,825	11,724
Exxon Mobil Corp.	4.227%	3/19/40	27,650	34,281
Exxon Mobil Corp.	3.567%	3/6/45	16,800	19,190
Exxon Mobil Corp.	4.114%	3/1/46	17,200	21,174
Exxon Mobil Corp.	3.095%	8/16/49	25,450	27,421
Exxon Mobil Corp.	4.327%	3/19/50	51,117	66,580
Exxon Mobil Corp.	3.452%	4/15/51	35,775	40,862
Halliburton Co.	3.500%	8/1/23	1,603	1,703
Halliburton Co.	3.800%	11/15/25	8,349	9,351
Halliburton Co.	2.920%	3/1/30	24,640	26,057
Halliburton Co.	4.850%	11/15/35	18,848	21,628
Halliburton Co.	6.700%	9/15/38	14,952	19,755
Halliburton Co.	4.500%	11/15/41	2,060	2,227
Halliburton Co.	4.750%	8/1/43	11,381	12,647
Halliburton Co.	5.000%	11/15/45	30,213	35,689
Helmerich & Payne Inc.	4.650%	3/15/25	5,000	5,544
Hess Corp.	3.500%	7/15/24	3,720	3,925
Hess Corp.	4.300%	4/1/27	10,690	11,839
Hess Corp.	7.875%	10/1/29	7,493	9,825
Hess Corp.	7.300%	8/15/31	6,023	7,770
Hess Corp.	7.125%	3/15/33	5,892	7,630
Hess Corp.	6.000%	1/15/40	17,310	21,075
Hess Corp.	5.600%	2/15/41	19,008	23,071
Hess Corp.	5.800%	4/1/47	1,000	1,266
HollyFrontier Corp.	2.625%	10/1/23	2,300	2,351
HollyFrontier Corp.	5.875%	4/1/26	11,820	12,899
Husky Energy Inc.	3.950%	4/15/22	5,771	5,929
Husky Energy Inc.	4.000%	4/15/24	13,898	14,853
Husky Energy Inc.	4.400%	4/15/29	9,400	9,922
Husky Energy Inc.	6.800%	9/15/37	3,316	4,152
Kinder Morgan Energy Partners LP	4.150%	3/1/22	6,364	6,629
Kinder Morgan Energy Partners LP	3.950%	9/1/22	8,949	9,378
Kinder Morgan Energy Partners LP	3.450%	2/15/23	10,319	10,861
Kinder Morgan Energy Partners LP	3.500%	9/1/23	14,399	15,389
Kinder Morgan Energy Partners LP	4.150%	2/1/24	450	493
Kinder Morgan Energy Partners LP	4.300%	5/1/24	21,611	23,904
Kinder Morgan Energy Partners LP	4.250%	9/1/24	2,534	2,828
Kinder Morgan Energy Partners LP	7.400%	3/15/31	1,010	1,355
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,690	5,114
Kinder Morgan Energy Partners LP	5.800%	3/15/35	7,249	9,078
Kinder Morgan Energy Partners LP	6.500%	2/1/37	22,321	28,963
Kinder Morgan Energy Partners LP	6.950%	1/15/38	6,336	8,682
Kinder Morgan Energy Partners LP	6.500%	9/1/39	8,145	10,656
Kinder Morgan Energy Partners LP	6.550%	9/15/40	8,500	11,204
Kinder Morgan Energy Partners LP	7.500%	11/15/40	7,775	11,106
Kinder Morgan Energy Partners LP	6.375%	3/1/41	4,287	5,611
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,464	15,102
Kinder Morgan Energy Partners LP	5.000%	8/15/42	5,774	6,660
Kinder Morgan Energy Partners LP	4.700%	11/1/42	13,199	15,049
Kinder Morgan Energy Partners LP	5.000%	3/1/43	4,941	5,710
Kinder Morgan Energy Partners LP	5.500%	3/1/44	12,604	15,749
Kinder Morgan Energy Partners LP	5.400%	9/1/44	3,045	3,725
Kinder Morgan Inc.	3.150%	1/15/23	10,749	11,286
Kinder Morgan Inc.	4.300%	6/1/25	10,049	11,441
Kinder Morgan Inc.	4.300%	3/1/28	19,077	22,344
Kinder Morgan Inc.	2.000%	2/15/31	12,400	12,525
Kinder Morgan Inc.	7.800%	8/1/31	5,400	7,693

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kinder Morgan Inc.	7.750%	1/15/32	11,375	16,379
Kinder Morgan Inc.	5.300%	12/1/34	19,134	23,672
Kinder Morgan Inc.	5.550%	6/1/45	18,342	23,468
Kinder Morgan Inc.	5.050%	2/15/46	12,171	14,889
Kinder Morgan Inc.	5.200%	3/1/48	875	1,102
Kinder Morgan Inc.	3.250%	8/1/50	10,140	10,158
Magellan Midstream Partners LP	5.000%	3/1/26	9,066	10,824
Magellan Midstream Partners LP	3.250%	6/1/30	7,600	8,517
Magellan Midstream Partners LP	5.150%	10/15/43	291	368
Magellan Midstream Partners LP	4.250%	9/15/46	4,744	5,394
Magellan Midstream Partners LP	4.200%	10/3/47	13,068	14,887
Magellan Midstream Partners LP	4.850%	2/1/49	6,450	8,079
Magellan Midstream Partners LP	3.950%	3/1/50	7,600	8,526
Marathon Oil Corp.	2.800%	11/1/22	4,525	4,649
Marathon Oil Corp.	3.850%	6/1/25	10,000	10,725
Marathon Oil Corp.	4.400%	7/15/27	16,952	18,753
Marathon Oil Corp.	6.800%	3/15/32	6,865	8,451
Marathon Oil Corp.	6.600%	10/1/37	15,180	18,747
Marathon Oil Corp.	5.200%	6/1/45	2,075	2,378
Marathon Petroleum Corp.	4.500%	5/1/23	16,401	17,775
Marathon Petroleum Corp.	4.750%	12/15/23	6,303	6,973
Marathon Petroleum Corp.	5.125%	4/1/24	1,000	1,016
Marathon Petroleum Corp.	3.625%	9/15/24	7,380	8,035
Marathon Petroleum Corp.	4.700%	5/1/25	8,533	9,770
Marathon Petroleum Corp.	5.125%	12/15/26	23,545	27,960
Marathon Petroleum Corp.	3.800%	4/1/28	8,450	9,401
Marathon Petroleum Corp.	6.500%	3/1/41	17,989	24,128
Marathon Petroleum Corp.	4.750%	9/15/44	10,397	11,905
Marathon Petroleum Corp.	4.500%	4/1/48	8,256	9,267
Marathon Petroleum Corp.	5.000%	9/15/54	6,783	7,716
MPLX LP	3.500%	12/1/22	5,585	5,864
MPLX LP	3.375%	3/15/23	5,777	6,131
MPLX LP	4.500%	7/15/23	20,140	21,927
MPLX LP	4.875%	12/1/24	32,701	37,402
MPLX LP	5.250%	1/15/25	2,637	2,709
MPLX LP	4.000%	2/15/25	5,008	5,571
MPLX LP	4.875%	6/1/25	8,284	9,568
MPLX LP	1.750%	3/1/26	11,100	11,461
MPLX LP	4.125%	3/1/27	10,000	11,500
MPLX LP	4.250%	12/1/27	19,765	23,026
MPLX LP	4.000%	3/15/28	13,008	14,813
MPLX LP	2.650%	8/15/30	10,500	10,972
MPLX LP	4.500%	4/15/38	19,641	22,219
MPLX LP	5.200%	3/1/47	17,015	20,631
MPLX LP	5.200%	12/1/47	19,085	22,926
MPLX LP	4.700%	4/15/48	16,110	19,131
MPLX LP	5.500%	2/15/49	19,565	25,361
MPLX LP	4.900%	4/15/58	5,100	5,948
National Fuel Gas Co.	4.900%	12/1/21	2,312	2,370
National Fuel Gas Co.	3.750%	3/1/23	3,660	3,834
National Fuel Gas Co.	5.200%	7/15/25	2,667	2,990
National Fuel Gas Co.	5.500%	1/15/26	3,850	4,441
National Fuel Gas Co.	3.950%	9/15/27	4,390	4,653
National Fuel Gas Co.	4.750%	9/1/28	10,055	10,769
National Oilwell Varco Inc.	3.600%	12/1/29	5,025	5,245
National Oilwell Varco Inc.	3.950%	12/1/42	8,588	8,663
Noble Energy Inc.	3.900%	11/15/24	6,225	6,941
Noble Energy Inc.	3.850%	1/15/28	9,275	10,736
Noble Energy Inc.	3.250%	10/15/29	6,100	6,939
Noble Energy Inc.	6.000%	3/1/41	13,223	19,735
Noble Energy Inc.	5.250%	11/15/43	14,537	20,479
Noble Energy Inc.	5.050%	11/15/44	10,525	14,643
Noble Energy Inc.	4.950%	8/15/47	6,205	8,679
Noble Energy Inc.	4.200%	10/15/49	3,952	5,014

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
ONEOK Inc.	4.250%	2/1/22	12,375	12,758
ONEOK Inc.	7.500%	9/1/23	15,093	17,375
ONEOK Inc.	2.750%	9/1/24	5,350	5,643
ONEOK Inc.	2.200%	9/15/25	2,850	2,965
ONEOK Inc.	4.000%	7/13/27	13,425	14,902
ONEOK Inc.	4.550%	7/15/28	2,050	2,338
ONEOK Inc.	4.350%	3/15/29	11,961	13,472
ONEOK Inc.	3.400%	9/1/29	22,300	23,702
ONEOK Inc.	3.100%	3/15/30	18,425	19,602
ONEOK Inc.	6.350%	1/15/31	3,225	4,127
ONEOK Inc.	6.000%	6/15/35	1,450	1,775
ONEOK Inc.	4.950%	7/13/47	13,906	15,313
ONEOK Inc.	5.200%	7/15/48	6,865	7,894
ONEOK Inc.	4.450%	9/1/49	9,532	9,956
ONEOK Inc.	4.500%	3/15/50	7,475	7,925
ONEOK Inc.	7.150%	1/15/51	5,425	7,556
ONEOK Partners LP	3.375%	10/1/22	15,015	15,616
ONEOK Partners LP	4.900%	3/15/25	8,813	9,979
ONEOK Partners LP	6.650%	10/1/36	15,589	19,529
ONEOK Partners LP	6.850%	10/15/37	7,821	10,044
ONEOK Partners LP	6.125%	2/1/41	5,795	6,897
ONEOK Partners LP	6.200%	9/15/43	3,049	3,714
Petro-Canada	5.350%	7/15/33	3,830	4,680
Petro-Canada	5.950%	5/15/35	8,130	10,563
Petro-Canada	6.800%	5/15/38	13,193	18,498
Phillips 66	4.300%	4/1/22	14,915	15,621
Phillips 66	3.700%	4/6/23	3,100	3,320
Phillips 66	0.900%	2/15/24	5,000	5,019
Phillips 66	3.850%	4/9/25	10,883	12,255
Phillips 66	1.300%	2/15/26	7,325	7,446
Phillips 66	3.900%	3/15/28	8,760	10,055
Phillips 66	2.150%	12/15/30	28,800	29,197
Phillips 66	4.650%	11/15/34	16,748	20,422
Phillips 66	5.875%	5/1/42	15,831	21,998
Phillips 66	4.875%	11/15/44	17,520	22,027
Phillips 66 Partners LP	2.450%	12/15/24	4,500	4,502
Phillips 66 Partners LP	3.605%	2/15/25	9,516	10,280
Phillips 66 Partners LP	3.550%	10/1/26	2,500	2,739
Phillips 66 Partners LP	3.750%	3/1/28	5,725	6,178
Phillips 66 Partners LP	3.150%	12/15/29	10,748	11,198
Phillips 66 Partners LP	4.680%	2/15/45	7,300	7,840
Phillips 66 Partners LP	4.900%	10/1/46	5,933	6,680
Pioneer Natural Resources Co.	4.450%	1/15/26	10,593	12,314
Pioneer Natural Resources Co.	1.900%	8/15/30	12,623	12,506
Plains All American Pipeline LP	3.800%	9/15/30	6,016	6,427
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	5,886	6,066
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	15,838	16,407
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	4,417	4,724
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	24,815	26,430
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	10,849	12,120
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	11,620	13,013
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	8,930	9,337
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	5,439	6,582
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	7,475	7,984
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	12,100	11,831
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	11,468	11,929
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	3,575	3,784
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	12,035	12,584
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	21,195	22,467
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	6,975	7,542
Sabine Pass Liquefaction LLC	6.250%	3/15/22	14,675	15,445

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sabine Pass Liquefaction LLC	5.625%	4/15/23	17,983	19,691
Sabine Pass Liquefaction LLC	5.750%	5/15/24	23,700	27,018
Sabine Pass Liquefaction LLC	5.625%	3/1/25	25,385	29,542
Sabine Pass Liquefaction LLC	5.875%	6/30/26	14,612	17,664
Sabine Pass Liquefaction LLC	5.000%	3/15/27	21,167	24,951
Sabine Pass Liquefaction LLC	4.200%	3/15/28	18,806	21,580
⁶ Sabine Pass Liquefaction LLC	4.500%	5/15/30	20,270	24,020
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	2,000	2,051
Schlumberger Investment SA	3.650%	12/1/23	18,490	20,036
Schlumberger Investment SA	2.650%	6/26/30	20,240	21,611
Shell International Finance BV	1.750%	9/12/21	13,575	13,694
Shell International Finance BV	2.375%	8/21/22	14,131	14,590
Shell International Finance BV	2.250%	1/6/23	7,578	7,863
Shell International Finance BV	3.400%	8/12/23	11,134	12,012
Shell International Finance BV	0.375%	9/15/23	6,525	6,535
Shell International Finance BV	3.500%	11/13/23	10,866	11,804
Shell International Finance BV	2.000%	11/7/24	10,225	10,726
Shell International Finance BV	2.375%	4/6/25	26,505	28,348
Shell International Finance BV	3.250%	5/11/25	29,316	32,462
Shell International Finance BV	2.875%	5/10/26	26,416	29,183
Shell International Finance BV	2.500%	9/12/26	20,538	22,520
Shell International Finance BV	3.875%	11/13/28	17,010	20,147
Shell International Finance BV	2.375%	11/7/29	27,749	29,726
Shell International Finance BV	2.750%	4/6/30	22,075	24,277
Shell International Finance BV	4.125%	5/11/35	13,370	16,610
Shell International Finance BV	6.375%	12/15/38	28,582	44,180
Shell International Finance BV	5.500%	3/25/40	9,153	13,149
Shell International Finance BV	3.625%	8/21/42	9,594	11,111
Shell International Finance BV	4.550%	8/12/43	22,387	29,772
Shell International Finance BV	4.375%	5/11/45	34,264	45,080
Shell International Finance BV	4.000%	5/10/46	35,396	44,367
Shell International Finance BV	3.750%	9/12/46	7,520	9,083
Shell International Finance BV	3.125%	11/7/49	25,095	27,835
Shell International Finance BV	3.250%	4/6/50	26,600	29,914
Spectra Energy Partners LP	4.750%	3/15/24	6,460	7,202
Spectra Energy Partners LP	3.500%	3/15/25	14,508	15,920
Spectra Energy Partners LP	3.375%	10/15/26	12,698	14,126
Spectra Energy Partners LP	5.950%	9/25/43	1,026	1,331
Spectra Energy Partners LP	4.500%	3/15/45	15,225	17,926
Suncor Energy Inc.	2.800%	5/15/23	8,725	9,175
Suncor Energy Inc.	3.600%	12/1/24	5,490	6,055
Suncor Energy Inc.	3.100%	5/15/25	6,500	7,115
Suncor Energy Inc.	7.150%	2/1/32	5,708	7,971
Suncor Energy Inc.	5.950%	12/1/34	3,787	4,949
Suncor Energy Inc.	6.500%	6/15/38	23,388	32,619
Suncor Energy Inc.	4.000%	11/15/47	14,957	16,854
Sunoco Logistics Partners Operations LP	4.650%	2/15/22	1,100	1,147
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	1,889	1,969
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	7,743	8,362
Sunoco Logistics Partners Operations LP	5.950%	12/1/25	4,910	5,757
Sunoco Logistics Partners Operations LP	3.900%	7/15/26	8,185	8,952
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	10,865	11,856
Sunoco Logistics Partners Operations LP	6.100%	2/15/42	10,680	12,162
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	1,150	1,182
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	7,978	8,507
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	17,239	19,200
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	11,227	12,378
TC PipeLines LP	3.900%	5/25/27	6,500	7,307
TechnipFMC plc	3.450%	10/1/22	5,322	5,488
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,971
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,520	5,867
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,792	2,521
⁶ Texas Eastern Transmission LP	2.800%	10/15/22	165	171
Texas Eastern Transmission LP	7.000%	7/15/32	5,860	8,043

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Tosco Corp.	8.125%	2/15/30	1,150	1,691
Total Capital Canada Ltd.	2.750%	7/15/23	25,940	27,459
Total Capital International SA	2.875%	2/17/22	7,631	7,850
Total Capital International SA	2.700%	1/25/23	11,750	12,320
Total Capital International SA	3.700%	1/15/24	25,266	27,695
Total Capital International SA	3.750%	4/10/24	3,690	4,093
Total Capital International SA	2.434%	1/10/25	9,700	10,338
Total Capital International SA	3.455%	2/19/29	17,900	20,682
Total Capital International SA	2.829%	1/10/30	20,066	22,408
Total Capital International SA	2.986%	6/29/41	8,050	8,760
Total Capital International SA	3.461%	7/12/49	9,550	11,006
Total Capital International SA	3.127%	5/29/50	33,713	36,648
Total Capital International SA	3.386%	6/29/60	2,000	2,258
Total Capital SA	4.250%	12/15/21	250	259
Total Capital SA	3.883%	10/11/28	8,495	10,045
TransCanada PipeLines Ltd.	2.500%	8/1/22	16,124	16,648
TransCanada PipeLines Ltd.	3.750%	10/16/23	5,107	5,521
TransCanada PipeLines Ltd.	4.875%	1/15/26	13,267	15,719
TransCanada PipeLines Ltd.	4.250%	5/15/28	13,050	15,331
TransCanada PipeLines Ltd.	4.100%	4/15/30	28,652	33,574
TransCanada PipeLines Ltd.	4.625%	3/1/34	17,825	21,493
TransCanada PipeLines Ltd.	5.600%	3/31/34	4,055	5,216
TransCanada PipeLines Ltd.	5.850%	3/15/36	15,615	20,795
TransCanada PipeLines Ltd.	6.200%	10/15/37	24,191	33,569
TransCanada PipeLines Ltd.	4.750%	5/15/38	18,945	23,547
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,575	2,428
TransCanada PipeLines Ltd.	6.100%	6/1/40	10,460	14,042
TransCanada PipeLines Ltd.	5.000%	10/16/43	16,175	20,295
TransCanada PipeLines Ltd.	4.875%	5/15/48	24,422	31,445
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,573	9,911
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	5,766	6,645
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	10,625	11,853
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	1,993	2,524
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	4,996	5,808
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	5,397	6,505
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	12,315	13,847
Valero Energy Corp.	2.700%	4/15/23	14,100	14,701
Valero Energy Corp.	1.200%	3/15/24	5,250	5,271
Valero Energy Corp.	3.650%	3/15/25	3,905	4,268
Valero Energy Corp.	2.850%	4/15/25	8,050	8,556
Valero Energy Corp.	3.400%	9/15/26	17,795	19,460
Valero Energy Corp.	2.150%	9/15/27	5,150	5,244
Valero Energy Corp.	4.350%	6/1/28	20,452	23,225
Valero Energy Corp.	4.000%	4/1/29	13,000	14,572
Valero Energy Corp.	7.500%	4/15/32	10,610	14,655
Valero Energy Corp.	6.625%	6/15/37	16,088	21,295
Valero Energy Corp.	4.900%	3/15/45	8,975	10,462
Valero Energy Partners LP	4.375%	12/15/26	6,962	8,058
Valero Energy Partners LP	4.500%	3/15/28	9,000	10,275
Williams Cos. Inc.	4.000%	11/15/21	9,199	9,399
Williams Cos. Inc.	3.600%	3/15/22	14,996	15,475
Williams Cos. Inc.	3.350%	8/15/22	10,525	10,931
Williams Cos. Inc.	3.700%	1/15/23	14,306	15,110
Williams Cos. Inc.	4.500%	11/15/23	5,800	6,380
Williams Cos. Inc.	4.300%	3/4/24	15,533	17,116
Williams Cos. Inc.	4.550%	6/24/24	29,028	32,436
Williams Cos. Inc.	3.900%	1/15/25	16,001	17,700
Williams Cos. Inc.	4.000%	9/15/25	9,325	10,502
Williams Cos. Inc.	3.750%	6/15/27	15,175	17,255
Williams Cos. Inc.	3.500%	11/15/30	14,375	16,232
Williams Cos. Inc.	7.500%	1/15/31	550	737
Williams Cos. Inc.	6.300%	4/15/40	14,125	18,751
Williams Cos. Inc.	5.800%	11/15/43	10,000	12,704
Williams Cos. Inc.	5.400%	3/4/44	9,000	11,083

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Williams Cos. Inc.	5.750%	6/24/44	14,367	18,782
Williams Cos. Inc.	4.900%	1/15/45	6,400	7,640
Williams Cos. Inc.	5.100%	9/15/45	19,990	24,750
Williams Cos. Inc.	4.850%	3/1/48	8,125	9,912
Other Industrial (0.2%)				
4 American University	3.672%	4/1/49	4,750	5,281
4 Boston University	4.061%	10/1/48	4,871	6,161
Brown University in Providence in the State of Rhode Island and Providence Plant	2.924%	9/1/50	6,306	7,125
California Institute of Technology	4.321%	8/1/45	750	1,015
California Institute of Technology	4.700%	11/1/11	11,265	15,598
CBRE Services Inc.	4.875%	3/1/26	14,015	16,538
Cintas Corp. No. 2	2.900%	4/1/22	6,900	7,103
Cintas Corp. No. 2	3.250%	6/1/22	4,915	5,078
Cintas Corp. No. 2	3.700%	4/1/27	12,205	14,046
4 Duke University	2.682%	10/1/44	16,500	17,245
4 Duke University	2.832%	10/1/55	11,570	12,550
Emory University	2.143%	9/1/30	10,200	10,714
Emory University	2.969%	9/1/50	4,450	4,748
Georgetown University	4.315%	4/1/49	4,350	5,535
Georgetown University	2.943%	4/1/50	8,260	8,271
Georgetown University	5.215%	10/1/18	3,412	4,926
4 Johns Hopkins University	4.083%	7/1/53	4,479	5,943
4 Johns Hopkins University	2.813%	1/1/60	4,850	5,114
Leland Stanford Junior University	3.647%	5/1/48	28,561	36,572
Leland Stanford Junior University	2.413%	6/1/50	1,600	1,657
4 Massachusetts Institute of Technology	3.959%	7/1/38	7,875	9,825
Massachusetts Institute of Technology	2.989%	7/1/50	4,600	5,288
Massachusetts Institute of Technology	5.600%	7/1/11	10,421	18,221
Massachusetts Institute of Technology	4.678%	7/1/14	11,024	16,530
Massachusetts Institute of Technology	3.885%	7/1/16	4,740	6,027
4 Northwestern University	4.643%	12/1/44	11,125	14,719
4 Northwestern University	2.640%	12/1/50	4,242	4,359
4 Northwestern University	3.662%	12/1/57	4,294	5,415
President & Fellows of Harvard College	4.875%	10/15/40	6,100	8,710
President & Fellows of Harvard College	3.150%	7/15/46	7,774	9,163
President & Fellows of Harvard College	2.517%	10/15/50	9,245	9,831
President & Fellows of Harvard College	3.300%	7/15/56	2,934	3,638
6 President & Fellows of Harvard College	6.500%	1/15/39	100	162
Quanta Services Inc.	2.900%	10/1/30	12,825	13,721
Steelcase Inc.	5.125%	1/18/29	4,815	5,651
4 Trustees of Boston College	3.129%	7/1/52	4,560	4,970
Trustees of the University of Pennsylvania	2.396%	10/1/50	5,825	5,965
4 University of Chicago	2.761%	4/1/45	4,469	4,565
4 University of Chicago	2.547%	4/1/50	9,375	9,376
4 University of Chicago	4.003%	10/1/53	6,795	8,976
4 University of Notre Dame du Lac	3.438%	2/15/45	11,934	14,520
University of Notre Dame du Lac	3.394%	2/15/48	4,950	6,094
University of Pennsylvania	4.674%	9/1/12	11,845	16,973
University of Pennsylvania	3.610%	2/15/19	2,810	3,139
4 University of Southern California	3.028%	10/1/39	9,125	9,963
4 University of Southern California	3.841%	10/1/47	13,625	17,150
University of Southern California	2.805%	10/1/50	3,975	4,310
University of Southern California	3.226%	10/1/20	1,115	1,135
4 William Marsh Rice University	3.574%	5/15/45	16,330	19,808
Yale University	0.873%	4/15/25	6,350	6,450
Yale University	1.482%	4/15/30	11,330	11,583
Yale University	2.402%	4/15/50	8,450	8,694
Technology (2.6%)				
Adobe Inc.	1.700%	2/1/23	4,483	4,611
Adobe Inc.	1.900%	2/1/25	1,300	1,374
Adobe Inc.	3.250%	2/1/25	14,841	16,361

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Adobe Inc.	2.150%	2/1/27	12,105	13,022
Adobe Inc.	2.300%	2/1/30	17,200	18,556
Alphabet Inc.	3.375%	2/25/24	6,021	6,588
Alphabet Inc.	0.450%	8/15/25	13,353	13,348
Alphabet Inc.	1.998%	8/15/26	5,322	5,686
Alphabet Inc.	0.800%	8/15/27	13,360	13,305
Alphabet Inc.	1.100%	8/15/30	27,800	27,364
Alphabet Inc.	1.900%	8/15/40	18,200	17,758
Alphabet Inc.	2.050%	8/15/50	33,375	31,866
Alphabet Inc.	2.250%	8/15/60	25,450	24,387
Altera Corp.	4.100%	11/15/23	7,396	8,151
Amdocs Ltd.	2.538%	6/15/30	9,000	9,435
Analog Devices Inc.	2.500%	12/5/21	5,600	5,701
Analog Devices Inc.	2.875%	6/1/23	14,050	14,783
Analog Devices Inc.	3.125%	12/5/23	10,898	11,727
Analog Devices Inc.	2.950%	4/1/25	4,602	5,011
Analog Devices Inc.	3.900%	12/15/25	2,664	3,037
Analog Devices Inc.	3.500%	12/5/26	11,665	13,246
Analog Devices Inc.	5.300%	12/15/45	999	1,384
Apple Inc.	2.150%	2/9/22	31,662	32,318
Apple Inc.	2.500%	2/9/22	20,170	20,638
Apple Inc.	2.300%	5/11/22	24,343	24,970
Apple Inc.	2.700%	5/13/22	29,724	30,710
Apple Inc.	2.100%	9/12/22	5,429	5,589
Apple Inc.	2.400%	1/13/23	13,500	14,053
Apple Inc.	2.850%	2/23/23	21,793	22,873
Apple Inc.	2.400%	5/3/23	62,213	65,227
Apple Inc.	0.750%	5/11/23	19,850	20,096
Apple Inc.	3.000%	2/9/24	5,654	6,082
Apple Inc.	3.450%	5/6/24	20,532	22,601
Apple Inc.	2.850%	5/11/24	28,807	31,055
Apple Inc.	1.800%	9/11/24	11,870	12,464
Apple Inc.	2.750%	1/13/25	21,313	23,087
Apple Inc.	2.500%	2/9/25	22,231	24,014
Apple Inc.	1.125%	5/11/25	41,134	42,238
Apple Inc.	3.200%	5/13/25	26,968	30,083
Apple Inc.	0.550%	8/20/25	13,366	13,406
Apple Inc.	3.250%	2/23/26	25,001	28,057
Apple Inc.	2.450%	8/4/26	45,619	49,717
Apple Inc.	2.050%	9/11/26	11,825	12,630
Apple Inc.	3.350%	2/9/27	32,812	37,326
Apple Inc.	3.200%	5/11/27	44,364	50,200
Apple Inc.	3.000%	6/20/27	2,100	2,362
Apple Inc.	2.900%	9/12/27	48,027	53,723
Apple Inc.	3.000%	11/13/27	7,779	8,760
Apple Inc.	2.200%	9/11/29	24,870	26,799
Apple Inc.	1.650%	5/11/30	24,500	25,139
Apple Inc.	1.250%	8/20/30	16,000	15,978
Apple Inc.	4.500%	2/23/36	16,084	21,588
Apple Inc.	3.850%	5/4/43	40,379	51,234
Apple Inc.	4.450%	5/6/44	10,983	15,051
Apple Inc.	3.450%	2/9/45	28,006	33,804
Apple Inc.	4.375%	5/13/45	16,140	22,082
Apple Inc.	4.650%	2/23/46	49,667	71,252
Apple Inc.	3.850%	8/4/46	26,914	34,622
Apple Inc.	4.250%	2/9/47	12,925	17,591
Apple Inc.	3.750%	9/12/47	18,665	23,306
Apple Inc.	3.750%	11/13/47	17,936	22,626
Apple Inc.	2.950%	9/11/49	32,009	35,619
Apple Inc.	2.650%	5/11/50	38,685	40,908
Apple Inc.	2.400%	8/20/50	18,051	18,447
Apple Inc.	2.550%	8/20/60	22,625	23,160
Applied Materials Inc.	3.900%	10/1/25	16,000	18,303
Applied Materials Inc.	3.300%	4/1/27	16,870	19,179

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Applied Materials Inc.	1.750%	6/1/30	9,200	9,520
Applied Materials Inc.	5.100%	10/1/35	8,647	11,996
Applied Materials Inc.	5.850%	6/15/41	7,771	12,228
Applied Materials Inc.	4.350%	4/1/47	7,350	10,153
Applied Materials Inc.	2.750%	6/1/50	15,485	16,819
Arrow Electronics Inc.	3.500%	4/1/22	4,350	4,473
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,309
Arrow Electronics Inc.	3.250%	9/8/24	9,054	9,754
Arrow Electronics Inc.	4.000%	4/1/25	4,487	4,913
Arrow Electronics Inc.	3.875%	1/12/28	6,300	7,100
Autodesk Inc.	3.600%	12/15/22	1,725	1,813
Autodesk Inc.	4.375%	6/15/25	3,463	3,956
Autodesk Inc.	3.500%	6/15/27	9,485	10,702
Autodesk Inc.	2.850%	1/15/30	6,100	6,761
Avnet Inc.	3.750%	12/1/21	2,000	2,046
Avnet Inc.	4.875%	12/1/22	6,870	7,329
Avnet Inc.	4.625%	4/15/26	6,730	7,609
Baidu Inc.	2.875%	7/6/22	10,200	10,507
Baidu Inc.	3.500%	11/28/22	8,525	8,931
Baidu Inc.	3.875%	9/29/23	10,650	11,477
Baidu Inc.	4.375%	5/14/24	9,400	10,324
Baidu Inc.	3.075%	4/7/25	6,000	6,410
Baidu Inc.	1.720%	4/9/26	10,000	10,173
Baidu Inc.	3.625%	7/6/27	9,300	10,273
Baidu Inc.	4.375%	3/29/28	5,900	6,789
Baidu Inc.	4.875%	11/14/28	7,400	8,851
Baidu Inc.	3.425%	4/7/30	4,425	4,909
Baidu Inc.	2.375%	10/9/30	4,000	4,092
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	17,100	17,779
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	41,140	44,437
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	7,125	8,363
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	47,077	52,909
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	16,365	18,008
Broadcom Inc.	3.125%	10/15/22	16,000	16,707
Broadcom Inc.	2.250%	11/15/23	12,000	12,519
Broadcom Inc.	3.625%	10/15/24	17,673	19,404
Broadcom Inc.	4.700%	4/15/25	20,275	23,221
Broadcom Inc.	3.150%	11/15/25	33,000	36,033
Broadcom Inc.	4.250%	4/15/26	31,300	35,628
Broadcom Inc.	3.459%	9/15/26	40,105	44,370
Broadcom Inc.	4.110%	9/15/28	26,246	29,886
Broadcom Inc.	4.750%	4/15/29	37,000	44,175
Broadcom Inc.	5.000%	4/15/30	30,390	36,800
Broadcom Inc.	4.150%	11/15/30	38,000	43,922
Broadcom Inc.	4.300%	11/15/32	26,100	30,779
Broadridge Financial Solutions Inc.	3.400%	6/27/26	7,350	8,278
Broadridge Financial Solutions Inc.	2.900%	12/1/29	6,381	7,002
CA Inc.	4.700%	3/15/27	1,400	1,597
Cadence Design Systems Inc.	4.375%	10/15/24	3,992	4,480
Cisco Systems Inc.	3.000%	6/15/22	757	787
Cisco Systems Inc.	2.600%	2/28/23	2,908	3,052
Cisco Systems Inc.	2.200%	9/20/23	11,715	12,267
Cisco Systems Inc.	3.625%	3/4/24	15,078	16,575
Cisco Systems Inc.	3.500%	6/15/25	4,297	4,860
Cisco Systems Inc.	2.950%	2/28/26	6,630	7,384
Cisco Systems Inc.	2.500%	9/20/26	6,175	6,766
Cisco Systems Inc.	5.900%	2/15/39	19,491	29,988
Cisco Systems Inc.	5.500%	1/15/40	29,604	44,315
Citrix Systems Inc.	4.500%	12/1/27	8,980	10,507
Citrix Systems Inc.	3.300%	3/1/30	7,160	7,887
Corning Inc.	2.900%	5/15/22	5,575	5,733
Corning Inc.	4.700%	3/15/37	5,761	6,911
Corning Inc.	5.750%	8/15/40	10,381	13,905
Corning Inc.	4.750%	3/15/42	6,000	7,605

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Corning Inc.	5.350%	11/15/48	5,446	7,705
Corning Inc.	4.375%	11/15/57	7,630	9,416
Corning Inc.	5.850%	11/15/68	3,945	5,726
Corning Inc.	5.450%	11/15/79	8,650	11,795
⁶ Dell International LLC / EMC Corp.	5.450%	6/15/23	40,667	44,903
⁶ Dell International LLC / EMC Corp.	4.000%	7/15/24	12,450	13,687
⁶ Dell International LLC / EMC Corp.	5.850%	7/15/25	13,292	15,971
⁶ Dell International LLC / EMC Corp.	6.020%	6/15/26	48,933	59,620
⁶ Dell International LLC / EMC Corp.	4.900%	10/1/26	10,000	11,815
⁶ Dell International LLC / EMC Corp.	6.100%	7/15/27	7,749	9,602
⁶ Dell International LLC / EMC Corp.	5.300%	10/1/29	22,640	27,716
⁶ Dell International LLC / EMC Corp.	6.200%	7/15/30	12,800	16,631
⁶ Dell International LLC / EMC Corp.	8.100%	7/15/36	22,009	32,362
⁶ Dell International LLC / EMC Corp.	8.350%	7/15/46	29,070	43,977
DXC Technology Co.	4.000%	4/15/23	8,540	9,102
DXC Technology Co.	4.250%	4/15/24	13,410	14,644
DXC Technology Co.	4.125%	4/15/25	13,215	14,586
DXC Technology Co.	4.750%	4/15/27	3,158	3,597
Equifax Inc.	3.300%	12/15/22	2,450	2,565
Equifax Inc.	3.950%	6/15/23	3,911	4,222
Equifax Inc.	2.600%	12/1/24	4,641	4,965
Equifax Inc.	2.600%	12/15/25	5,440	5,876
Equifax Inc.	3.100%	5/15/30	9,222	10,236
Equinix Inc.	2.625%	11/18/24	13,125	14,037
Equinix Inc.	1.250%	7/15/25	16,849	17,159
Equinix Inc.	1.000%	9/15/25	4,500	4,493
Equinix Inc.	2.900%	11/18/26	9,350	10,251
Equinix Inc.	5.375%	5/15/27	1,768	1,918
Equinix Inc.	1.800%	7/15/27	7,475	7,696
Equinix Inc.	1.550%	3/15/28	4,200	4,230
Equinix Inc.	3.200%	11/18/29	17,408	19,169
Equinix Inc.	2.150%	7/15/30	16,539	16,802
Equinix Inc.	3.000%	7/15/50	8,300	8,410
Equinix Inc.	2.950%	9/15/51	3,100	3,134
Fidelity National Information Services Inc.	3.500%	4/15/23	20,511	21,780
Fidelity National Information Services Inc.	3.875%	6/5/24	4,543	4,996
Fidelity National Information Services Inc.	5.000%	10/15/25	850	1,006
Fidelity National Information Services Inc.	3.000%	8/15/26	22,946	25,555
Fidelity National Information Services Inc.	4.250%	5/15/28	1,663	1,970
Fidelity National Information Services Inc.	3.750%	5/21/29	12,948	15,158
Fidelity National Information Services Inc.	4.500%	8/15/46	1,345	1,687
Fiserv Inc.	3.500%	10/1/22	10,400	10,876
Fiserv Inc.	3.800%	10/1/23	15,552	16,941
Fiserv Inc.	2.750%	7/1/24	29,409	31,551
Fiserv Inc.	3.850%	6/1/25	29,687	33,513
Fiserv Inc.	3.200%	7/1/26	20,175	22,594
Fiserv Inc.	2.250%	6/1/27	14,145	15,060
Fiserv Inc.	4.200%	10/1/28	13,685	16,245
Fiserv Inc.	3.500%	7/1/29	42,780	48,820
Fiserv Inc.	2.650%	6/1/30	13,600	14,674
Fiserv Inc.	4.400%	7/1/49	26,647	35,685
Flex Ltd.	5.000%	2/15/23	8,645	9,358
Flex Ltd.	3.750%	2/1/26	5,000	5,591
Flex Ltd.	4.875%	6/15/29	9,300	11,006
Flex Ltd.	4.875%	5/12/30	3,075	3,693
FLIR Systems Inc.	2.500%	8/1/30	6,600	6,917
Global Payments Inc.	3.750%	6/1/23	4,888	5,230
Global Payments Inc.	4.000%	6/1/23	7,638	8,258
Global Payments Inc.	2.650%	2/15/25	19,559	20,954
Global Payments Inc.	4.800%	4/1/26	10,226	12,142
Global Payments Inc.	4.450%	6/1/28	6,895	8,169
Global Payments Inc.	3.200%	8/15/29	21,018	23,321
Global Payments Inc.	2.900%	5/15/30	9,445	10,236
Global Payments Inc.	4.150%	8/15/49	19,585	24,015

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Hewlett Packard Enterprise Co.	4.400%	10/15/22	24,450	25,958
Hewlett Packard Enterprise Co.	2.250%	4/1/23	6,600	6,855
Hewlett Packard Enterprise Co.	4.450%	10/2/23	15,175	16,701
Hewlett Packard Enterprise Co.	1.450%	4/1/24	8,475	8,698
Hewlett Packard Enterprise Co.	4.650%	10/1/24	15,329	17,375
Hewlett Packard Enterprise Co.	4.900%	10/15/25	30,075	35,211
Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,455	4,618
Hewlett Packard Enterprise Co.	6.200%	10/15/35	17,114	22,070
Hewlett Packard Enterprise Co.	6.350%	10/15/45	18,738	24,740
HP Inc.	4.050%	9/15/22	2,100	2,227
HP Inc.	2.200%	6/17/25	20,000	21,171
HP Inc.	3.000%	6/17/27	30,128	33,230
HP Inc.	3.400%	6/17/30	22,875	25,352
HP Inc.	6.000%	9/15/41	12,299	15,964
IBM Credit LLC	3.600%	11/30/21	10,645	10,964
IBM Credit LLC	2.200%	9/8/22	8,890	9,175
IBM Credit LLC	3.000%	2/6/23	10,510	11,084
Intel Corp.	3.100%	7/29/22	16,996	17,750
Intel Corp.	2.700%	12/15/22	28,112	29,434
Intel Corp.	2.875%	5/11/24	14,690	15,814
Intel Corp.	3.400%	3/25/25	18,025	19,978
Intel Corp.	3.700%	7/29/25	30,348	34,211
Intel Corp.	2.600%	5/19/26	21,252	23,181
Intel Corp.	3.750%	3/25/27	18,100	20,955
Intel Corp.	2.450%	11/15/29	26,800	28,907
Intel Corp.	3.900%	3/25/30	21,425	25,651
Intel Corp.	4.000%	12/15/32	12,295	15,166
Intel Corp.	4.600%	3/25/40	4,891	6,428
Intel Corp.	4.800%	10/1/41	18,584	25,283
Intel Corp.	4.250%	12/15/42	8,266	10,575
Intel Corp.	4.900%	7/29/45	3,313	4,602
Intel Corp.	4.100%	5/19/46	15,697	19,999
Intel Corp.	4.100%	5/11/47	14,177	18,073
Intel Corp.	3.734%	12/8/47	43,629	52,262
Intel Corp.	3.250%	11/15/49	19,496	21,774
Intel Corp.	4.750%	3/25/50	31,740	44,254
Intel Corp.	3.100%	2/15/60	9,200	9,954
Intel Corp.	4.950%	3/25/60	8,826	13,020
International Business Machines Corp.	2.500%	1/27/22	11,060	11,330
International Business Machines Corp.	2.850%	5/13/22	44,600	46,182
International Business Machines Corp.	1.875%	8/1/22	16,208	16,626
International Business Machines Corp.	2.875%	11/9/22	23,085	24,206
International Business Machines Corp.	3.375%	8/1/23	25,440	27,441
International Business Machines Corp.	3.625%	2/12/24	23,475	25,707
International Business Machines Corp.	3.000%	5/15/24	37,650	40,695
International Business Machines Corp.	7.000%	10/30/25	6,765	8,761
International Business Machines Corp.	3.450%	2/19/26	12,267	13,848
International Business Machines Corp.	3.300%	5/15/26	53,000	59,813
International Business Machines Corp.	3.300%	1/27/27	1,500	1,689
International Business Machines Corp.	1.700%	5/15/27	7,500	7,786
International Business Machines Corp.	6.220%	8/1/27	5,550	7,245
International Business Machines Corp.	6.500%	1/15/28	1,520	2,021
International Business Machines Corp.	3.500%	5/15/29	33,300	38,517
International Business Machines Corp.	1.950%	5/15/30	27,080	27,844
International Business Machines Corp.	5.875%	11/29/32	6,448	9,248
International Business Machines Corp.	4.150%	5/15/39	26,500	33,447
International Business Machines Corp.	5.600%	11/30/39	4,685	6,842
International Business Machines Corp.	2.850%	5/15/40	21,000	22,366
International Business Machines Corp.	4.000%	6/20/42	22,410	27,689
International Business Machines Corp.	4.250%	5/15/49	36,840	48,009
International Business Machines Corp.	2.950%	5/15/50	18,140	19,329
Intuit Inc.	0.650%	7/15/23	3,490	3,516
Intuit Inc.	0.950%	7/15/25	8,100	8,207
Intuit Inc.	1.350%	7/15/27	6,500	6,644

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Intuit Inc.	1.650%	7/15/30	6,500	6,671
Jabil Inc.	4.700%	9/15/22	1,440	1,538
Jabil Inc.	3.950%	1/12/28	8,773	9,907
Jabil Inc.	3.600%	1/15/30	8,420	9,367
Jabil Inc.	3.000%	1/15/31	8,500	9,039
Juniper Networks Inc.	1.200%	12/10/25	2,475	2,504
Juniper Networks Inc.	3.750%	8/15/29	10,565	12,084
Juniper Networks Inc.	2.000%	12/10/30	3,600	3,547
Juniper Networks Inc.	5.950%	3/15/41	6,351	8,296
Keysight Technologies Inc.	4.550%	10/30/24	13,592	15,373
Keysight Technologies Inc.	4.600%	4/6/27	7,800	9,283
Keysight Technologies Inc.	3.000%	10/30/29	2,150	2,376
KLA Corp.	4.650%	11/1/24	17,405	19,795
KLA Corp.	4.100%	3/15/29	18,510	22,134
KLA Corp.	5.000%	3/15/49	5,310	7,387
KLA Corp.	3.300%	3/1/50	3,050	3,403
Lam Research Corp.	3.800%	3/15/25	5,504	6,163
Lam Research Corp.	3.750%	3/15/26	12,800	14,646
Lam Research Corp.	4.000%	3/15/29	12,650	15,111
Lam Research Corp.	1.900%	6/15/30	10,000	10,371
Lam Research Corp.	4.875%	3/15/49	11,290	16,355
Lam Research Corp.	2.875%	6/15/50	9,000	9,679
Lam Research Corp.	3.125%	6/15/60	4,000	4,446
⁶ Leidos Inc.	2.950%	5/15/23	7,400	7,798
⁶ Leidos Inc.	3.625%	5/15/25	6,400	7,160
⁶ Leidos Inc.	4.375%	5/15/30	11,000	13,145
⁶ Leidos Inc.	2.300%	2/15/31	12,500	12,747
Marvell Technology Group Ltd.	4.200%	6/22/23	6,867	7,434
Marvell Technology Group Ltd.	4.875%	6/22/28	6,725	7,919
Maxim Integrated Products Inc.	3.375%	3/15/23	5,550	5,846
Maxim Integrated Products Inc.	3.450%	6/15/27	5,400	6,044
Microchip Technology Inc.	4.333%	6/1/23	8,000	8,655
Micron Technology Inc.	4.640%	2/6/24	4,800	5,334
Micron Technology Inc.	4.975%	2/6/26	4,239	4,997
Micron Technology Inc.	4.185%	2/15/27	20,193	23,954
Micron Technology Inc.	5.327%	2/6/29	2,872	12,315
Micron Technology Inc.	4.663%	2/15/30	4,650	5,690
Microsoft Corp.	2.400%	2/6/22	35,269	36,043
Microsoft Corp.	2.375%	2/12/22	19,236	19,662
Microsoft Corp.	2.650%	11/3/22	14,260	14,843
Microsoft Corp.	2.125%	11/15/22	739	765
Microsoft Corp.	2.000%	8/8/23	12,947	13,507
Microsoft Corp.	3.625%	12/15/23	5,860	6,402
Microsoft Corp.	2.875%	2/6/24	32,871	35,296
Microsoft Corp.	2.700%	2/12/25	23,439	25,403
Microsoft Corp.	3.125%	11/3/25	53,342	59,604
Microsoft Corp.	2.400%	8/8/26	53,019	57,742
Microsoft Corp.	3.300%	2/6/27	52,590	59,835
Microsoft Corp.	3.500%	2/12/35	18,357	22,516
Microsoft Corp.	4.200%	11/3/35	12,105	15,896
Microsoft Corp.	3.450%	8/8/36	28,316	34,867
Microsoft Corp.	4.100%	2/6/37	29,750	38,779
Microsoft Corp.	3.500%	11/15/42	21,746	26,526
Microsoft Corp.	3.750%	2/12/45	475	610
Microsoft Corp.	4.450%	11/3/45	29,012	41,192
Microsoft Corp.	3.700%	8/8/46	79,040	99,675
Microsoft Corp.	4.250%	2/6/47	5,575	7,876
Microsoft Corp.	2.525%	6/1/50	91,452	96,072
Microsoft Corp.	4.000%	2/12/55	18,506	25,389
Microsoft Corp.	4.750%	11/3/55	8,883	13,495
Microsoft Corp.	3.950%	8/8/56	14,298	19,305
Microsoft Corp.	4.500%	2/6/57	100	147
Microsoft Corp.	2.675%	6/1/60	57,157	61,724
Motorola Solutions Inc.	4.000%	9/1/24	7,216	8,058

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Motorola Solutions Inc.	4.600%	2/23/28	9,700	11,687
Motorola Solutions Inc.	4.600%	5/23/29	1,900	2,279
Motorola Solutions Inc.	2.300%	11/15/30	5,600	5,688
Motorola Solutions Inc.	5.500%	9/1/44	6,325	8,043
NetApp Inc.	3.300%	9/29/24	4,700	5,111
NetApp Inc.	1.875%	6/22/25	6,425	6,706
NetApp Inc.	2.375%	6/22/27	6,500	6,935
NetApp Inc.	2.700%	6/22/30	11,200	12,019
NVIDIA Corp.	3.200%	9/16/26	21,702	24,520
NVIDIA Corp.	2.850%	4/1/30	20,875	23,352
NVIDIA Corp.	3.500%	4/1/40	15,300	18,341
NVIDIA Corp.	3.500%	4/1/50	27,345	32,989
NVIDIA Corp.	3.700%	4/1/60	7,430	9,419
6 NXP BV / NXP Funding LLC	4.875%	3/1/24	10,000	11,264
6 NXP BV / NXP Funding LLC	5.350%	3/1/26	3,975	4,790
6 NXP BV / NXP Funding LLC	5.550%	12/1/28	11,669	14,846
6 NXP BV / NXP Funding LLC / NXP USA Inc.	2.700%	5/1/25	4,428	4,755
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.875%	6/18/26	5,750	6,582
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.150%	5/1/27	5,900	6,497
6 NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	18,275	21,782
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	12,400	14,042
Oracle Corp.	1.900%	9/15/21	35,793	36,154
Oracle Corp.	2.500%	5/15/22	28,353	29,122
Oracle Corp.	2.500%	10/15/22	16,131	16,765
Oracle Corp.	2.625%	2/15/23	12,911	13,519
Oracle Corp.	3.625%	7/15/23	1,404	1,519
Oracle Corp.	2.400%	9/15/23	30,141	31,666
Oracle Corp.	3.400%	7/8/24	31,880	34,822
Oracle Corp.	2.950%	11/15/24	35,003	37,977
Oracle Corp.	2.500%	4/1/25	53,801	57,787
Oracle Corp.	2.950%	5/15/25	28,711	31,400
Oracle Corp.	2.650%	7/15/26	59,048	64,547
Oracle Corp.	2.800%	4/1/27	33,665	37,019
Oracle Corp.	3.250%	11/15/27	5,533	6,307
Oracle Corp.	2.950%	4/1/30	49,189	54,842
Oracle Corp.	3.250%	5/15/30	1,450	1,664
Oracle Corp.	4.300%	7/8/34	30,257	38,048
Oracle Corp.	3.900%	5/15/35	8,047	9,820
Oracle Corp.	3.850%	7/15/36	24,355	29,279
Oracle Corp.	3.800%	11/15/37	22,639	27,099
Oracle Corp.	6.125%	7/8/39	6,237	9,581
Oracle Corp.	3.600%	4/1/40	43,232	50,579
Oracle Corp.	5.375%	7/15/40	30,293	43,237
Oracle Corp.	4.500%	7/8/44	15,605	20,284
Oracle Corp.	4.125%	5/15/45	24,550	30,293
Oracle Corp.	4.000%	7/15/46	41,610	50,904
Oracle Corp.	4.000%	11/15/47	25,592	31,438
Oracle Corp.	3.600%	4/1/50	59,716	69,529
Oracle Corp.	4.375%	5/15/55	14,991	19,689
Oracle Corp.	3.850%	4/1/60	46,560	56,730
PayPal Holdings Inc.	2.200%	9/26/22	9,125	9,425
PayPal Holdings Inc.	1.350%	6/1/23	6,875	7,037
PayPal Holdings Inc.	2.400%	10/1/24	14,000	14,961
PayPal Holdings Inc.	1.650%	6/1/25	4,875	5,094
PayPal Holdings Inc.	2.650%	10/1/26	24,350	26,686
PayPal Holdings Inc.	2.850%	10/1/29	23,935	26,569
PayPal Holdings Inc.	2.300%	6/1/30	15,556	16,638
PayPal Holdings Inc.	3.250%	6/1/50	16,995	19,457
QUALCOMM Inc.	3.000%	5/20/22	9,165	9,495
QUALCOMM Inc.	2.600%	1/30/23	7,872	8,236
QUALCOMM Inc.	2.900%	5/20/24	14,190	15,255
QUALCOMM Inc.	3.450%	5/20/25	15,203	16,929
QUALCOMM Inc.	3.250%	5/20/27	21,776	24,665
6 QUALCOMM Inc.	1.300%	5/20/28	31,002	31,157

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	QUALCOMM Inc.	2.150%	5/20/30	7,516	7,944
6	QUALCOMM Inc.	1.650%	5/20/32	26,876	26,830
	QUALCOMM Inc.	4.650%	5/20/35	11,251	15,002
	QUALCOMM Inc.	4.800%	5/20/45	19,672	27,737
	QUALCOMM Inc.	4.300%	5/20/47	18,838	25,510
	QUALCOMM Inc.	3.250%	5/20/50	7,775	9,007
	salesforce.com Inc.	3.250%	4/11/23	13,250	14,090
	salesforce.com Inc.	3.700%	4/11/28	18,600	21,880
6	Seagate HDD Cayman	4.091%	6/1/29	700	747
	Seagate HDD Cayman	5.750%	12/1/34	3,300	3,869
	ServiceNow Inc.	1.400%	9/1/30	16,975	16,534
	Tencent Music Entertainment Group	2.000%	9/3/30	5,500	5,459
	Texas Instruments Inc.	1.850%	5/15/22	8,622	8,794
	Texas Instruments Inc.	2.250%	5/1/23	150	156
	Texas Instruments Inc.	2.625%	5/15/24	3,750	4,003
	Texas Instruments Inc.	1.375%	3/12/25	12,145	12,556
	Texas Instruments Inc.	2.900%	11/3/27	11,300	12,644
	Texas Instruments Inc.	2.250%	9/4/29	16,175	17,369
	Texas Instruments Inc.	1.750%	5/4/30	9,150	9,415
	Texas Instruments Inc.	3.875%	3/15/39	9,450	11,788
	Texas Instruments Inc.	4.150%	5/15/48	18,594	24,747
	Trimble Inc.	4.150%	6/15/23	1,540	1,669
	Trimble Inc.	4.750%	12/1/24	7,596	8,675
	Trimble Inc.	4.900%	6/15/28	6,477	7,740
	Tyco Electronics Group SA	3.500%	2/3/22	2,450	2,513
	Tyco Electronics Group SA	3.450%	8/1/24	5,050	5,478
	Tyco Electronics Group SA	3.700%	2/15/26	1,100	1,230
	Tyco Electronics Group SA	3.125%	8/15/27	12,686	14,059
	Tyco Electronics Group SA	7.125%	10/1/37	7,700	11,582
	Verisk Analytics Inc.	4.125%	9/12/22	6,365	6,711
	Verisk Analytics Inc.	4.000%	6/15/25	11,177	12,641
	Verisk Analytics Inc.	4.125%	3/15/29	8,901	10,635
	Verisk Analytics Inc.	5.500%	6/15/45	12,950	18,343
	Verisk Analytics Inc.	3.625%	5/15/50	8,575	9,935
	VMware Inc.	2.950%	8/21/22	19,843	20,585
	VMware Inc.	4.500%	5/15/25	20,725	23,648
	VMware Inc.	4.650%	5/15/27	10,795	12,639
	VMware Inc.	3.900%	8/21/27	24,749	27,921
	VMware Inc.	4.700%	5/15/30	10,629	12,779
	Xilinx Inc.	2.950%	6/1/24	8,775	9,441
	Xilinx Inc.	2.375%	6/1/30	10,550	11,003
Transportation (0.7%)					
4	American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	842	825
4	American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	2,893	2,839
4	American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	8,419	8,046
4	American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	1,890	1,702
4	American Airlines 2016-3 Class AA Pass Through Trust	3.000%	4/15/30	4,931	4,824
4	American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	2,113	2,084
4	American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	3,172	3,064
4	American Airlines 2019-1 Class AA Pass Through Trust	3.150%	8/15/33	8,630	8,288
4	BNSF Funding Trust I	6.613%	12/15/55	600	690
	Burlington Northern Santa Fe LLC	4.100%	6/1/21	700	704
	Burlington Northern Santa Fe LLC	3.450%	9/15/21	10,150	10,295
	Burlington Northern Santa Fe LLC	3.050%	3/15/22	6,595	6,764
	Burlington Northern Santa Fe LLC	3.050%	9/1/22	9,516	9,880
	Burlington Northern Santa Fe LLC	3.000%	3/15/23	5,906	6,199
	Burlington Northern Santa Fe LLC	3.850%	9/1/23	8,440	9,142
	Burlington Northern Santa Fe LLC	3.750%	4/1/24	9,542	10,457
	Burlington Northern Santa Fe LLC	3.400%	9/1/24	12,550	13,744
	Burlington Northern Santa Fe LLC	3.000%	4/1/25	11,785	12,894
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	9,054	10,208
	Burlington Northern Santa Fe LLC	7.000%	12/15/25	1,275	1,649

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Burlington Northern Santa Fe LLC	3.250%	6/15/27	9,305	10,528
Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,300	4,980
Burlington Northern Santa Fe LLC	6.150%	5/1/37	3,421	5,171
Burlington Northern Santa Fe LLC	5.750%	5/1/40	8,365	12,396
Burlington Northern Santa Fe LLC	5.050%	3/1/41	7,600	10,479
Burlington Northern Santa Fe LLC	5.400%	6/1/41	11,654	16,809
Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,800	6,625
Burlington Northern Santa Fe LLC	4.400%	3/15/42	10,181	13,407
Burlington Northern Santa Fe LLC	4.375%	9/1/42	11,722	15,509
Burlington Northern Santa Fe LLC	4.450%	3/15/43	16,272	21,846
Burlington Northern Santa Fe LLC	5.150%	9/1/43	5,093	7,295
Burlington Northern Santa Fe LLC	4.900%	4/1/44	10,456	14,740
Burlington Northern Santa Fe LLC	4.550%	9/1/44	12,201	16,436
Burlington Northern Santa Fe LLC	4.150%	4/1/45	10,276	13,428
Burlington Northern Santa Fe LLC	4.700%	9/1/45	8,638	12,123
Burlington Northern Santa Fe LLC	3.900%	8/1/46	13,918	17,659
Burlington Northern Santa Fe LLC	4.125%	6/15/47	14,353	18,790
Burlington Northern Santa Fe LLC	4.050%	6/15/48	10,556	13,846
Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,478	11,313
Burlington Northern Santa Fe LLC	3.550%	2/15/50	13,644	16,591
Burlington Northern Santa Fe LLC	3.050%	2/15/51	8,415	9,559
Canadian National Railway Co.	2.850%	12/15/21	2,510	2,554
Canadian National Railway Co.	2.950%	11/21/24	9,219	9,957
Canadian National Railway Co.	2.750%	3/1/26	7,567	8,276
Canadian National Railway Co.	6.900%	7/15/28	2,050	2,820
Canadian National Railway Co.	6.250%	8/1/34	1,420	2,170
Canadian National Railway Co.	6.200%	6/1/36	5,743	8,505
Canadian National Railway Co.	6.375%	11/15/37	3,834	5,926
Canadian National Railway Co.	3.200%	8/2/46	3,508	4,079
Canadian National Railway Co.	3.650%	2/3/48	21,616	26,503
Canadian National Railway Co.	4.450%	1/20/49	1,680	2,313
Canadian National Railway Co.	2.450%	5/1/50	10,525	10,892
Canadian Pacific Railway Co.	9.450%	8/1/21	1,000	1,051
Canadian Pacific Railway Co.	4.500%	1/15/22	5,500	5,718
Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,783
Canadian Pacific Railway Co.	2.900%	2/1/25	7,462	8,059
Canadian Pacific Railway Co.	4.000%	6/1/28	700	819
Canadian Pacific Railway Co.	2.050%	3/5/30	10,236	10,728
Canadian Pacific Railway Co.	7.125%	10/15/31	3,510	5,213
Canadian Pacific Railway Co.	5.750%	3/15/33	375	474
Canadian Pacific Railway Co.	4.800%	9/15/35	3,092	4,030
Canadian Pacific Railway Co.	5.950%	5/15/37	14,654	21,467
Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	19,593
Canadian Pacific Railway Co.	4.800%	8/1/45	2,446	3,343
Canadian Pacific Railway Co.	6.125%	9/15/15	6,349	10,524
CH Robinson Worldwide Inc.	4.200%	4/15/28	5,717	6,706
4 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	1,992	1,996
4 Continental Airlines 2010-1 Class A Pass Through Trust	4.750%	7/12/22	2,541	2,541
4 Continental Airlines 2012-1 Class A Pass Through Trust	4.150%	10/11/25	4,978	5,000
4 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	877	884
CSX Corp.	3.400%	8/1/24	5,050	5,516
CSX Corp.	3.350%	11/1/25	15,086	16,885
CSX Corp.	2.600%	11/1/26	9,873	10,769
CSX Corp.	3.250%	6/1/27	12,249	13,824
CSX Corp.	3.800%	3/1/28	16,847	19,574
CSX Corp.	4.250%	3/15/29	17,683	21,343
CSX Corp.	2.400%	2/15/30	7,595	8,187
CSX Corp.	6.000%	10/1/36	6,969	10,097
CSX Corp.	6.150%	5/1/37	4,867	7,131
CSX Corp.	6.220%	4/30/40	8,807	13,287
CSX Corp.	5.500%	4/15/41	10,057	14,041
CSX Corp.	4.750%	5/30/42	4,085	5,350
CSX Corp.	4.400%	3/1/43	363	459
CSX Corp.	4.100%	3/15/44	10,345	12,767

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CSX Corp.	3.800%	11/1/46	5,327	6,445
CSX Corp.	4.300%	3/1/48	10,175	13,106
CSX Corp.	4.750%	11/15/48	6,662	9,124
CSX Corp.	4.500%	3/15/49	12,219	16,358
CSX Corp.	3.350%	9/15/49	6,097	6,922
CSX Corp.	3.800%	4/15/50	10,825	13,363
CSX Corp.	3.950%	5/1/50	7,220	8,980
CSX Corp.	4.500%	8/1/54	1,225	1,655
CSX Corp.	4.250%	11/1/66	9,305	12,344
CSX Corp.	4.650%	3/1/68	11,950	16,614
4 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	3,079	3,139
4 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	3,093	3,100
4 Delta Air Lines 2019-1 Class AA Pass Through Trust	3.204%	4/25/24	6,000	6,136
4 Delta Air Lines 2020-1 Class AA Pass Through Trust	2.000%	6/10/28	9,046	8,961
FedEx Corp.	3.400%	1/14/22	1,408	1,453
FedEx Corp.	2.625%	8/1/22	6,865	7,111
FedEx Corp.	4.000%	1/15/24	4,548	5,023
FedEx Corp.	3.200%	2/1/25	7,464	8,201
FedEx Corp.	3.800%	5/15/25	3,823	4,318
FedEx Corp.	3.250%	4/1/26	7,685	8,578
FedEx Corp.	3.300%	3/15/27	6,100	6,807
FedEx Corp.	3.400%	2/15/28	7,756	8,824
FedEx Corp.	3.100%	8/5/29	12,755	14,171
FedEx Corp.	4.250%	5/15/30	7,033	8,538
FedEx Corp.	4.900%	1/15/34	3,962	5,119
FedEx Corp.	3.900%	2/1/35	11,091	13,217
FedEx Corp.	3.875%	8/1/42	3,995	4,660
FedEx Corp.	4.100%	4/15/43	6,520	7,688
FedEx Corp.	5.100%	1/15/44	10,577	14,130
FedEx Corp.	4.100%	2/1/45	4,224	5,001
FedEx Corp.	4.750%	11/15/45	19,015	24,601
FedEx Corp.	4.550%	4/1/46	18,669	23,640
FedEx Corp.	4.400%	1/15/47	9,780	12,123
FedEx Corp.	4.050%	2/15/48	14,510	17,321
FedEx Corp.	4.950%	10/17/48	13,050	17,733
FedEx Corp.	5.250%	5/15/50	16,400	23,187
FedEx Corp.	4.500%	2/1/65	1,124	1,297
4 FedEx Corp. 2020-1 Class AA Pass Through Trust	1.875%	2/20/34	15,750	16,076
JB Hunt Transport Services Inc.	3.300%	8/15/22	4,100	4,262
JB Hunt Transport Services Inc.	3.875%	3/1/26	13,725	15,773
4 JetBlue 2019-1 Class AA Pass Through Trust	2.750%	5/15/32	10,583	10,533
4 JetBlue 2020-1 Class A Pass Through Trust	4.000%	11/15/32	4,250	4,569
Kansas City Southern	3.000%	5/15/23	17,791	18,521
Kansas City Southern	2.875%	11/15/29	8,985	9,709
Kansas City Southern	4.300%	5/15/43	5,740	6,679
Kansas City Southern	4.950%	8/15/45	9,025	11,523
Kansas City Southern	4.700%	5/1/48	10,942	13,789
Kansas City Southern	3.500%	5/1/50	5,450	6,073
Kirby Corp.	4.200%	3/1/28	13,926	15,350
Norfolk Southern Corp.	3.250%	12/1/21	10,615	10,819
Norfolk Southern Corp.	3.000%	4/1/22	11,373	11,680
Norfolk Southern Corp.	2.903%	2/15/23	9,135	9,570
Norfolk Southern Corp.	3.850%	1/15/24	2,805	3,053
Norfolk Southern Corp.	5.590%	5/17/25	2,302	2,741
Norfolk Southern Corp.	3.650%	8/1/25	2,163	2,417
Norfolk Southern Corp.	2.900%	6/15/26	3,520	3,882
Norfolk Southern Corp.	7.800%	5/15/27	2,900	3,940
Norfolk Southern Corp.	3.150%	6/1/27	9,370	10,314
Norfolk Southern Corp.	3.800%	8/1/28	9,565	11,204
Norfolk Southern Corp.	2.550%	11/1/29	10,475	11,282
Norfolk Southern Corp.	7.050%	5/1/37	1,347	1,998
Norfolk Southern Corp.	4.837%	10/1/41	21,971	29,722
Norfolk Southern Corp.	3.950%	10/1/42	1,428	1,739
Norfolk Southern Corp.	4.450%	6/15/45	7,228	9,365

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Norfolk Southern Corp.	4.650%	1/15/46	6,910	9,172
Norfolk Southern Corp.	3.942%	11/1/47	2,800	3,398
Norfolk Southern Corp.	4.150%	2/28/48	2,985	3,767
Norfolk Southern Corp.	4.100%	5/15/49	5,295	6,653
Norfolk Southern Corp.	3.400%	11/1/49	3,905	4,420
Norfolk Southern Corp.	3.050%	5/15/50	10,213	11,197
Norfolk Southern Corp.	4.050%	8/15/52	13,009	16,497
Norfolk Southern Corp.	3.155%	5/15/55	15,976	17,152
Ryder System Inc.	2.800%	3/1/22	1,000	1,026
Ryder System Inc.	2.875%	6/1/22	3,200	3,304
Ryder System Inc.	2.500%	9/1/22	600	619
Ryder System Inc.	3.400%	3/1/23	5,505	5,831
Ryder System Inc.	3.750%	6/9/23	13,915	14,968
Ryder System Inc.	3.650%	3/18/24	12,683	13,852
Ryder System Inc.	2.500%	9/1/24	7,818	8,268
Ryder System Inc.	4.625%	6/1/25	10,350	11,998
Ryder System Inc.	2.900%	12/1/26	2,900	4,470
Southwest Airlines Co.	2.750%	11/16/22	950	981
Southwest Airlines Co.	4.750%	5/4/23	14,692	15,959
Southwest Airlines Co.	5.250%	5/4/25	19,900	23,009
Southwest Airlines Co.	3.000%	11/15/26	7,026	7,492
Southwest Airlines Co.	5.125%	6/15/27	29,540	35,083
Southwest Airlines Co.	3.450%	11/16/27	3,460	3,765
Southwest Airlines Co.	2.625%	2/10/30	3,185	3,237
⁴ Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	517	532
⁴ Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	1,416	1,311
Union Pacific Corp.	2.950%	3/1/22	6,850	7,060
Union Pacific Corp.	4.163%	7/15/22	14,258	14,960
Union Pacific Corp.	2.750%	4/15/23	2,130	2,231
Union Pacific Corp.	3.500%	6/8/23	7,470	7,999
Union Pacific Corp.	3.646%	2/15/24	7,799	8,479
Union Pacific Corp.	3.150%	3/1/24	5,850	6,342
Union Pacific Corp.	3.750%	3/15/24	2,984	3,251
Union Pacific Corp.	3.250%	1/15/25	3,129	3,424
Union Pacific Corp.	3.750%	7/15/25	18,720	21,237
Union Pacific Corp.	3.250%	8/15/25	17,425	19,282
Union Pacific Corp.	2.750%	3/1/26	16,191	17,657
Union Pacific Corp.	2.150%	2/5/27	2,578	2,731
Union Pacific Corp.	3.000%	4/15/27	1,400	1,548
Union Pacific Corp.	3.950%	9/10/28	8,463	10,031
Union Pacific Corp.	6.625%	2/1/29	100	135
Union Pacific Corp.	3.700%	3/1/29	7,291	8,465
Union Pacific Corp.	2.400%	2/5/30	7,300	7,848
Union Pacific Corp.	3.375%	2/1/35	9,730	11,122
Union Pacific Corp.	3.600%	9/15/37	15,400	17,841
Union Pacific Corp.	4.375%	9/10/38	313	389
Union Pacific Corp.	3.550%	8/15/39	550	636
Union Pacific Corp.	4.150%	1/15/45	2,346	2,866
Union Pacific Corp.	4.050%	11/15/45	6,567	8,024
Union Pacific Corp.	4.050%	3/1/46	3,850	4,691
Union Pacific Corp.	3.350%	8/15/46	7,414	8,257
Union Pacific Corp.	4.000%	4/15/47	750	918
Union Pacific Corp.	3.250%	2/5/50	37,480	42,309
Union Pacific Corp.	3.799%	10/1/51	17,733	21,583
Union Pacific Corp.	3.875%	2/1/55	10,650	13,030
Union Pacific Corp.	3.950%	8/15/59	4,976	6,071
Union Pacific Corp.	3.839%	3/20/60	16,214	19,993
⁶ Union Pacific Corp.	2.973%	9/16/62	18,005	18,776
Union Pacific Corp.	4.375%	11/15/65	12,261	16,264
Union Pacific Corp.	4.100%	9/15/67	7,881	9,850
Union Pacific Corp.	3.750%	2/5/70	5,985	7,245
⁴ Union Pacific Railroad Co. 2007-3 Pass Through Trust	6.176%	1/2/31	603	742
⁴ United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	1,933	1,946

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	2,930	2,916
4	United Airlines 2014-2 Class A Pass Through Trust	3.750%	3/3/28	1,059	1,064
4	United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	2,940	2,898
4	United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	3,619	3,568
4	United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	2,912	2,825
4	United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	25,642	25,795
4	United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	2,377	2,200
4	United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	4,228	4,152
4	United Airlines 2019-1 Class AA Pass Through Trust	4.150%	8/25/31	9,133	9,407
4	United Airlines 2019-2 Class AA Pass Through Trust	2.700%	11/1/33	6,108	5,804
4	United Airlines 2020-1 Class A Pass Through Trust	5.875%	10/15/27	33,590	36,277
	United Parcel Service Inc.	2.350%	5/16/22	10,422	10,691
	United Parcel Service Inc.	2.450%	10/1/22	10,083	10,457
	United Parcel Service Inc.	2.500%	4/1/23	9,487	9,932
	United Parcel Service Inc.	2.200%	9/1/24	675	716
	United Parcel Service Inc.	2.800%	11/15/24	20,146	21,761
	United Parcel Service Inc.	3.900%	4/1/25	1,975	1,213
	United Parcel Service Inc.	2.400%	11/15/26	7,825	8,514
	United Parcel Service Inc.	3.050%	11/15/27	21,141	23,903
	United Parcel Service Inc.	3.400%	3/15/29	5,700	6,581
	United Parcel Service Inc.	2.500%	9/1/29	5,150	5,607
	United Parcel Service Inc.	4.450%	4/1/30	1,490	1,859
	United Parcel Service Inc.	6.200%	1/15/38	7,941	12,435
	United Parcel Service Inc.	5.200%	4/1/40	13,831	19,615
	United Parcel Service Inc.	4.875%	11/15/40	7,237	9,966
	United Parcel Service Inc.	3.625%	10/1/42	10,782	12,905
	United Parcel Service Inc.	3.400%	11/15/46	4,740	5,697
	United Parcel Service Inc.	3.750%	11/15/47	12,365	15,500
	United Parcel Service Inc.	4.250%	3/15/49	8,483	11,417
	United Parcel Service Inc.	3.400%	9/1/49	8,070	9,762
	United Parcel Service Inc.	5.300%	4/1/50	21,000	31,391
	United Parcel Service of America Inc.	7.620%	4/1/30	1,888	2,796
4	US Airways 2012-1 Class A Pass Through Trust	5.900%	4/1/26	778	755

55,041,414

Utilities (2.4%)

Electric (2.2%)

	AEP Texas Inc.	2.400%	10/1/22	4,160	4,294
	AEP Texas Inc.	3.950%	6/1/28	12,350	14,509
	AEP Texas Inc.	2.100%	7/1/30	2,616	2,732
	AEP Texas Inc.	3.800%	10/1/47	6,700	7,904
	AEP Texas Inc.	3.450%	1/15/50	5,600	6,336
	AEP Transmission Co. LLC	3.100%	12/1/26	4,265	4,792
	AEP Transmission Co. LLC	4.000%	12/1/46	5,490	6,901
	AEP Transmission Co. LLC	3.750%	12/1/47	6,650	8,067
	AEP Transmission Co. LLC	4.250%	9/15/48	3,719	4,923
	AEP Transmission Co. LLC	3.800%	6/15/49	5,000	6,101
	AEP Transmission Co. LLC	3.150%	9/15/49	4,690	5,179
	AEP Transmission Co. LLC	3.650%	4/1/50	6,690	8,082
6	AES Corp.	1.375%	1/15/26	6,450	6,494
6	AES Corp.	2.450%	1/15/31	9,080	9,193
	Alabama Power Co.	2.450%	3/30/22	7,725	7,906
	Alabama Power Co.	3.550%	12/1/23	9,021	9,818
	Alabama Power Co.	1.450%	9/15/30	5,650	5,682
	Alabama Power Co.	6.125%	5/15/38	1,667	2,497
	Alabama Power Co.	6.000%	3/1/39	2,383	3,535
	Alabama Power Co.	3.850%	12/1/42	2,795	3,414
	Alabama Power Co.	4.150%	8/15/44	4,885	6,176
	Alabama Power Co.	3.750%	3/1/45	4,325	5,195
	Alabama Power Co.	4.300%	1/2/46	21,120	27,793
	Alabama Power Co.	3.700%	12/1/47	6,775	8,276
	Alabama Power Co.	4.300%	7/15/48	2,795	3,713

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Alabama Power Co.	3.450%	10/1/49	15,229	17,963
Ameren Corp.	2.500%	9/15/24	1,200	1,275
Ameren Corp.	3.650%	2/15/26	5,140	5,795
Ameren Corp.	3.500%	1/15/31	11,795	13,549
Ameren Illinois Co.	2.700%	9/1/22	3,676	3,798
Ameren Illinois Co.	3.250%	3/1/25	2,335	2,562
Ameren Illinois Co.	3.800%	5/15/28	6,120	7,122
Ameren Illinois Co.	1.550%	11/15/30	3,000	3,012
Ameren Illinois Co.	4.150%	3/15/46	4,656	5,880
Ameren Illinois Co.	3.700%	12/1/47	7,365	8,980
Ameren Illinois Co.	4.500%	3/15/49	6,936	9,482
Ameren Illinois Co.	3.250%	3/15/50	4,173	4,775
American Electric Power Co. Inc.	3.650%	12/1/21	4,850	4,995
American Electric Power Co. Inc.	2.950%	12/15/22	9,197	9,599
American Electric Power Co. Inc.	0.750%	11/1/23	3,000	3,009
American Electric Power Co. Inc.	1.000%	11/1/25	3,000	3,036
American Electric Power Co. Inc.	3.200%	11/13/27	1,000	1,116
American Electric Power Co. Inc.	4.300%	12/1/28	10,650	12,670
American Electric Power Co. Inc.	2.300%	3/1/30	200	209
American Electric Power Co. Inc.	3.250%	3/1/50	5,272	5,670
Appalachian Power Co.	3.400%	6/1/25	3,847	4,266
Appalachian Power Co.	3.300%	6/1/27	5,325	5,941
Appalachian Power Co.	7.000%	4/1/38	685	1,051
Appalachian Power Co.	4.400%	5/15/44	3,528	4,403
Appalachian Power Co.	4.450%	6/1/45	8,725	11,122
Appalachian Power Co.	4.500%	3/1/49	12,795	16,885
Appalachian Power Co.	3.700%	5/1/50	5,225	6,283
Arizona Public Service Co.	3.150%	5/15/25	5,202	5,706
Arizona Public Service Co.	2.950%	9/15/27	1,000	1,096
Arizona Public Service Co.	2.600%	8/15/29	3,500	3,822
Arizona Public Service Co.	5.050%	9/1/41	85	116
Arizona Public Service Co.	4.500%	4/1/42	9,488	12,197
Arizona Public Service Co.	4.350%	11/15/45	1,150	1,476
Arizona Public Service Co.	3.750%	5/15/46	12,610	15,410
Arizona Public Service Co.	4.200%	8/15/48	500	644
Arizona Public Service Co.	4.250%	3/1/49	6,416	8,344
Arizona Public Service Co.	3.500%	12/1/49	3,605	4,216
Arizona Public Service Co.	3.350%	5/15/50	2,850	3,335
Arizona Public Service Co.	2.650%	9/15/50	3,250	3,396
Avangrid Inc.	3.150%	12/1/24	9,158	9,980
Avangrid Inc.	3.800%	6/1/29	12,334	14,140
Avista Corp.	4.350%	6/1/48	4,195	5,315
Baltimore Gas & Electric Co.	3.500%	11/15/21	3,288	3,349
Baltimore Gas & Electric Co.	3.350%	7/1/23	7,280	7,761
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,790	4,096
Baltimore Gas & Electric Co.	6.350%	10/1/36	858	1,305
Baltimore Gas & Electric Co.	3.500%	8/15/46	5,037	5,782
Baltimore Gas & Electric Co.	3.750%	8/15/47	6,513	7,979
Baltimore Gas & Electric Co.	4.250%	9/15/48	2,120	2,762
Baltimore Gas & Electric Co.	3.200%	9/15/49	5,405	6,031
Baltimore Gas & Electric Co.	2.900%	6/15/50	5,850	6,302
Berkshire Hathaway Energy Co.	2.800%	1/15/23	6,540	6,850
Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,994	9,757
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,161	7,875
⁶ Berkshire Hathaway Energy Co.	4.050%	4/15/25	2,758	3,128
Berkshire Hathaway Energy Co.	3.250%	4/15/28	5,360	6,093
⁶ Berkshire Hathaway Energy Co.	3.700%	7/15/30	17,979	21,222
⁶ Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,950	7,939
Berkshire Hathaway Energy Co.	6.125%	4/1/36	8,723	12,850
Berkshire Hathaway Energy Co.	5.950%	5/15/37	5,381	7,772
Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,422	11,547
Berkshire Hathaway Energy Co.	4.500%	2/1/45	11,031	13,922
Berkshire Hathaway Energy Co.	3.800%	7/15/48	9,618	11,458
Berkshire Hathaway Energy Co.	4.450%	1/15/49	19,036	25,331

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁶ Berkshire Hathaway Energy Co.	4.250%	10/15/50	16,175	20,675
⁶ Berkshire Hathaway Energy Co.	2.850%	5/15/51	15,677	16,108
Black Hills Corp.	4.250%	11/30/23	4,514	4,948
Black Hills Corp.	3.950%	1/15/26	2,800	3,154
Black Hills Corp.	3.150%	1/15/27	4,950	5,374
Black Hills Corp.	3.050%	10/15/29	4,015	4,378
Black Hills Corp.	4.350%	5/1/33	5,864	7,079
Black Hills Corp.	4.200%	9/15/46	3,810	4,678
Black Hills Corp.	3.875%	10/15/49	3,910	4,569
CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	1,800	1,846
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,415	2,608
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	1,650	1,815
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	110	163
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,272	13,189
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,275	4,320
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,725	7,320
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	6,365	8,448
CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	5,025	5,458
CenterPoint Energy Inc.	3.600%	11/1/21	3,000	3,078
CenterPoint Energy Inc.	2.500%	9/1/22	6,675	6,897
CenterPoint Energy Inc.	3.850%	2/1/24	9,445	10,318
CenterPoint Energy Inc.	2.500%	9/1/24	2,010	2,137
CenterPoint Energy Inc.	4.250%	11/1/28	5,200	6,148
CenterPoint Energy Inc.	2.950%	3/1/30	6,000	6,521
CenterPoint Energy Inc.	3.700%	9/1/49	6,000	6,905
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,126	6,733
Cleco Corporate Holdings LLC	3.375%	9/15/29	500	504
Cleco Corporate Holdings LLC	4.973%	5/1/46	5,732	6,712
Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	6,348
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	7,260
CMS Energy Corp.	3.000%	5/15/26	6,275	6,909
CMS Energy Corp.	3.450%	8/15/27	1,860	2,094
CMS Energy Corp.	4.875%	3/1/44	6,305	8,323
⁴ CMS Energy Corp.	4.750%	6/1/50	6,100	6,878
CMS Energy Corp.	3.750%	12/1/50	2,000	2,042
Commonwealth Edison Co.	2.550%	6/15/26	11,561	12,645
Commonwealth Edison Co.	2.950%	8/15/27	4,700	5,210
Commonwealth Edison Co.	3.700%	8/15/28	1,706	1,972
Commonwealth Edison Co.	2.200%	3/1/30	3,200	3,426
Commonwealth Edison Co.	5.900%	3/15/36	3,564	5,140
Commonwealth Edison Co.	6.450%	1/15/38	8,048	12,323
Commonwealth Edison Co.	3.800%	10/1/42	4,690	5,628
Commonwealth Edison Co.	4.600%	8/15/43	6,270	8,265
Commonwealth Edison Co.	4.700%	1/15/44	5,977	7,977
Commonwealth Edison Co.	3.700%	3/1/45	10,050	11,812
Commonwealth Edison Co.	4.350%	11/15/45	6,625	8,600
Commonwealth Edison Co.	3.650%	6/15/46	12,892	15,224
Commonwealth Edison Co.	3.750%	8/15/47	8,550	10,271
Commonwealth Edison Co.	4.000%	3/1/48	9,890	12,439
Commonwealth Edison Co.	4.000%	3/1/49	10,249	13,014
Commonwealth Edison Co.	3.200%	11/15/49	6,675	7,505
Commonwealth Edison Co.	3.000%	3/1/50	6,325	6,899
Connecticut Light & Power Co.	2.500%	1/15/23	8,135	8,450
Connecticut Light & Power Co.	0.750%	12/1/25	5,000	5,024
Connecticut Light & Power Co.	3.200%	3/15/27	6,850	7,685
Connecticut Light & Power Co.	4.300%	4/15/44	5,500	7,133
Connecticut Light & Power Co.	4.150%	6/1/45	4,500	5,806
Connecticut Light & Power Co.	4.000%	4/1/48	10,450	13,526
Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,515	2,807
Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,000	1,155
Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,350	1,587
Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	4,450	5,093
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,475	8,501
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	4,744	6,570

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,095	4,436
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	525	761
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	2,234	3,408
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	10,282	14,049
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	10,088	14,040
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	3,595	4,229
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	22,138	27,683
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	13,925	17,957
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	19,460	22,593
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	8,250	9,718
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	10,102	12,448
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	6,854	8,349
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	5,676	7,518
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	4,155	5,213
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	4,025	4,954
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	8,425	11,055
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	6,778	7,834
Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	11,100	11,292
Consolidated Edison Inc.	0.650%	12/1/23	8,100	8,110
Consumers Energy Co.	0.350%	6/1/23	4,300	4,305
Consumers Energy Co.	3.375%	8/15/23	7,310	7,831
Consumers Energy Co.	3.800%	11/15/28	6,935	8,144
Consumers Energy Co.	3.950%	5/15/43	4,518	5,674
Consumers Energy Co.	3.250%	8/15/46	6,784	7,706
Consumers Energy Co.	3.950%	7/15/47	4,700	6,009
Consumers Energy Co.	4.050%	5/15/48	6,050	7,921
Consumers Energy Co.	4.350%	4/15/49	7,545	10,398
Consumers Energy Co.	3.100%	8/15/50	7,370	8,440
Consumers Energy Co.	3.500%	8/1/51	17,483	21,562
Consumers Energy Co.	2.500%	5/1/60	8,225	8,253
Dayton Power & Light Co.	3.950%	6/15/49	1,483	1,719
Delmarva Power & Light Co.	3.500%	11/15/23	4,805	5,195
Delmarva Power & Light Co.	4.150%	5/15/45	5,425	6,740
Dominion Energy Inc.	2.715%	8/15/21	3,100	3,137
Dominion Energy Inc.	2.750%	1/15/22	5,500	5,626
Dominion Energy Inc.	2.750%	9/15/22	600	620
Dominion Energy Inc.	3.071%	8/15/24	3,810	4,104
Dominion Energy Inc.	3.900%	10/1/25	9,714	11,093
Dominion Energy Inc.	2.850%	8/15/26	7,234	7,961
Dominion Energy Inc.	3.600%	3/15/27	1,950	2,215
Dominion Energy Inc.	4.250%	6/1/28	5,045	6,015
Dominion Energy Inc.	3.375%	4/1/30	29,959	34,050
Dominion Energy Inc.	6.300%	3/15/33	6,300	8,936
Dominion Energy Inc.	5.250%	8/1/33	1,134	1,483
Dominion Energy Inc.	5.950%	6/15/35	3,569	4,986
Dominion Energy Inc.	7.000%	6/15/38	5,408	8,228
Dominion Energy Inc.	4.900%	8/1/41	12,180	15,898
Dominion Energy Inc.	4.050%	9/15/42	8,031	9,611
Dominion Energy Inc.	4.700%	12/1/44	3,524	4,594
Dominion Energy Inc.	4.600%	3/15/49	5,975	7,960
4 Dominion Energy Inc.	5.750%	10/1/54	4,381	4,863
Dominion Energy South Carolina Inc.	6.625%	2/1/32	6,029	8,685
Dominion Energy South Carolina Inc.	6.050%	1/15/38	4,155	6,151
Dominion Energy South Carolina Inc.	5.450%	2/1/41	3,552	5,086
Dominion Energy South Carolina Inc.	4.600%	6/15/43	6,160	8,250
Dominion Energy South Carolina Inc.	5.100%	6/1/65	6,638	10,513
DTE Electric Co.	3.650%	3/15/24	9,250	10,058
DTE Electric Co.	3.375%	3/1/25	7,750	8,557
DTE Electric Co.	2.250%	3/1/30	12,632	13,544
DTE Electric Co.	2.625%	3/1/31	7,125	7,830
DTE Electric Co.	4.000%	4/1/43	6,425	7,954
DTE Electric Co.	3.700%	3/15/45	7,139	8,613
DTE Electric Co.	3.700%	6/1/46	2,225	2,727
DTE Electric Co.	3.750%	8/15/47	6,070	7,524

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
DTE Electric Co.	4.050%	5/15/48	3,600	4,705
DTE Electric Co.	3.950%	3/1/49	5,125	6,643
DTE Electric Co.	2.950%	3/1/50	6,225	6,973
DTE Energy Co.	2.600%	6/15/22	3,000	3,092
DTE Energy Co.	0.550%	11/1/22	4,000	4,009
DTE Energy Co.	2.250%	11/1/22	3,717	3,841
DTE Energy Co.	3.700%	8/1/23	6,300	6,804
DTE Energy Co.	3.850%	12/1/23	1,000	1,088
DTE Energy Co.	3.500%	6/1/24	7,224	7,837
DTE Energy Co.	2.529%	10/1/24	4,725	5,033
DTE Energy Co.	1.050%	6/1/25	6,550	6,620
DTE Energy Co.	2.850%	10/1/26	21,957	24,089
DTE Energy Co.	3.800%	3/15/27	26,265	30,133
DTE Energy Co.	3.400%	6/15/29	5,875	6,640
DTE Energy Co.	2.950%	3/1/30	3,230	3,531
DTE Energy Co.	6.375%	4/15/33	5,245	7,515
Duke Energy Carolinas LLC	3.350%	5/15/22	2,200	2,292
Duke Energy Carolinas LLC	2.500%	3/15/23	9,250	9,636
Duke Energy Carolinas LLC	3.050%	3/15/23	9,125	9,638
Duke Energy Carolinas LLC	2.950%	12/1/26	8,315	9,277
Duke Energy Carolinas LLC	3.950%	11/15/28	14,782	17,459
Duke Energy Carolinas LLC	6.000%	12/1/28	5,940	7,696
Duke Energy Carolinas LLC	2.450%	8/15/29	6,581	7,083
Duke Energy Carolinas LLC	2.450%	2/1/30	10,756	11,566
Duke Energy Carolinas LLC	6.450%	10/15/32	4,590	6,660
Duke Energy Carolinas LLC	6.100%	6/1/37	10,881	15,984
Duke Energy Carolinas LLC	6.000%	1/15/38	7,195	10,751
Duke Energy Carolinas LLC	6.050%	4/15/38	6,326	9,499
Duke Energy Carolinas LLC	5.300%	2/15/40	9,558	13,593
Duke Energy Carolinas LLC	4.250%	12/15/41	5,962	7,530
Duke Energy Carolinas LLC	4.000%	9/30/42	7,879	9,737
Duke Energy Carolinas LLC	3.750%	6/1/45	11,303	13,469
Duke Energy Carolinas LLC	3.875%	3/15/46	10,225	12,588
Duke Energy Carolinas LLC	3.700%	12/1/47	9,368	11,300
Duke Energy Carolinas LLC	3.950%	3/15/48	1,625	2,021
Duke Energy Carolinas LLC	3.200%	8/15/49	8,272	9,412
Duke Energy Corp.	3.550%	9/15/21	7,814	7,923
Duke Energy Corp.	2.400%	8/15/22	10,908	11,237
Duke Energy Corp.	3.050%	8/15/22	13,740	14,232
Duke Energy Corp.	3.950%	10/15/23	4,900	5,322
Duke Energy Corp.	0.900%	9/15/25	5,700	5,689
Duke Energy Corp.	2.650%	9/1/26	12,889	14,013
Duke Energy Corp.	3.150%	8/15/27	16,379	18,211
Duke Energy Corp.	3.400%	6/15/29	6,631	7,501
Duke Energy Corp.	2.450%	6/1/30	18,881	20,079
Duke Energy Corp.	4.800%	12/15/45	12,730	16,770
Duke Energy Corp.	3.750%	9/1/46	28,543	33,190
Duke Energy Corp.	3.950%	8/15/47	1,103	1,330
Duke Energy Corp.	4.200%	6/15/49	8,950	11,360
Duke Energy Florida LLC	3.200%	1/15/27	4,232	4,732
Duke Energy Florida LLC	3.800%	7/15/28	6,200	7,251
Duke Energy Florida LLC	2.500%	12/1/29	15,250	16,560
Duke Energy Florida LLC	1.750%	6/15/30	7,000	7,143
Duke Energy Florida LLC	6.350%	9/15/37	8,856	13,476
Duke Energy Florida LLC	6.400%	6/15/38	10,146	15,682
Duke Energy Florida LLC	5.650%	4/1/40	1,895	2,756
Duke Energy Florida LLC	3.850%	11/15/42	1,409	1,667
Duke Energy Florida LLC	3.400%	10/1/46	8,705	9,906
Duke Energy Florida LLC	4.200%	7/15/48	5,600	7,251
4 Duke Energy Florida Project Finance LLC	1.731%	9/1/22	2,122	2,142
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	4,322
Duke Energy Indiana LLC	6.120%	10/15/35	5,798	8,169
Duke Energy Indiana LLC	6.350%	8/15/38	9,464	14,494
Duke Energy Indiana LLC	6.450%	4/1/39	4,025	6,252

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Duke Energy Indiana LLC	4.900%	7/15/43	3,777	5,144
Duke Energy Indiana LLC	3.750%	5/15/46	21,275	25,467
Duke Energy Indiana LLC	3.250%	10/1/49	4,705	5,216
Duke Energy Ohio Inc.	3.800%	9/1/23	1,200	1,296
Duke Energy Ohio Inc.	3.650%	2/1/29	13,531	15,636
Duke Energy Ohio Inc.	2.125%	6/1/30	3,650	3,818
Duke Energy Ohio Inc.	3.700%	6/15/46	6,775	7,980
Duke Energy Ohio Inc.	4.300%	2/1/49	1,633	2,118
Duke Energy Progress LLC	2.800%	5/15/22	3,345	3,436
Duke Energy Progress LLC	3.375%	9/1/23	2,509	2,697
Duke Energy Progress LLC	3.250%	8/15/25	12,250	13,634
Duke Energy Progress LLC	3.700%	9/1/28	7,805	9,061
Duke Energy Progress LLC	3.450%	3/15/29	11,561	13,264
Duke Energy Progress LLC	6.300%	4/1/38	5,617	8,595
Duke Energy Progress LLC	4.100%	5/15/42	3,621	4,416
Duke Energy Progress LLC	4.100%	3/15/43	4,884	6,070
Duke Energy Progress LLC	4.375%	3/30/44	15,065	19,319
Duke Energy Progress LLC	4.150%	12/1/44	7,974	10,088
Duke Energy Progress LLC	4.200%	8/15/45	7,877	9,943
Duke Energy Progress LLC	3.700%	10/15/46	7,625	9,204
Duke Energy Progress LLC	3.600%	9/15/47	7,453	8,967
Duke Energy Progress LLC	2.500%	8/15/50	4,500	4,541
Edison International	2.400%	9/15/22	9,295	9,491
Edison International	2.950%	3/15/23	1,100	1,143
Edison International	3.550%	11/15/24	3,050	3,295
Edison International	5.750%	6/15/27	1,650	1,968
Edison International	4.125%	3/15/28	5,000	5,557
El Paso Electric Co.	6.000%	5/15/35	2,875	3,970
El Paso Electric Co.	5.000%	12/1/44	4,500	5,281
Emera US Finance LP	3.550%	6/15/26	8,448	9,459
Emera US Finance LP	4.750%	6/15/46	18,300	23,262
Enel Americas SA	4.000%	10/25/26	4,100	4,614
Enel Chile SA	4.875%	6/12/28	11,603	13,742
Entergy Arkansas Inc.	3.500%	4/1/26	5,978	6,753
Entergy Arkansas LLC	4.200%	4/1/49	4,575	5,939
Entergy Arkansas LLC	2.650%	6/15/51	8,700	8,909
Entergy Corp.	4.000%	7/15/22	7,566	7,923
Entergy Corp.	0.900%	9/15/25	10,500	10,494
Entergy Corp.	2.950%	9/1/26	8,771	9,657
Entergy Corp.	2.800%	6/15/30	17,993	19,409
Entergy Corp.	3.750%	6/15/50	12,550	14,526
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	4,146	4,882
Entergy Louisiana LLC	4.050%	9/1/23	6,525	7,087
Entergy Louisiana LLC	0.620%	11/17/23	5,000	5,013
Entergy Louisiana LLC	5.400%	11/1/24	3,775	4,432
Entergy Louisiana LLC	2.400%	10/1/26	5,697	6,157
Entergy Louisiana LLC	3.120%	9/1/27	6,000	6,678
Entergy Louisiana LLC	3.250%	4/1/28	4,625	5,201
Entergy Louisiana LLC	1.600%	12/15/30	5,000	5,033
Entergy Louisiana LLC	3.050%	6/1/31	12,089	13,656
Entergy Louisiana LLC	4.000%	3/15/33	13,000	16,136
Entergy Louisiana LLC	4.950%	1/15/45	12,285	13,480
Entergy Louisiana LLC	4.200%	9/1/48	9,045	11,799
Entergy Louisiana LLC	4.200%	4/1/50	9,200	11,964
Entergy Louisiana LLC	2.900%	3/15/51	12,229	12,924
Entergy Mississippi LLC	2.850%	6/1/28	12,949	14,240
Entergy Mississippi LLC	3.850%	6/1/49	5,400	6,618
Entergy Texas Inc.	1.750%	3/15/31	9,075	9,069
Entergy Texas Inc.	4.500%	3/30/39	475	602
Entergy Texas Inc.	3.550%	9/30/49	4,224	4,871
Evergy Inc.	2.450%	9/15/24	1,650	1,749
Evergy Inc.	2.900%	9/15/29	6,812	7,379
Evergy Metro Inc.	2.250%	6/1/30	6,150	6,511
Eversource Energy	2.500%	3/15/21	6,650	6,666

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Eversource Energy	2.750%	3/15/22	4,425	4,539
Eversource Energy	3.800%	12/1/23	6,150	6,718
Eversource Energy	2.900%	10/1/24	3,900	4,207
Eversource Energy	3.150%	1/15/25	5,547	6,046
Eversource Energy	3.300%	1/15/28	6,715	7,493
Eversource Energy	4.250%	4/1/29	6,750	8,071
Eversource Energy	1.650%	8/15/30	8,700	8,652
Eversource Energy	3.450%	1/15/50	12,425	14,185
Exelon Corp.	3.497%	6/1/22	4,037	4,197
Exelon Corp.	3.950%	6/15/25	21,095	23,862
Exelon Corp.	3.400%	4/15/26	12,263	13,776
Exelon Corp.	4.050%	4/15/30	19,700	23,238
Exelon Corp.	4.950%	6/15/35	7,862	9,878
Exelon Corp.	5.625%	6/15/35	6,970	9,397
Exelon Corp.	5.100%	6/15/45	4,537	6,154
Exelon Corp.	4.450%	4/15/46	13,980	17,775
Exelon Corp.	4.700%	4/15/50	17,225	22,757
Exelon Generation Co. LLC	3.400%	3/15/22	14,011	14,463
Exelon Generation Co. LLC	4.250%	6/15/22	10,603	11,069
Exelon Generation Co. LLC	3.250%	6/1/25	400	436
Exelon Generation Co. LLC	6.250%	10/1/39	13,691	16,479
Exelon Generation Co. LLC	5.750%	10/1/41	7,563	8,575
Exelon Generation Co. LLC	5.600%	6/15/42	14,982	16,999
Florida Power & Light Co.	2.750%	6/1/23	11,625	12,162
Florida Power & Light Co.	3.250%	6/1/24	11,315	12,164
Florida Power & Light Co.	2.850%	4/1/25	18,004	19,616
Florida Power & Light Co.	3.125%	12/1/25	11,362	12,587
Florida Power & Light Co.	5.625%	4/1/34	3,125	4,492
Florida Power & Light Co.	4.950%	6/1/35	645	889
Florida Power & Light Co.	5.650%	2/1/37	4,296	6,054
Florida Power & Light Co.	5.950%	2/1/38	8,735	13,063
Florida Power & Light Co.	5.960%	4/1/39	600	911
Florida Power & Light Co.	5.690%	3/1/40	200	296
Florida Power & Light Co.	5.250%	2/1/41	680	969
Florida Power & Light Co.	4.125%	2/1/42	16,098	20,416
Florida Power & Light Co.	4.050%	6/1/42	7,640	9,689
Florida Power & Light Co.	3.800%	12/15/42	5,323	6,634
Florida Power & Light Co.	4.050%	10/1/44	4,300	5,518
Florida Power & Light Co.	3.700%	12/1/47	8,385	10,467
Florida Power & Light Co.	3.950%	3/1/48	20,866	27,016
Florida Power & Light Co.	4.125%	6/1/48	4,422	5,814
Florida Power & Light Co.	3.990%	3/1/49	6,871	8,995
Florida Power & Light Co.	3.150%	10/1/49	14,138	16,214
Fortis Inc.	3.055%	10/4/26	11,860	13,029
Georgia Power Co.	2.850%	5/15/22	9,475	9,786
Georgia Power Co.	2.100%	7/30/23	12,100	12,622
Georgia Power Co.	2.200%	9/15/24	6,725	7,076
Georgia Power Co.	3.250%	4/1/26	6,800	7,563
Georgia Power Co.	3.250%	3/30/27	7,375	8,145
Georgia Power Co.	2.650%	9/15/29	9,332	10,183
Georgia Power Co.	4.750%	9/1/40	8,692	11,323
Georgia Power Co.	4.300%	3/15/42	10,075	12,795
Georgia Power Co.	4.300%	3/15/43	5,190	6,573
Georgia Power Co.	3.700%	1/30/50	3,100	3,750
Gulf Power Co.	3.300%	5/30/27	3,675	4,136
Iberdrola International BV	6.750%	7/15/36	3,450	5,283
Indiana Michigan Power Co.	3.850%	5/15/28	11,220	13,028
Indiana Michigan Power Co.	6.050%	3/15/37	7,350	10,471
Indiana Michigan Power Co.	4.550%	3/15/46	5,180	6,826
Indiana Michigan Power Co.	3.750%	7/1/47	9,680	11,277
Indiana Michigan Power Co.	4.250%	8/15/48	5,645	7,148
Interstate Power & Light Co.	3.250%	12/1/24	13,202	14,442
Interstate Power & Light Co.	4.100%	9/26/28	7,975	9,497
Interstate Power & Light Co.	3.600%	4/1/29	5,200	6,014

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Interstate Power & Light Co.	2.300%	6/1/30	4,775	5,037
Interstate Power & Light Co.	6.250%	7/15/39	3,345	4,872
Interstate Power & Light Co.	3.700%	9/15/46	3,802	4,364
Interstate Power & Light Co.	3.500%	9/30/49	250	287
IPALCO Enterprises Inc.	3.700%	9/1/24	200	218
ITC Holdings Corp.	2.700%	11/15/22	5,350	5,570
ITC Holdings Corp.	3.650%	6/15/24	4,040	4,404
ITC Holdings Corp.	3.250%	6/30/26	6,230	6,929
ITC Holdings Corp.	3.350%	11/15/27	6,743	7,588
ITC Holdings Corp.	5.300%	7/1/43	11,515	15,291
4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,605	3,282
Kansas City Power & Light Co.	3.150%	3/15/23	2,597	2,733
Kansas City Power & Light Co.	5.300%	10/1/41	7,310	10,021
Kansas City Power & Light Co.	4.200%	6/15/47	6,725	8,612
Kansas City Power & Light Co.	4.200%	3/15/48	6,213	7,969
Kentucky Utilities Co.	5.125%	11/1/40	9,333	12,936
Kentucky Utilities Co.	4.375%	10/1/45	8,570	11,100
Kentucky Utilities Co.	3.300%	6/1/50	10,600	12,010
Louisville Gas & Electric Co.	3.300%	10/1/25	4,350	4,833
Louisville Gas & Electric Co.	4.250%	4/1/49	11,997	15,533
MidAmerican Energy Co.	3.500%	10/15/24	10,694	11,776
MidAmerican Energy Co.	3.100%	5/1/27	5,153	5,772
MidAmerican Energy Co.	3.650%	4/15/29	7,694	9,109
MidAmerican Energy Co.	6.750%	12/30/31	9,264	13,832
MidAmerican Energy Co.	5.750%	11/1/35	2,100	3,063
MidAmerican Energy Co.	5.800%	10/15/36	9,180	13,160
MidAmerican Energy Co.	4.800%	9/15/43	4,216	5,745
MidAmerican Energy Co.	4.400%	10/15/44	1,250	1,614
MidAmerican Energy Co.	4.250%	5/1/46	5,255	6,805
MidAmerican Energy Co.	3.950%	8/1/47	4,032	5,037
MidAmerican Energy Co.	3.650%	8/1/48	9,705	11,883
MidAmerican Energy Co.	4.250%	7/15/49	6,748	9,033
MidAmerican Energy Co.	3.150%	4/15/50	790	906
Mississippi Power Co.	3.950%	3/30/28	1,750	2,030
Mississippi Power Co.	4.250%	3/15/42	7,875	9,583
National Rural Utilities Cooperative Finance Corp.	1.750%	1/21/22	3,673	3,730
National Rural Utilities Cooperative Finance Corp.	3.050%	2/15/22	2,662	2,722
National Rural Utilities Cooperative Finance Corp.	2.400%	4/25/22	6,815	6,994
National Rural Utilities Cooperative Finance Corp.	2.300%	9/15/22	1,300	1,342
National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,460	13,021
National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	5,925	6,391
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	10,811	11,566
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	9,877	10,728
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	9,702	10,792
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	4,560	5,050
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	5,640	6,619
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	6,954	8,117
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	6,528	7,042
National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	700	1,107
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	12,195	15,070
4 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	3,307	3,476
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	6,115	6,757
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	8,600	11,457
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	14,010	18,373
Nevada Power Co.	3.700%	5/1/29	11,250	13,100
Nevada Power Co.	2.400%	5/1/30	6,035	6,448
Nevada Power Co.	6.650%	4/1/36	5,800	8,867
Nevada Power Co.	6.750%	7/1/37	8,422	12,739
Nevada Power Co.	3.125%	8/1/50	8,208	9,100
NextEra Energy Capital Holdings Inc.	2.403%	9/1/21	12,500	12,672
NextEra Energy Capital Holdings Inc.	2.900%	4/1/22	9,840	10,141
NextEra Energy Capital Holdings Inc.	1.950%	9/1/22	2,500	2,564
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	6,108	6,390
NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	6,500	6,998

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	NextEra Energy Capital Holdings Inc.	2.750%	5/1/25	17,360	18,770
	NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	4,000	4,471
	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	17,081	19,402
	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	5,433	6,193
	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	3,927	4,244
	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	32,900	34,477
4	NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	8,075	8,782
4	NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	4,000	4,710
	Northern States Power Co.	2.150%	8/15/22	133	136
	Northern States Power Co.	2.600%	5/15/23	4,400	4,582
	Northern States Power Co.	6.250%	6/1/36	3,670	5,500
	Northern States Power Co.	6.200%	7/1/37	4,993	7,559
	Northern States Power Co.	5.350%	11/1/39	8,246	11,903
	Northern States Power Co.	3.400%	8/15/42	4,583	5,303
	Northern States Power Co.	4.125%	5/15/44	700	904
	Northern States Power Co.	4.000%	8/15/45	3,120	4,030
	Northern States Power Co.	3.600%	5/15/46	300	363
	Northern States Power Co.	3.600%	9/15/47	717	879
	Northern States Power Co.	2.900%	3/1/50	4,546	5,127
	Northern States Power Co.	2.600%	6/1/51	500	524
	NorthWestern Corp.	4.176%	11/15/44	5,020	6,044
	NSTAR Electric Co.	2.375%	10/15/22	9,075	9,348
	NSTAR Electric Co.	3.200%	5/15/27	9,100	10,249
	NSTAR Electric Co.	3.250%	5/15/29	5,058	5,813
	NSTAR Electric Co.	3.950%	4/1/30	1,000	1,211
	NSTAR Electric Co.	5.500%	3/15/40	4,996	7,159
	NSTAR Electric Co.	4.400%	3/1/44	3,300	4,372
	Oglethorpe Power Corp.	5.950%	11/1/39	2,030	2,686
	Oglethorpe Power Corp.	5.375%	11/1/40	8,250	10,197
	Oglethorpe Power Corp.	5.250%	9/1/50	568	702
	Ohio Edison Co.	6.875%	7/15/36	2,430	3,295
	Ohio Power Co.	5.375%	10/1/21	6,266	6,480
	Ohio Power Co.	2.600%	4/1/30	100	109
	Ohio Power Co.	4.150%	4/1/48	4,295	5,494
	Ohio Power Co.	4.000%	6/1/49	5,410	6,790
	Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	6,630
	Oklahoma Gas & Electric Co.	3.250%	4/1/30	7,800	8,846
	Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,975	3,672
	Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,979	4,688
	Oncor Electric Delivery Co. LLC	4.100%	6/1/22	350	365
	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	10,200	10,891
	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	10,172	11,125
6	Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,800	2,792
	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	6,656	7,772
	Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,600	2,086
	Oncor Electric Delivery Co. LLC	2.750%	5/15/30	5,950	6,660
	Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,440	8,181
	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	4,518
	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,771	2,939
	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,900	8,419
	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	5,964
	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	2,025	2,924
	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	13,052	15,918
	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	4,265	5,207
	Oncor Electric Delivery Co. LLC	4.100%	11/15/48	2,700	3,502
	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	12,858	15,954
	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	7,755	8,889
	Oncor Electric Delivery Co. LLC	3.700%	5/15/50	7,144	8,960
6	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	3,150	4,792
	Pacific Gas & Electric Co.	1.750%	6/16/22	32,100	32,173
	Pacific Gas & Electric Co.	3.850%	11/15/23	8,400	8,924
	Pacific Gas & Electric Co.	3.750%	2/15/24	3,228	3,433
	Pacific Gas & Electric Co.	3.500%	6/15/25	7,000	7,493
	Pacific Gas & Electric Co.	3.450%	7/1/25	1,200	1,290

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Pacific Gas & Electric Co.	3.150%	1/1/26	28,164	30,008
Pacific Gas & Electric Co.	2.100%	8/1/27	5,000	5,074
Pacific Gas & Electric Co.	3.300%	12/1/27	32,159	34,273
Pacific Gas & Electric Co.	3.750%	7/1/28	17,125	18,670
Pacific Gas & Electric Co.	4.550%	7/1/30	50,161	57,044
Pacific Gas & Electric Co.	2.500%	2/1/31	26,070	26,051
Pacific Gas & Electric Co.	4.500%	7/1/40	30,900	34,420
Pacific Gas & Electric Co.	3.300%	8/1/40	10,100	10,091
Pacific Gas & Electric Co.	4.750%	2/15/44	14,530	16,306
Pacific Gas & Electric Co.	4.300%	3/15/45	7,696	8,199
Pacific Gas & Electric Co.	4.250%	3/15/46	250	268
Pacific Gas & Electric Co.	3.950%	12/1/47	27,873	28,926
Pacific Gas & Electric Co.	4.950%	7/1/50	45,475	54,191
Pacific Gas & Electric Co.	3.500%	8/1/50	26,751	26,553
PacifiCorp	2.950%	2/1/22	4,992	5,101
PacifiCorp	2.950%	6/1/23	5,215	5,502
PacifiCorp	3.600%	4/1/24	7,264	7,903
PacifiCorp	3.500%	6/15/29	14,950	17,180
PacifiCorp	2.700%	9/15/30	6,708	7,383
PacifiCorp	7.700%	11/15/31	1,349	2,080
PacifiCorp	5.250%	6/15/35	3,818	5,289
PacifiCorp	6.100%	8/1/36	5,473	7,873
PacifiCorp	5.750%	4/1/37	9,569	13,578
PacifiCorp	6.250%	10/15/37	7,135	10,607
PacifiCorp	6.350%	7/15/38	3,717	5,577
PacifiCorp	6.000%	1/15/39	4,671	6,914
PacifiCorp	4.100%	2/1/42	5,190	6,335
PacifiCorp	4.125%	1/15/49	6,772	8,620
PacifiCorp	4.150%	2/15/50	16,524	21,408
PacifiCorp	3.300%	3/15/51	11,391	13,113
PECO Energy Co.	2.375%	9/15/22	3,925	4,028
PECO Energy Co.	3.150%	10/15/25	2,350	2,608
PECO Energy Co.	3.900%	3/1/48	7,446	9,430
PECO Energy Co.	3.000%	9/15/49	5,300	5,849
PECO Energy Co.	2.800%	6/15/50	6,390	6,724
Pinnacle West Capital Corp.	1.300%	6/15/25	10,200	10,351
Potomac Electric Power Co.	3.600%	3/15/24	3,537	3,838
Potomac Electric Power Co.	6.500%	11/15/37	7,732	11,709
Potomac Electric Power Co.	4.150%	3/15/43	5,840	7,329
PPL Capital Funding Inc.	4.200%	6/15/22	4,190	4,378
PPL Capital Funding Inc.	3.500%	12/1/22	1,745	1,830
PPL Capital Funding Inc.	3.400%	6/1/23	4,045	4,298
PPL Capital Funding Inc.	3.950%	3/15/24	977	1,067
PPL Capital Funding Inc.	3.100%	5/15/26	9,166	10,115
PPL Capital Funding Inc.	4.125%	4/15/30	1,500	1,783
PPL Capital Funding Inc.	4.700%	6/1/43	4,186	5,210
PPL Capital Funding Inc.	5.000%	3/15/44	9,918	12,752
PPL Capital Funding Inc.	4.000%	9/15/47	7,931	9,265
PPL Electric Utilities Corp.	6.250%	5/15/39	5,467	8,196
PPL Electric Utilities Corp.	4.125%	6/15/44	3,100	3,866
PPL Electric Utilities Corp.	4.150%	10/1/45	5,505	6,852
PPL Electric Utilities Corp.	3.950%	6/1/47	5,775	7,149
PPL Electric Utilities Corp.	4.150%	6/15/48	3,560	4,615
Progress Energy Inc.	3.150%	4/1/22	17,465	17,940
Progress Energy Inc.	7.750%	3/1/31	3,135	4,659
Progress Energy Inc.	7.000%	10/30/31	3,025	4,264
Progress Energy Inc.	6.000%	12/1/39	7,724	10,902
PSEG Power LLC	3.850%	6/1/23	11,552	12,403
PSEG Power LLC	8.625%	4/15/31	1,638	2,480
Public Service Co. of Colorado	2.250%	9/15/22	6,300	6,447
Public Service Co. of Colorado	3.700%	6/15/28	5,050	5,872
Public Service Co. of Colorado	1.900%	1/15/31	5,250	5,452
Public Service Co. of Colorado	3.600%	9/15/42	10,650	12,771
Public Service Co. of Colorado	4.300%	3/15/44	1,662	2,163

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Public Service Co. of Colorado	3.800%	6/15/47	1,076	1,349
Public Service Co. of Colorado	4.100%	6/15/48	4,375	5,671
Public Service Co. of Colorado	4.050%	9/15/49	6,292	8,232
Public Service Co. of Colorado	3.200%	3/1/50	3,335	3,845
Public Service Co. of Colorado	2.700%	1/15/51	5,769	6,168
Public Service Co. of New Hampshire	3.500%	11/1/23	4,388	4,739
Public Service Co. of New Hampshire	3.600%	7/1/49	3,989	4,808
Public Service Electric & Gas Co.	2.375%	5/15/23	5,257	5,493
Public Service Electric & Gas Co.	3.250%	9/1/23	125	134
Public Service Electric & Gas Co.	3.000%	5/15/25	11,318	12,377
Public Service Electric & Gas Co.	2.250%	9/15/26	3,050	3,294
Public Service Electric & Gas Co.	3.000%	5/15/27	6,216	6,852
Public Service Electric & Gas Co.	3.700%	5/1/28	1,270	1,456
Public Service Electric & Gas Co.	3.650%	9/1/28	575	669
Public Service Electric & Gas Co.	3.200%	5/15/29	3,600	4,099
Public Service Electric & Gas Co.	2.450%	1/15/30	3,243	3,517
Public Service Electric & Gas Co.	5.800%	5/1/37	1,986	2,851
Public Service Electric & Gas Co.	5.500%	3/1/40	100	144
Public Service Electric & Gas Co.	3.950%	5/1/42	14,730	18,055
Public Service Electric & Gas Co.	3.650%	9/1/42	1,111	1,296
Public Service Electric & Gas Co.	3.800%	3/1/46	16,605	20,280
Public Service Electric & Gas Co.	3.600%	12/1/47	6,166	7,535
Public Service Electric & Gas Co.	3.850%	5/1/49	9,463	11,999
Public Service Electric & Gas Co.	3.200%	8/1/49	755	865
Public Service Electric & Gas Co.	3.150%	1/1/50	3,600	4,129
Public Service Electric & Gas Co.	2.700%	5/1/50	9,775	10,334
Public Service Electric and Gas Co.	2.050%	8/1/50	8,050	7,517
Public Service Enterprise Group Inc.	2.650%	11/15/22	8,508	8,869
Public Service Enterprise Group Inc.	2.875%	6/15/24	4,745	5,085
Public Service Enterprise Group Inc.	0.800%	8/15/25	8,200	8,172
Public Service Enterprise Group Inc.	1.600%	8/15/30	11,225	11,034
Puget Energy Inc.	6.000%	9/1/21	6,776	7,005
Puget Energy Inc.	5.625%	7/15/22	2,050	2,176
Puget Energy Inc.	3.650%	5/15/25	11,158	12,163
Puget Energy Inc.	4.100%	6/15/30	5,269	5,962
Puget Sound Energy Inc.	6.274%	3/15/37	3,625	5,234
Puget Sound Energy Inc.	5.757%	10/1/39	6,910	9,840
Puget Sound Energy Inc.	5.795%	3/15/40	1,824	2,595
Puget Sound Energy Inc.	5.638%	4/15/41	3,318	4,668
Puget Sound Energy Inc.	4.300%	5/20/45	12,800	16,162
Puget Sound Energy Inc.	4.223%	6/15/48	6,846	8,784
Puget Sound Energy Inc.	3.250%	9/15/49	5,575	6,158
San Diego Gas & Electric Co.	3.600%	9/1/23	7,682	8,239
San Diego Gas & Electric Co.	2.500%	5/15/26	1,589	1,723
San Diego Gas & Electric Co.	1.700%	10/1/30	4,050	4,077
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,806
San Diego Gas & Electric Co.	4.500%	8/15/40	5,845	7,422
San Diego Gas & Electric Co.	3.750%	6/1/47	5,850	6,839
San Diego Gas & Electric Co.	4.150%	5/15/48	7,201	8,978
San Diego Gas & Electric Co.	3.320%	4/15/50	3,000	3,397
Sierra Pacific Power Co.	2.600%	5/1/26	13,750	14,908
4 Southern California Edison Co.	1.845%	2/1/22	1,168	1,170
Southern California Edison Co.	2.400%	2/1/22	7,400	7,522
Southern California Edison Co.	3.400%	6/1/23	8,345	8,782
Southern California Edison Co.	3.500%	10/1/23	10,077	10,805
Southern California Edison Co.	3.700%	8/1/25	16,500	18,555
Southern California Edison Co.	1.200%	2/1/26	5,800	5,848
Southern California Edison Co.	3.650%	3/1/28	10,425	11,687
Southern California Edison Co.	4.200%	3/1/29	6,905	8,050
Southern California Edison Co.	6.650%	4/1/29	2,881	3,618
Southern California Edison Co.	2.850%	8/1/29	4,432	4,824
Southern California Edison Co.	2.250%	6/1/30	10,700	11,109
Southern California Edison Co.	6.000%	1/15/34	5,635	7,804
Southern California Edison Co.	5.750%	4/1/35	3,113	4,244

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	5.350%	7/15/35	9,228	12,474
Southern California Edison Co.	5.625%	2/1/36	5,800	7,402
Southern California Edison Co.	5.550%	1/15/37	6,225	7,970
Southern California Edison Co.	5.950%	2/1/38	8,468	11,437
Southern California Edison Co.	6.050%	3/15/39	3,177	4,315
Southern California Edison Co.	5.500%	3/15/40	7,923	10,524
Southern California Edison Co.	4.500%	9/1/40	4,650	5,593
Southern California Edison Co.	4.050%	3/15/42	12,995	14,836
Southern California Edison Co.	3.900%	3/15/43	5,706	6,428
Southern California Edison Co.	4.650%	10/1/43	4,698	5,808
Southern California Edison Co.	3.600%	2/1/45	10,845	11,942
Southern California Edison Co.	4.000%	4/1/47	3,967	4,658
Southern California Edison Co.	4.125%	3/1/48	18,980	22,645
Southern California Edison Co.	4.875%	3/1/49	7,585	9,996
Southern California Edison Co.	3.650%	2/1/50	17,482	19,785
Southern Co.	2.350%	7/1/21	16,475	16,607
Southern Co.	2.950%	7/1/23	7,825	8,285
Southern Co.	3.250%	7/1/26	18,765	20,989
Southern Co.	3.700%	4/30/30	9,700	11,215
Southern Co.	4.250%	7/1/36	6,475	7,948
Southern Co.	4.400%	7/1/46	13,185	16,495
4 Southern Co.	4.000%	1/15/51	6,200	6,536
Southern Power Co.	2.500%	12/15/21	9,800	9,983
Southern Power Co.	4.150%	12/1/25	5,900	6,762
Southern Power Co.	5.150%	9/15/41	12,481	15,307
Southern Power Co.	5.250%	7/15/43	3,750	4,603
Southern Power Co.	4.950%	12/15/46	4,510	5,395
Southwestern Electric Power Co.	2.750%	10/1/26	5,210	5,642
Southwestern Electric Power Co.	4.100%	9/15/28	18,595	21,751
Southwestern Electric Power Co.	6.200%	3/15/40	8,113	11,826
Southwestern Electric Power Co.	3.900%	4/1/45	15,117	17,556
Southwestern Electric Power Co.	3.850%	2/1/48	7,751	9,067
Southwestern Public Service Co.	3.300%	6/15/24	2,990	3,220
Southwestern Public Service Co.	4.500%	8/15/41	6,268	8,091
Southwestern Public Service Co.	3.400%	8/15/46	21,590	24,301
Southwestern Public Service Co.	3.700%	8/15/47	7,800	9,280
Southwestern Public Service Co.	4.400%	11/15/48	13,961	18,051
Southwestern Public Service Co.	3.750%	6/15/49	6,060	7,377
Southwestern Public Service Co.	3.150%	5/1/50	6,475	7,222
Tampa Electric Co.	4.100%	6/15/42	702	851
Tampa Electric Co.	4.350%	5/15/44	5,935	7,474
Tampa Electric Co.	4.300%	6/15/48	4,556	5,893
Tampa Electric Co.	4.450%	6/15/49	5,185	6,780
Tampa Electric Co.	3.625%	6/15/50	4,020	4,838
Toledo Edison Co.	6.150%	5/15/37	3,940	5,365
Tucson Electric Power Co.	3.050%	3/15/25	2,484	2,705
Tucson Electric Power Co.	1.500%	8/1/30	3,000	2,982
Tucson Electric Power Co.	4.850%	12/1/48	210	280
Tucson Electric Power Co.	4.000%	6/15/50	5,788	7,035
Union Electric Co.	3.500%	4/15/24	8,630	9,355
Union Electric Co.	2.950%	6/15/27	6,375	7,029
Union Electric Co.	3.500%	3/15/29	5,249	6,042
Union Electric Co.	2.950%	3/15/30	9,000	10,079
Union Electric Co.	5.300%	8/1/37	3,570	4,794
Union Electric Co.	8.450%	3/15/39	1,775	3,036
Union Electric Co.	3.900%	9/15/42	4,312	5,248
Union Electric Co.	3.650%	4/15/45	6,105	7,238
Union Electric Co.	4.000%	4/1/48	9,190	11,539
Union Electric Co.	3.250%	10/1/49	5,475	6,164
Union Electric Co.	2.625%	3/15/51	7,500	7,847
Virginia Electric & Power Co.	2.950%	1/15/22	4,070	4,153
Virginia Electric & Power Co.	3.450%	9/1/22	5,590	5,819
Virginia Electric & Power Co.	2.750%	3/15/23	6,687	6,987
Virginia Electric & Power Co.	3.450%	2/15/24	6,320	6,809

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Virginia Electric & Power Co.	3.100%	5/15/25	5,030	5,495
Virginia Electric & Power Co.	3.150%	1/15/26	14,965	16,545
Virginia Electric & Power Co.	2.950%	11/15/26	4,820	5,341
Virginia Electric & Power Co.	3.500%	3/15/27	31,647	35,728
Virginia Electric & Power Co.	3.800%	4/1/28	21,210	24,699
Virginia Electric & Power Co.	2.875%	7/15/29	3,970	4,425
Virginia Electric & Power Co.	6.000%	1/15/36	7,802	11,296
Virginia Electric & Power Co.	6.000%	5/15/37	5,657	8,248
Virginia Electric & Power Co.	6.350%	11/30/37	5,080	7,640
Virginia Electric & Power Co.	8.875%	11/15/38	1,950	3,563
Virginia Electric & Power Co.	4.000%	1/15/43	9,831	12,266
Virginia Electric & Power Co.	4.650%	8/15/43	8,805	11,810
Virginia Electric & Power Co.	4.450%	2/15/44	11,380	14,812
Virginia Electric & Power Co.	4.200%	5/15/45	6,500	8,278
Virginia Electric & Power Co.	4.000%	11/15/46	8,099	10,393
Virginia Electric & Power Co.	3.800%	9/15/47	7,299	9,071
Virginia Electric & Power Co.	4.600%	12/1/48	19,195	26,518
Virginia Electric & Power Co.	3.300%	12/1/49	13,950	16,234
Virginia Electric & Power Co.	2.450%	12/15/50	11,350	11,407
WEC Energy Group Inc.	0.550%	9/15/23	6,200	6,230
WEC Energy Group Inc.	3.550%	6/15/25	3,475	3,870
WEC Energy Group Inc.	1.375%	10/15/27	6,500	6,602
WEC Energy Group Inc.	1.800%	10/15/30	8,000	7,995
Westar Energy Inc.	2.550%	7/1/26	5,911	6,435
Westar Energy Inc.	3.100%	4/1/27	13,010	14,310
Westar Energy Inc.	4.125%	3/1/42	8,362	10,228
Westar Energy Inc.	4.100%	4/1/43	5,475	6,811
Westar Energy Inc.	4.250%	12/1/45	4,304	5,613
Westar Energy Inc.	3.250%	9/1/49	4,050	4,587
Wisconsin Electric Power Co.	2.050%	12/15/24	1,905	2,011
Wisconsin Electric Power Co.	5.625%	5/15/33	775	1,069
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,479
Wisconsin Electric Power Co.	4.300%	10/15/48	3,555	4,767
Wisconsin Power & Light Co.	3.050%	10/15/27	2,200	2,436
Wisconsin Power & Light Co.	3.000%	7/1/29	72	81
Wisconsin Power & Light Co.	6.375%	8/15/37	4,225	6,216
Wisconsin Power & Light Co.	3.650%	4/1/50	4,375	5,176
Wisconsin Public Service Corp.	3.350%	11/21/21	7,222	7,409
Wisconsin Public Service Corp.	3.671%	12/1/42	3,375	3,941
Wisconsin Public Service Corp.	4.752%	11/1/44	5,000	6,748
Wisconsin Public Service Corp.	3.300%	9/1/49	1,050	1,202
Xcel Energy Inc.	2.400%	3/15/21	4,390	4,399
Xcel Energy Inc.	0.500%	10/15/23	7,100	7,118
Xcel Energy Inc.	3.300%	6/1/25	7,290	7,928
Xcel Energy Inc.	3.350%	12/1/26	2,901	3,266
Xcel Energy Inc.	4.000%	6/15/28	6,931	8,240
Xcel Energy Inc.	2.600%	12/1/29	6,370	6,921
Xcel Energy Inc.	3.400%	6/1/30	15,718	18,066
Xcel Energy Inc.	6.500%	7/1/36	8,672	13,024
Xcel Energy Inc.	3.500%	12/1/49	5,890	6,861
Natural Gas (0.2%)				
Atmos Energy Corp.	3.000%	6/15/27	7,400	8,194
Atmos Energy Corp.	2.625%	9/15/29	2,814	3,084
Atmos Energy Corp.	5.500%	6/15/41	10,400	14,939
Atmos Energy Corp.	4.150%	1/15/43	6,510	8,124
Atmos Energy Corp.	4.125%	10/15/44	3,255	4,088
Atmos Energy Corp.	4.300%	10/1/48	1,025	1,374
Atmos Energy Corp.	3.375%	9/15/49	19,195	22,264
CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,000	3,199
CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,350	3,911
CenterPoint Energy Resources Corp.	1.750%	10/1/30	4,625	4,655
CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,750	9,397
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,200	3,919

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⁶ East Ohio Gas Co.	2.000%	6/15/30	1,000	1,036
⁶ East Ohio Gas Co.	3.000%	6/15/50	2,650	2,863
KeySpan Corp.	5.803%	4/1/35	2,800	3,732
NiSource Finance Corp.	3.490%	5/15/27	8,896	10,053
NiSource Finance Corp.	5.950%	6/15/41	7,046	10,048
NiSource Finance Corp.	5.250%	2/15/43	1,905	2,598
NiSource Finance Corp.	4.800%	2/15/44	2,463	3,213
NiSource Finance Corp.	5.650%	2/1/45	2,685	3,866
NiSource Finance Corp.	4.375%	5/15/47	26,835	34,064
NiSource Finance Corp.	3.950%	3/30/48	605	740
NiSource Inc.	0.950%	8/15/25	11,050	11,117
NiSource Inc.	2.950%	9/1/29	9,962	10,881
NiSource Inc.	3.600%	5/1/30	1,400	1,609
NiSource Inc.	1.700%	2/15/31	14,200	14,108
ONE Gas Inc.	2.000%	5/15/30	3,000	3,131
ONE Gas Inc.	4.658%	2/1/44	4,975	6,508
ONE Gas Inc.	4.500%	11/1/48	7,685	10,299
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	5,750	6,577
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	3,156
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,215	4,807
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	5,000	5,585
Sempra Energy	2.875%	10/1/22	6,925	7,164
Sempra Energy	2.900%	2/1/23	7,275	7,629
Sempra Energy	4.050%	12/1/23	11,585	12,672
Sempra Energy	3.550%	6/15/24	1,400	1,524
Sempra Energy	3.750%	11/15/25	7,790	8,796
Sempra Energy	3.250%	6/15/27	9,730	10,870
Sempra Energy	3.400%	2/1/28	11,555	13,168
Sempra Energy	3.800%	2/1/38	15,090	17,379
Sempra Energy	6.000%	10/15/39	24,380	34,925
Sempra Energy	4.000%	2/1/48	10,163	12,038
Southern California Gas Co.	3.150%	9/15/24	5,145	5,628
Southern California Gas Co.	3.200%	6/15/25	1,970	2,179
Southern California Gas Co.	2.600%	6/15/26	14,075	15,291
Southern California Gas Co.	2.550%	2/1/30	9,305	10,027
Southern California Gas Co.	3.750%	9/15/42	4,145	4,916
Southern California Gas Co.	4.125%	6/1/48	5,350	6,878
Southern California Gas Co.	4.300%	1/15/49	650	859
Southern California Gas Co.	3.950%	2/15/50	5,000	6,242
Southern Co. Gas Capital Corp.	2.450%	10/1/23	4,301	4,511
Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,255	5,862
Southern Co. Gas Capital Corp.	1.750%	1/15/31	8,375	8,424
Southern Co. Gas Capital Corp.	5.875%	3/15/41	4,395	6,377
Southern Co. Gas Capital Corp.	4.400%	6/1/43	5,206	6,412
Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,000	7,021
Southern Co. Gas Capital Corp.	4.400%	5/30/47	18,670	23,507
Southwest Gas Corp.	3.700%	4/1/28	7,675	8,777
Southwest Gas Corp.	2.200%	6/15/30	500	526
Southwest Gas Corp.	3.800%	9/29/46	1,085	1,251
Southwest Gas Corp.	4.150%	6/1/49	3,475	4,201
Washington Gas Light Co.	3.796%	9/15/46	4,675	5,566
Washington Gas Light Co.	3.650%	9/15/49	6,000	7,192
Other Utility (0.0%)				
American Water Capital Corp.	3.850%	3/1/24	6,600	7,211
American Water Capital Corp.	3.400%	3/1/25	6,660	7,360
American Water Capital Corp.	2.950%	9/1/27	8,241	9,083
American Water Capital Corp.	3.750%	9/1/28	7,067	8,241
American Water Capital Corp.	3.450%	6/1/29	11,949	13,691
American Water Capital Corp.	2.800%	5/1/30	5,091	5,615
American Water Capital Corp.	6.593%	10/15/37	8,241	12,720
American Water Capital Corp.	4.300%	12/1/42	170	223
American Water Capital Corp.	4.300%	9/1/45	7,567	9,751
American Water Capital Corp.	4.000%	12/1/46	1,515	1,888

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Water Capital Corp.	3.750%	9/1/47	12,325	15,008
American Water Capital Corp.	4.200%	9/1/48	11,095	14,473
American Water Capital Corp.	4.150%	6/1/49	6,890	9,031
American Water Capital Corp.	3.450%	5/1/50	6,400	7,591
Essential Utilities Inc.	3.566%	5/1/29	7,310	8,296
Essential Utilities Inc.	2.704%	4/15/30	4,500	4,876
Essential Utilities Inc.	4.276%	5/1/49	5,240	6,568
Essential Utilities Inc.	3.351%	4/15/50	5,200	5,807
United Utilities plc	6.875%	8/15/28	960	1,244
Veolia Environnement SA	6.750%	6/1/38	1,690	2,395
				7,174,830
Total Corporate Bonds (Cost \$80,094,448)				89,138,496
Sovereign Bonds (4.1%)				
African Development Bank	0.500%	4/22/22	19,500	19,583
African Development Bank	1.625%	9/16/22	31,330	32,089
African Development Bank	2.125%	11/16/22	47,410	49,103
African Development Bank	0.750%	4/3/23	4,035	4,083
African Development Bank	3.000%	9/20/23	17,560	18,864
Asian Development Bank	2.000%	2/16/22	79,466	81,082
Asian Development Bank	1.875%	2/18/22	34,250	34,898
Asian Development Bank	0.625%	4/7/22	29,550	29,722
Asian Development Bank	1.875%	7/19/22	52,750	54,127
Asian Development Bank	1.875%	8/10/22	1,000	1,027
Asian Development Bank	1.750%	9/13/22	42,818	43,940
Asian Development Bank	1.625%	1/24/23	23,550	24,235
Asian Development Bank	2.750%	3/17/23	69,686	73,561
Asian Development Bank	0.250%	7/14/23	55,850	55,881
Asian Development Bank	0.250%	10/6/23	53,600	53,618
Asian Development Bank	2.625%	1/30/24	9,339	10,011
Asian Development Bank	1.500%	10/18/24	45,130	47,102
Asian Development Bank	2.000%	1/22/25	16,465	17,540
Asian Development Bank	2.125%	3/19/25	3,285	3,522
Asian Development Bank	0.625%	4/29/25	40,728	41,098
Asian Development Bank	0.375%	9/3/25	76,000	75,764
Asian Development Bank	2.000%	4/24/26	13,475	14,522
Asian Development Bank	1.750%	8/14/26	1,225	1,307
Asian Development Bank	2.625%	1/12/27	22,049	24,563
Asian Development Bank	6.220%	8/15/27	475	627
Asian Development Bank	2.500%	11/2/27	41,747	46,517
Asian Development Bank	2.750%	1/19/28	23,142	26,245
Asian Development Bank	5.820%	6/16/28	2,390	3,213
Asian Development Bank	3.125%	9/26/28	11,700	13,707
Asian Development Bank	1.750%	9/19/29	34,225	36,429
Asian Development Bank	1.875%	1/24/30	19,350	20,818
Asian Development Bank	0.750%	10/8/30	26,500	25,821
Asian Infrastructure Investment Bank	0.250%	9/29/23	17,125	17,131
Asian Infrastructure Investment Bank	2.250%	5/16/24	37,210	39,556
Asian Infrastructure Investment Bank	0.500%	5/28/25	18,475	18,497
Canada	2.625%	1/25/22	33,955	34,832
Canada	2.000%	11/15/22	36,710	37,954
Canada	1.625%	1/22/25	31,000	32,431
CNOOC Curtis Funding No 1 Pty Ltd.	4.500%	10/3/23	5,000	5,423
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	9,660	10,047
CNOOC Finance 2013 Ltd.	2.875%	9/30/29	2,600	2,714
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	4,285	4,884
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	9,825	9,723
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	4,625	5,222
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	35,360	38,100
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	8,090	9,251
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	34,620	37,558
CNOOC Nexen Finance 2014 ULC	4.875%	4/30/44	6,465	7,952
Corp. Andina de Fomento	3.250%	2/11/22	1,897	1,949

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Corp. Andina de Fomento	4.375%	6/15/22	20,170	21,187
Corp. Andina de Fomento	2.750%	1/6/23	21,879	22,727
Corp. Andina de Fomento	2.375%	5/12/23	3,950	4,079
Corp. Andina de Fomento	3.750%	11/23/23	15,130	16,341
Corp. Andina de Fomento	1.625%	9/23/25	5,900	5,976
Council Of Europe Development Bank	1.750%	9/26/22	9,300	9,547
Council Of Europe Development Bank	2.625%	2/13/23	23,255	24,432
Council Of Europe Development Bank	0.250%	6/10/23	3,150	3,152
Council Of Europe Development Bank	0.250%	10/20/23	18,925	18,932
Council Of Europe Development Bank	2.500%	2/27/24	2,800	2,996
Council Of Europe Development Bank	1.375%	2/27/25	13,000	13,519
Ecopetrol SA	5.875%	9/18/23	12,970	14,494
Ecopetrol SA	4.125%	1/16/25	26,303	28,670
Ecopetrol SA	5.375%	6/26/26	23,623	27,166
Ecopetrol SA	6.875%	4/29/30	22,592	29,115
Ecopetrol SA	7.375%	9/18/43	10,096	13,743
Ecopetrol SA	5.875%	5/28/45	27,390	33,108
Equinor ASA	3.150%	1/23/22	11,467	11,725
Equinor ASA	2.450%	1/17/23	25,482	26,599
Equinor ASA	7.750%	6/15/23	185	214
Equinor ASA	2.650%	1/15/24	26,471	28,059
Equinor ASA	3.700%	3/1/24	15,012	16,476
Equinor ASA	3.250%	11/10/24	13,705	15,093
Equinor ASA	2.875%	4/6/25	2,896	3,155
Equinor ASA	1.750%	1/22/26	2,340	2,458
Equinor ASA	3.000%	4/6/27	625	695
Equinor ASA	7.250%	9/23/27	7,605	10,326
Equinor ASA	3.625%	9/10/28	8,075	9,390
Equinor ASA	6.500%	12/1/28	975	1,302
Equinor ASA	3.125%	4/6/30	20,900	23,618
Equinor ASA	2.375%	5/22/30	4,725	5,015
Equinor ASA	5.100%	8/17/40	6,036	8,480
Equinor ASA	4.250%	11/23/41	9,059	11,399
Equinor ASA	3.950%	5/15/43	10,392	12,574
Equinor ASA	4.800%	11/8/43	8,146	10,925
Equinor ASA	3.250%	11/18/49	13,490	15,011
Equinor ASA	3.700%	4/6/50	28,278	33,931
European Bank for Reconstruction & Development	1.875%	2/23/22	17,500	17,837
European Bank for Reconstruction & Development	2.125%	3/7/22	1,040	1,064
European Bank for Reconstruction & Development	2.750%	3/7/23	24,194	25,522
European Bank for Reconstruction & Development	0.250%	7/10/23	28,800	28,816
European Bank for Reconstruction & Development	1.625%	9/27/24	6,880	7,213
European Bank for Reconstruction & Development	1.500%	2/13/25	4,200	4,389
European Bank for Reconstruction & Development	0.500%	5/19/25	29,065	29,163
European Bank for Reconstruction & Development	0.500%	11/25/25	32,325	32,384
European Investment Bank	2.875%	12/15/21	67,182	68,908
European Investment Bank	2.250%	3/15/22	89,535	91,765
European Investment Bank	2.625%	5/20/22	23,325	24,109
European Investment Bank	2.375%	6/15/22	75,830	78,247
European Investment Bank	2.250%	8/15/22	38,390	39,671
European Investment Bank	1.375%	9/6/22	46,165	47,080
European Investment Bank	2.000%	12/15/22	9,435	9,769
European Investment Bank	2.500%	3/15/23	30,398	31,932
European Investment Bank	1.375%	5/15/23	37,350	38,379
European Investment Bank	2.875%	8/15/23	48,454	51,818
European Investment Bank	0.250%	9/15/23	66,750	66,826
European Investment Bank	3.125%	12/14/23	44,800	48,590
European Investment Bank	3.250%	1/29/24	52,390	57,193
European Investment Bank	2.625%	3/15/24	36,581	39,347
European Investment Bank	2.250%	6/24/24	52,190	55,742
European Investment Bank	2.500%	10/15/24	25,710	27,846
European Investment Bank	1.875%	2/10/25	55,847	59,279
European Investment Bank	1.625%	3/14/25	62,072	65,303
European Investment Bank	0.625%	7/25/25	74,650	75,399

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European Investment Bank	0.375%	12/15/25	52,350	52,178
European Investment Bank	2.125%	4/13/26	52,220	56,708
European Investment Bank	2.375%	5/24/27	14,610	16,167
European Investment Bank	0.625%	10/21/27	2,725	2,710
European Investment Bank	1.625%	10/9/29	12,190	12,884
European Investment Bank	0.875%	5/17/30	7,900	7,835
European Investment Bank	0.750%	9/23/30	18,350	17,932
European Investment Bank	4.875%	2/15/36	24,515	36,138
Export Development Canada	2.000%	5/17/22	1,500	1,537
Export Development Canada	1.750%	7/18/22	33,960	34,727
Export Development Canada	2.500%	1/24/23	12,540	13,119
Export Development Canada	1.375%	2/24/23	42,820	43,691
Export Development Canada	2.750%	3/15/23	8,990	9,484
Export Development Canada	2.625%	2/21/24	10,625	11,396
Export-Import Bank of Korea	2.750%	1/25/22	23,160	23,729
Export-Import Bank of Korea	5.000%	4/11/22	6,100	6,452
Export-Import Bank of Korea	3.000%	11/1/22	8,664	9,067
Export-Import Bank of Korea	3.625%	11/27/23	13,664	14,913
Export-Import Bank of Korea	4.000%	1/14/24	33,525	36,817
Export-Import Bank of Korea	2.875%	1/21/25	200	217
Export-Import Bank of Korea	1.875%	2/12/25	15,200	15,882
Export-Import Bank of Korea	3.250%	11/10/25	7,330	8,196
Export-Import Bank of Korea	2.625%	5/26/26	13,075	14,319
Export-Import Bank of Korea	3.250%	8/12/26	725	820
Export-Import Bank of Korea	2.375%	4/21/27	250	265
Export-Import Bank of Korea	1.250%	9/21/30	25,000	24,489
FMS Wertmanagement	2.000%	8/1/22	54,410	55,949
FMS Wertmanagement	2.750%	1/30/24	2,000	2,150
Hydro-Quebec	8.400%	1/15/22	8,302	8,966
Hydro-Quebec	8.050%	7/7/24	9,190	11,511
Hydro-Quebec	8.500%	12/1/29	5,546	8,737
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	9,310	9,635
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,600	9,500
Inter-American Development Bank	2.125%	1/18/22	66,350	67,691
Inter-American Development Bank	1.750%	4/14/22	30,640	31,252
Inter-American Development Bank	1.750%	9/14/22	32,578	33,439
Inter-American Development Bank	3.000%	9/26/22	27,796	29,138
Inter-American Development Bank	2.500%	1/18/23	59,870	62,661
Inter-American Development Bank	0.500%	5/24/23	10,175	10,242
Inter-American Development Bank	3.000%	10/4/23	13,975	15,032
Inter-American Development Bank	0.250%	11/15/23	76,325	76,374
Inter-American Development Bank	2.625%	1/16/24	21,595	23,131
Inter-American Development Bank	3.000%	2/21/24	30,457	33,028
Inter-American Development Bank	2.125%	1/15/25	29,620	31,681
Inter-American Development Bank	1.750%	3/14/25	42,490	44,886
Inter-American Development Bank	0.875%	4/3/25	33,302	33,950
Inter-American Development Bank	7.000%	6/15/25	5,249	6,680
Inter-American Development Bank	0.625%	7/15/25	60,800	61,352
Inter-American Development Bank	2.000%	6/2/26	34,295	36,918
Inter-American Development Bank	2.000%	7/23/26	24,343	26,239
Inter-American Development Bank	2.375%	7/7/27	48,250	53,226
Inter-American Development Bank	0.625%	9/16/27	40,000	39,654
Inter-American Development Bank	3.125%	9/18/28	37,489	43,902
Inter-American Development Bank	2.250%	6/18/29	19,550	21,582
Inter-American Development Bank	3.875%	10/28/41	2,895	3,993
Inter-American Development Bank	3.200%	8/7/42	11,427	14,435
Inter-American Development Bank	4.375%	1/24/44	10,950	16,349
International Bank for Reconstruction & Development	2.125%	12/13/21	14,155	14,416
International Bank for Reconstruction & Development	2.000%	1/26/22	67,585	68,891
International Bank for Reconstruction & Development	1.625%	2/10/22	63,235	64,250
International Bank for Reconstruction & Development	2.125%	7/1/22	61,752	63,542
International Bank for Reconstruction & Development	1.875%	10/7/22	5,500	5,663
International Bank for Reconstruction & Development	7.625%	1/19/23	16,100	18,522
International Bank for Reconstruction & Development	1.750%	4/19/23	10,465	10,834

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
International Bank for Reconstruction & Development	1.875%	6/19/23	64,550	67,169
International Bank for Reconstruction & Development	3.000%	9/27/23	70,825	76,162
International Bank for Reconstruction & Development	0.250%	11/24/23	77,705	77,755
International Bank for Reconstruction & Development	2.500%	3/19/24	50,750	54,364
International Bank for Reconstruction & Development	1.500%	8/28/24	51,070	53,277
International Bank for Reconstruction & Development	2.500%	11/25/24	71,349	77,304
International Bank for Reconstruction & Development	1.625%	1/15/25	38,625	40,573
International Bank for Reconstruction & Development	2.125%	3/3/25	3,246	3,479
International Bank for Reconstruction & Development	0.750%	3/11/25	17,000	17,252
International Bank for Reconstruction & Development	0.625%	4/22/25	85,130	85,937
International Bank for Reconstruction & Development	0.375%	7/28/25	90,550	90,397
International Bank for Reconstruction & Development	2.500%	7/29/25	30,100	32,925
International Bank for Reconstruction & Development	0.500%	10/28/25	94,950	95,210
International Bank for Reconstruction & Development	3.125%	11/20/25	15,244	17,198
International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,473
International Bank for Reconstruction & Development	1.875%	10/27/26	7,636	8,200
International Bank for Reconstruction & Development	2.500%	11/22/27	22,499	25,154
International Bank for Reconstruction & Development	0.750%	11/24/27	51,275	51,317
International Bank for Reconstruction & Development	1.750%	10/23/29	14,850	15,816
International Bank for Reconstruction & Development	1.615%	3/11/30	500	501
International Bank for Reconstruction & Development	1.550%	3/19/30	500	501
International Bank for Reconstruction & Development	0.875%	5/14/30	25,900	25,619
International Bank for Reconstruction & Development	0.750%	8/26/30	50,500	49,267
International Bank for Reconstruction & Development	4.750%	2/15/35	10,708	15,275
International Finance Corp.	2.000%	10/24/22	36,600	37,795
International Finance Corp.	2.875%	7/31/23	30,500	32,543
International Finance Corp.	1.375%	10/16/24	19,705	20,480
International Finance Corp.	0.375%	7/16/25	9,000	8,981
International Finance Corp.	2.125%	4/7/26	24,600	26,685
International Finance Corp.	0.750%	8/27/30	9,875	9,634
7 Japan Bank for International Cooperation	3.125%	7/20/21	8,925	9,063
7 Japan Bank for International Cooperation	2.500%	6/1/22	9,525	9,819
7 Japan Bank for International Cooperation	2.375%	7/21/22	11,200	11,556
7 Japan Bank for International Cooperation	1.625%	10/17/22	11,000	11,258
7 Japan Bank for International Cooperation	2.375%	11/16/22	34,280	35,593
7 Japan Bank for International Cooperation	1.750%	1/23/23	24,000	24,692
7 Japan Bank for International Cooperation	0.625%	5/22/23	29,500	29,694
7 Japan Bank for International Cooperation	3.250%	7/20/23	5,000	5,364
7 Japan Bank for International Cooperation	3.375%	7/31/23	1,400	1,507
7 Japan Bank for International Cooperation	0.375%	9/15/23	35,000	35,016
7 Japan Bank for International Cooperation	3.375%	10/31/23	24,400	26,435
7 Japan Bank for International Cooperation	2.500%	5/23/24	23,000	24,587
7 Japan Bank for International Cooperation	3.000%	5/29/24	20,690	22,474
7 Japan Bank for International Cooperation	1.750%	10/17/24	13,000	13,612
7 Japan Bank for International Cooperation	2.125%	2/10/25	38,109	40,438
7 Japan Bank for International Cooperation	0.625%	7/15/25	33,500	33,489
7 Japan Bank for International Cooperation	2.750%	1/21/26	5,720	6,292
7 Japan Bank for International Cooperation	2.375%	4/20/26	2,110	2,289
7 Japan Bank for International Cooperation	2.250%	11/4/26	31,650	34,282
7 Japan Bank for International Cooperation	2.875%	6/1/27	31,545	35,419
7 Japan Bank for International Cooperation	2.875%	7/21/27	9,250	10,378
7 Japan Bank for International Cooperation	2.750%	11/16/27	30,720	34,475
7 Japan Bank for International Cooperation	3.250%	7/20/28	14,935	17,363
7 Japan Bank for International Cooperation	3.500%	10/31/28	20,625	24,449
7 Japan Bank for International Cooperation	2.000%	10/17/29	12,000	12,843
7 Japan International Cooperation Agency	2.750%	4/27/27	11,075	12,309
7 Japan International Cooperation Agency	3.375%	6/12/28	5,250	6,126
7 Japan International Cooperation Agency	1.000%	7/22/30	5,800	5,677
8 KFW	3.125%	12/15/21	73,685	75,682
8 KFW	2.625%	1/25/22	21,440	21,994
8 KFW	2.500%	2/15/22	61,250	62,808
8 KFW	2.125%	3/7/22	76,025	77,748
8 KFW	2.125%	6/15/22	72,715	74,757
8 KFW	1.750%	8/22/22	85,030	87,192

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
8	KFW	2.000%	9/29/22	7,190	7,418
8	KFW	2.000%	10/4/22	26,050	26,873
8	KFW	2.375%	12/29/22	60,090	62,691
8	KFW	2.125%	1/17/23	45,635	47,419
8	KFW	1.625%	2/15/23	58,705	60,419
8	KFW	0.250%	10/19/23	97,000	96,899
8	KFW	2.625%	2/28/24	21,200	22,776
8	KFW	1.375%	8/5/24	31,405	32,434
8	KFW	2.500%	11/20/24	48,946	53,047
8	KFW	2.000%	5/2/25	20,518	21,931
8	KFW	0.375%	7/18/25	95,625	95,464
8	KFW	2.875%	4/3/28	14,516	16,691
8	KFW	1.750%	9/14/29	16,640	17,709
8	KFW	0.750%	9/30/30	29,450	28,751
8	KFW	0.000%	4/18/36	20,242	16,176
8	KFW	0.000%	6/29/37	36,775	28,910
	Korea Development Bank	2.625%	2/27/22	20,280	20,794
	Korea Development Bank	3.000%	3/19/22	2,660	2,743
	Korea Development Bank	3.000%	9/14/22	17,400	18,102
	Korea Development Bank	3.375%	3/12/23	37,000	39,392
	Korea Development Bank	2.750%	3/19/23	9,600	10,090
	Korea Development Bank	3.750%	1/22/24	23,490	25,650
	Korea Development Bank	3.250%	2/19/24	3,000	3,237
	Korea Development Bank	2.125%	10/1/24	5,700	6,002
	Korea Development Bank	2.000%	9/12/26	1,500	1,603
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,580	1,809
8	Landwirtschaftliche Rentenbank	2.000%	12/6/21	340	346
8	Landwirtschaftliche Rentenbank	3.125%	11/14/23	14,850	16,042
8	Landwirtschaftliche Rentenbank	2.000%	1/13/25	39,547	42,065
8	Landwirtschaftliche Rentenbank	0.500%	5/27/25	13,390	13,424
8	Landwirtschaftliche Rentenbank	2.375%	6/10/25	26,500	28,720
8	Landwirtschaftliche Rentenbank	1.750%	7/27/26	18,175	19,298
8	Landwirtschaftliche Rentenbank	2.500%	11/15/27	14,774	16,460
8	Landwirtschaftliche Rentenbank	0.875%	9/3/30	27,450	26,994
	Nexen Energy ULC	7.875%	3/15/32	13,315	19,597
	Nexen Energy ULC	6.400%	5/15/37	14,029	19,561
	Nexen Energy ULC	7.500%	7/30/39	1,948	3,025
	Nordic Investment Bank	2.125%	2/1/22	4,565	4,659
	Nordic Investment Bank	1.375%	10/17/22	11,800	12,046
	Nordic Investment Bank	0.375%	5/19/23	25,100	25,152
	Nordic Investment Bank	2.875%	7/19/23	13,500	14,388
	Nordic Investment Bank	2.250%	5/21/24	12,000	12,652
	Nordic Investment Bank	0.375%	9/11/25	28,000	27,900
	North American Development Bank	2.400%	10/26/22	1,658	1,704
9	Oesterreichische Kontrollbank AG	2.625%	1/31/22	7,735	7,938
9	Oesterreichische Kontrollbank AG	1.625%	9/17/22	5,400	5,528
9	Oesterreichische Kontrollbank AG	2.875%	3/13/23	14,095	14,885
9	Oesterreichische Kontrollbank AG	3.125%	11/7/23	11,971	12,922
9	Oesterreichische Kontrollbank AG	1.500%	2/12/25	14,400	15,007
9	Oesterreichische Kontrollbank AG	0.375%	9/17/25	31,975	31,801
4	Oriental Republic of Uruguay	8.000%	11/18/22	2,600	2,837
4	Oriental Republic of Uruguay	4.500%	8/14/24	17,345	19,150
4	Oriental Republic of Uruguay	4.375%	10/27/27	27,244	32,216
4	Oriental Republic of Uruguay	4.375%	1/23/31	17,684	21,707
4	Oriental Republic of Uruguay	7.625%	3/21/36	6,980	11,308
4	Oriental Republic of Uruguay	4.125%	11/20/45	13,325	16,557
4	Oriental Republic of Uruguay	5.100%	6/18/50	48,121	67,309
4	Oriental Republic of Uruguay	4.975%	4/20/55	36,316	50,434
4	Petroleos Mexicanos	2.290%	2/15/24	831	856
	Petroleos Mexicanos	2.378%	4/15/25	1,271	1,325
	Province of Alberta	2.200%	7/26/22	28,295	29,142
	Province of Alberta	3.350%	11/1/23	29,515	31,954
	Province of Alberta	2.950%	1/23/24	14,235	15,316
	Province of Alberta	1.875%	11/13/24	27,635	29,016

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Province of Alberta	3.300%	3/15/28	18,890	21,763
Province of Alberta	1.000%	5/20/25	19,305	19,552
Province of Alberta	1.300%	7/22/30	36,360	35,440
Province of British Columbia	2.000%	10/23/22	12,131	12,509
Province of British Columbia	6.500%	1/15/26	266	337
Province of British Columbia	2.250%	6/2/26	8,275	8,988
Province of British Columbia	1.750%	9/27/24	7,875	8,170
Province of Manitoba	2.125%	5/4/22	4,945	5,069
Province of Manitoba	2.100%	9/6/22	12,070	12,431
Province of Manitoba	2.600%	4/16/24	19,500	20,889
Province of Manitoba	3.050%	5/14/24	2,150	2,335
Province of Manitoba	2.125%	6/22/26	6,575	7,067
Province of New Brunswick	2.500%	12/12/22	1,675	1,742
Province of New Brunswick	3.625%	2/24/28	7,650	8,872
Province of Ontario	2.400%	2/8/22	19,107	19,560
Province of Ontario	2.550%	4/25/22	36,810	37,919
Province of Ontario	2.250%	5/18/22	42,575	43,743
Province of Ontario	2.450%	6/29/22	17,271	17,833
Province of Ontario	2.200%	10/3/22	10,500	10,841
Province of Ontario	1.750%	1/24/23	11,980	12,338
Province of Ontario	3.400%	10/17/23	54,220	58,756
Province of Ontario	3.050%	1/29/24	13,115	14,177
Province of Ontario	3.200%	5/16/24	6,150	6,719
Province of Ontario	2.500%	4/27/26	17,655	19,283
Province of Ontario	2.300%	6/15/26	42,600	46,216
Province of Ontario	2.000%	10/2/29	32,560	34,309
Province of Ontario	1.125%	10/7/30	18,100	17,866
Province of Quebec	2.375%	1/31/22	19,550	19,991
Province of Quebec	2.625%	2/13/23	28,300	29,678
Province of Quebec	7.500%	7/15/23	300	352
Province of Quebec	7.125%	2/9/24	11,272	13,540
Province of Quebec	2.500%	4/9/24	900	962
Province of Quebec	2.875%	10/16/24	18,125	19,780
Province of Quebec	1.500%	2/11/25	14,772	15,232
Province of Quebec	0.600%	7/23/25	32,000	31,868
Province of Quebec	2.500%	4/20/26	23,550	25,753
Province of Quebec	2.750%	4/12/27	45,965	51,207
Province of Quebec	7.500%	9/15/29	17,495	26,172
Province of Quebec	1.350%	5/28/30	19,200	19,359
Province of Saskatchewan	8.500%	7/15/22	3,374	3,779
Republic of Chile	2.250%	10/30/22	2,385	2,468
Republic of Chile	3.125%	3/27/25	6,870	7,557
Republic of Chile	3.125%	1/21/26	11,468	12,717
4 Republic of Chile	3.240%	2/6/28	19,954	22,599
4 Republic of Chile	2.450%	1/31/31	21,325	22,827
4 Republic of Chile	2.550%	1/27/32	11,955	12,863
Republic of Chile	3.625%	10/30/42	3,050	3,572
Republic of Chile	3.860%	6/21/47	17,807	21,706
4 Republic of Chile	3.500%	1/25/50	30,466	34,843
4 Republic of Colombia	2.625%	3/15/23	22,685	23,433
Republic of Colombia	8.125%	5/21/24	7,362	9,037
4 Republic of Colombia	4.500%	1/28/26	25,523	28,900
4 Republic of Colombia	3.875%	4/25/27	36,002	40,070
4 Republic of Colombia	4.500%	3/15/29	26,175	30,293
4 Republic of Colombia	3.000%	1/30/30	11,925	12,533
4 Republic of Colombia	3.125%	4/15/31	7,275	7,726
Republic of Colombia	10.375%	1/28/33	5,750	9,278
Republic of Colombia	7.375%	9/18/37	20,552	30,039
Republic of Colombia	6.125%	1/18/41	26,280	35,211
4 Republic of Colombia	5.625%	2/26/44	29,557	38,243
4 Republic of Colombia	5.000%	6/15/45	68,414	83,691
Republic of Colombia	5.200%	5/15/49	21,800	27,589
4 Republic of Colombia	4.125%	5/15/51	25,778	28,640
4 Republic of Columbia	4.000%	2/26/24	28,050	30,325

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of Finland	6.950%	2/15/26	1,905	2,470
Republic of Hungary	6.375%	3/29/21	43,333	43,929
Republic of Hungary	5.375%	2/21/23	23,802	26,063
Republic of Hungary	5.750%	11/22/23	6,001	6,841
Republic of Hungary	5.375%	3/25/24	24,311	27,656
Republic of Hungary	7.625%	3/29/41	18,090	32,088
Republic of Indonesia	2.950%	1/11/23	5,450	5,682
Republic of Indonesia	4.450%	2/11/24	9,975	11,035
Republic of Indonesia	3.500%	1/11/28	17,300	19,354
Republic of Indonesia	4.100%	4/24/28	16,580	19,253
Republic of Indonesia	4.750%	2/11/29	19,815	24,001
Republic of Indonesia	3.400%	9/18/29	7,400	7,487
Republic of Indonesia	2.850%	2/14/30	5,950	6,396
Republic of Indonesia	3.850%	10/15/30	16,260	18,902
6 Republic of Indonesia	4.750%	7/18/47	6,315	7,902
Republic of Indonesia	4.350%	1/11/48	37,017	44,093
Republic of Indonesia	5.350%	2/11/49	15,700	21,508
Republic of Indonesia	3.700%	10/30/49	9,020	9,866
Republic of Indonesia	3.500%	2/14/50	3,416	3,706
Republic of Indonesia	4.200%	10/15/50	21,640	25,807
Republic of Indonesia	4.450%	4/15/70	15,005	18,381
Republic of Italy	6.875%	9/27/23	34,104	39,565
Republic of Italy	2.375%	10/17/24	32,550	34,180
Republic of Italy	1.250%	2/17/26	33,950	33,829
Republic of Italy	2.875%	10/17/29	20,500	21,505
Republic of Italy	5.375%	6/15/33	30,840	39,561
Republic of Italy	4.000%	10/17/49	31,285	34,431
Republic of Korea	3.875%	9/11/23	1,830	1,999
Republic of Korea	5.625%	11/3/25	525	647
Republic of Korea	2.750%	1/19/27	53,150	58,011
Republic of Korea	1.000%	9/16/30	9,700	9,500
Republic of Korea	4.125%	6/10/44	9,212	12,473
Republic of Korea	3.875%	9/20/48	6,888	9,159
4 Republic of Panama	4.000%	9/22/24	16,984	18,789
4 Republic of Panama	3.750%	3/16/25	24,683	27,306
Republic of Panama	7.125%	1/29/26	15,219	19,404
Republic of Panama	8.875%	9/30/27	8,692	12,451
4 Republic of Panama	3.875%	3/17/28	20,225	23,259
Republic of Panama	9.375%	4/1/29	12,370	19,204
4 Republic of Panama	3.160%	1/23/30	8,015	8,917
4 Republic of Panama	2.252%	9/29/32	3,020	3,122
4 Republic of Panama	6.700%	1/26/36	27,611	40,933
4 Republic of Panama	4.500%	5/15/47	15,305	19,705
4 Republic of Panama	4.500%	4/16/50	38,053	48,898
4 Republic of Panama	4.300%	4/29/53	18,600	23,506
4 Republic of Panama	4.500%	4/1/56	36,430	46,995
4 Republic of Panama	3.870%	7/23/60	14,515	17,128
Republic of Peru	7.350%	7/21/25	7,239	9,270
4 Republic of Peru	2.392%	1/23/26	10,800	11,521
Republic of Peru	4.125%	8/25/27	1,699	1,995
Republic of Peru	2.844%	6/20/30	5,850	6,477
4 Republic of Peru	2.783%	1/23/31	27,175	29,860
4 Republic of Peru	1.862%	12/1/32	10,000	10,100
Republic of Peru	8.750%	11/21/33	36,024	61,533
4 Republic of Peru	6.550%	3/14/37	15,841	24,044
Republic of Peru	5.625%	11/18/50	35,723	56,093
4 Republic of Peru	2.780%	12/1/60	11,000	10,986
4 Republic of Peru	3.230%	7/28/21	23,500	23,471
Republic of Poland	5.125%	4/21/21	19,845	20,093
Republic of Poland	5.000%	3/23/22	22,670	23,919
Republic of Poland	3.000%	3/17/23	23,420	24,680
Republic of Poland	4.000%	1/22/24	15,464	17,088
Republic of Poland	3.250%	4/6/26	25,435	28,625
Republic of the Philippines	4.200%	1/21/24	1,000	1,110

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of the Philippines	9.500%	10/21/24	1,150	1,532
Republic of the Philippines	10.625%	3/16/25	19,796	28,036
Republic of the Philippines	5.500%	3/30/26	24,315	30,211
Republic of the Philippines	3.000%	2/1/28	15,075	16,687
Republic of the Philippines	3.750%	1/14/29	22,100	25,816
Republic of the Philippines	9.500%	2/2/30	21,578	35,604
Republic of the Philippines	2.457%	5/5/30	10,500	11,314
Republic of the Philippines	7.750%	1/14/31	24,670	38,084
Republic of the Philippines	1.648%	6/10/31	5,473	5,521
Republic of the Philippines	6.375%	1/15/32	8,075	11,557
Republic of the Philippines	6.375%	10/23/34	37,714	55,440
Republic of the Philippines	5.000%	1/13/37	1,645	2,176
Republic of the Philippines	3.950%	1/20/40	43,773	52,338
Republic of the Philippines	3.700%	3/1/41	16,637	19,278
Republic of the Philippines	3.700%	2/2/42	24,220	28,194
Republic of the Philippines	2.950%	5/5/45	34,590	36,722
Republic of the Philippines	2.650%	12/10/45	6,671	6,736
State of Israel	4.000%	6/30/22	16,430	17,312
State of Israel	3.150%	6/30/23	11,100	11,850
State of Israel	2.875%	3/16/26	31,300	34,457
State of Israel	3.250%	1/17/28	7,500	8,563
State of Israel	2.500%	1/15/30	140	152
State of Israel	2.750%	7/3/30	19,480	21,460
State of Israel	4.500%	1/30/43	14,500	19,151
State of Israel	4.125%	1/17/48	11,700	15,048
State of Israel	3.375%	1/15/50	39,775	43,967
State of Israel	3.875%	7/3/50	25,200	30,330
State of Israel	4.500%	4/3/20	14,950	19,790
Svensk Exportkredit AB	2.375%	3/9/22	5,100	5,225
Svensk Exportkredit AB	2.000%	8/30/22	17,000	17,490
Svensk Exportkredit AB	1.625%	11/14/22	16,500	16,909
Svensk Exportkredit AB	2.875%	3/14/23	15,370	16,228
Svensk Exportkredit AB	0.750%	4/6/23	7,777	7,854
Svensk Exportkredit AB	0.250%	9/29/23	15,950	15,934
Svensk Exportkredit AB	0.375%	7/30/24	8,100	8,096
Svensk Exportkredit AB	0.625%	5/14/25	26,050	26,176
Svensk Exportkredit AB	0.500%	8/26/25	35,275	35,126
Svensk Exportkredit AB	0.000%	5/11/37	200	152
Syngenta Finance NV	3.125%	3/28/22	6,635	6,735
United Mexican States	4.000%	10/2/23	24,706	27,052
United Mexican States	3.600%	1/30/25	41,067	45,689
4 United Mexican States	3.900%	4/27/25	14,700	16,482
United Mexican States	4.125%	1/21/26	32,285	37,098
United Mexican States	4.150%	3/28/27	47,140	54,385
United Mexican States	3.750%	1/11/28	30,740	34,630
United Mexican States	4.500%	4/22/29	38,625	45,294
4 United Mexican States	3.250%	4/16/30	20,175	21,834
4 United Mexican States	2.659%	5/24/31	18,000	18,405
United Mexican States	8.300%	8/15/31	3,680	5,603
4 United Mexican States	4.750%	4/27/32	54,085	65,142
United Mexican States	7.500%	4/8/33	14,865	21,525
United Mexican States	6.750%	9/27/34	10,938	15,409
United Mexican States	6.050%	1/11/40	36,494	48,980
United Mexican States	4.750%	3/8/44	67,749	80,582
United Mexican States	5.550%	1/21/45	14,658	19,236
United Mexican States	4.600%	1/23/46	32,954	38,432
United Mexican States	4.350%	1/15/47	34,290	39,125
United Mexican States	4.600%	2/10/48	37,713	44,276
4 United Mexican States	4.500%	1/31/50	33,400	39,186
4 United Mexican States	5.000%	4/27/51	45,950	57,302
4 United Mexican States	3.771%	5/24/61	17,800	18,556
United Mexican States	5.750%	10/12/10	43,709	58,040
Total Sovereign Bonds (Cost \$11,688,100)				12,481,163

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Taxable Municipal Bonds (0.8%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	2,980	3,155
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	3,432
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	7,245
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.834%	2/15/41	2,300	3,738
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.053%	2/15/43	1,000	1,468
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	8,475	12,590
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	2,175	3,088
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	1,550	2,573
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	8,415	15,798
Atlanta GA Water & Wastewater Revenue	2.257%	11/1/35	2,400	2,520
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	4,000	4,314
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	6,360
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	31,023
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	6,200	11,350
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,390	19,177
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	12,550	12,840
California GO	5.700%	11/1/21	24,125	25,214
California GO	2.367%	4/1/22	2,000	2,050
California GO	3.375%	4/1/25	5,450	6,089
California GO	2.650%	4/1/26	5,000	5,505
California GO	3.500%	4/1/28	7,635	8,908
California GO	3.050%	4/1/29	600	683
California GO	2.500%	10/1/29	9,035	9,944
California GO	4.500%	4/1/33	11,590	14,009
California GO	7.500%	4/1/34	42,720	71,200
California GO	4.600%	4/1/38	17,500	21,041
California GO	7.550%	4/1/39	41,470	72,813
California GO	7.300%	10/1/39	6,946	11,465
California GO	7.350%	11/1/39	37,070	61,571
California GO	7.625%	3/1/40	15,125	26,250
California GO	7.600%	11/1/40	15,755	28,497
California Institute of Technology Revenue	3.650%	9/1/19	3,050	3,454
California State University Systemwide Revenue	3.899%	11/1/47	3,220	3,943
California State University Systemwide Revenue	2.897%	11/1/51	1,850	1,881
California State University Systemwide Revenue	2.975%	11/1/51	10,905	11,647
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	2,070
Chicago IL GO	7.045%	1/1/29	2,580	2,800
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,475	10,715
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,629
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	5,402
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	10,317
City of San Antonio TX Electric & Gas Systems Revenue	2.905%	2/1/48	3,900	4,110
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	6,209
Commonwealth Financing Authority PA Revenue	3.864%	6/1/38	8,870	10,416

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Commonwealth Financing Authority PA Revenue	3.807%	6/1/41	5,735	6,765
Connecticut GO	5.090%	10/1/30	8,770	10,675
Connecticut GO	5.850%	3/15/32	6,410	8,958
Cook County IL GO	6.229%	11/15/34	4,650	6,545
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	3,089
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	3,154
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	5,695
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	4,490	6,251
Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,802
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	15,350	16,420
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	4,813
District of Columbia Income Tax Revenue	5.591%	12/1/34	5,675	7,670
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	17,250	25,641
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,695	7,056
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	95	99
Florida Board of Administration Finance Corp. Revenue	2.638%	7/1/21	7,330	7,411
Florida Board of Administration Finance Corp. Revenue	1.258%	7/1/25	20,500	20,970
Florida Board of Administration Finance Corp. Revenue	1.705%	7/1/27	13,800	14,324
Florida Board of Administration Finance Corp. Revenue	2.154%	7/1/30	16,985	17,872
Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	4,850	5,208
George Washington University Revenue	4.300%	9/15/44	5,500	6,855
George Washington University Revenue	4.868%	9/15/45	4,105	5,601
George Washington University Revenue	4.126%	9/15/48	10,235	12,742
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	12,991	19,756
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,604	10,207
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,645	5,269
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	27,320	28,572
Great Lakes Water Authority Sewage Disposal System Revenue	3.056%	7/1/39	4,100	4,370
Great Lakes Water Authority Water Supply System Revenue	3.473%	7/1/41	1,000	1,076
Health & Educational Facilities Authority of the State of Missouri Revenue	3.229%	5/15/50	4,815	5,622
Houston TX GO	6.290%	3/1/32	14,080	17,869
Houston TX GO	3.961%	3/1/47	1,330	1,643
Illinois GO	4.950%	6/1/23	8,722	8,937
Illinois GO	5.100%	6/1/33	64,014	68,893
Illinois GO	6.630%	2/1/35	2,930	3,357
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	7,197
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	7,248
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	4,100	5,255
JobsOhio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	4,165	4,493
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,925	2,498
Kansas Development Finance Authority Revenue	4.927%	4/15/45	900	1,224
¹⁰ Kansas Development Finance Authority Revenue (Public Employees Retirement System)	5.501%	5/1/34	4,300	5,617
Los Angeles CA Community College District GO	1.606%	8/1/28	9,595	9,954
Los Angeles CA Community College District GO	1.806%	8/1/30	8,300	8,569
Los Angeles CA Community College District GO	2.106%	8/1/32	7,140	7,441
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	5,436
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,925	5,985
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	4,728

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	9,418
Los Angeles CA Unified School District GO	5.755%	7/1/29	350	451
Los Angeles CA Unified School District GO	5.750%	7/1/34	10,200	14,390
Los Angeles CA Unified School District GO	6.758%	7/1/34	15,745	23,683
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	11,119
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,736
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	3,426
Massachusetts GO	4.200%	12/1/21	2,500	2,589
Massachusetts GO	4.500%	8/1/31	400	513
Massachusetts GO	5.456%	12/1/39	5,350	7,886
Massachusetts GO	2.514%	7/1/41	13,650	14,285
Massachusetts GO	2.813%	9/1/43	10,415	11,466
Massachusetts GO	2.900%	9/1/49	5,415	5,827
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	3,000	3,040
Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	5,510	5,722
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	4,494
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	7,605	8,181
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	6,185
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,425
Metropolitan Transportation Authority Revenue	5.175%	11/15/49	9,375	10,985
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	11,215
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	6,835
Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	2,025	2,185
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	4,956
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	7,015
Michigan State Building Authority Revenue	2.705%	10/15/40	6,300	6,449
Michigan State University Revenue	4.496%	8/15/48	2,600	2,976
Mississippi GO	5.245%	11/1/34	1,375	1,825
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	7,267
¹¹ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,525	20,010
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.081%	6/15/39	5,035	5,293
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.131%	6/15/42	5,410	5,604
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	14,316
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	11,191
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	17,050	28,593
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	15,940	26,028
New York City NY GO	5.517%	10/1/37	9,550	13,467
New York City NY GO	6.271%	12/1/37	3,200	4,845
New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street)	3.709%	2/15/48	150	159
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	2,204
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	607
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	4,559

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,669
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,675	7,111
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	31,124
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	6,093
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	11,749
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	32,168
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	1,950	2,388
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	6.668%	11/15/39	1,935	2,526
New York State Dormitory Authority Revenue	3.142%	7/1/43	11,425	12,035
New York State Dormitory Authority Revenue (Personal Income Tax)	3.110%	2/15/39	2,650	2,886
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,916
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,208
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	9,795	10,681
New York State Thruway Authority Revenue	2.900%	1/1/35	2,700	2,927
New York State Thruway Authority Revenue	3.500%	1/1/42	2,000	2,090
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	4,595
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	7,427
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	18,824
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,285	12,851
Ohio State University General Receipts Revenue	3.798%	12/1/46	2,885	3,533
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	5,612
Ohio Turnpike Commission Revenue	3.216%	2/15/48	8,675	8,842
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	3,120
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	8,763
Oregon GO	5.892%	6/1/27	5,230	6,561
¹⁰ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,450
¹¹ Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,969
¹² Oregon State University Revenue	3.424%	3/1/60	7,680	7,956
Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	2,617	3,173
Pennsylvania State University Revenue	2.790%	9/1/43	7,400	7,746
Pennsylvania State University Revenue	2.840%	9/1/50	3,415	3,530
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,390	6,652
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,414
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	17,246
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	23,560	33,790
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	8,610
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	5,190
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	2,684
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	3,224
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	28,925	38,480
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	7,487
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	5,770
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Project)	2.543%	9/1/40	5,225	5,454
Princeton University Revenue	5.700%	3/1/39	9,315	14,131
⁴ Princeton University Revenue	2.516%	7/1/50	15,270	16,149

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Regents of the University of California Medical Center Pooled Revenue	3.006%	5/15/50	7,295	7,742
Regents of the University of California Medical Center Pooled Revenue	3.256%	5/15/60	6,730	7,570
Regents of the University of California Medical Center Pooled Revenue	3.706%	5/15/20	3,600	3,844
Regents of the University of California Revenue	3.063%	7/1/25	12,062	13,305
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,200	5,322
Riverside County CA Pension Revenue	3.818%	2/15/38	975	1,077
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	4,536
Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	1,421
Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,130	4,689
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	9,161
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,849
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	2,246
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	5,414
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	6,177
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	10,210
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	6,655
San Diego CA Regional Transportation Commission Revenue	3.248%	4/1/48	1,225	1,287
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	6,064
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	18,239
San Francisco CA City & County Public Utilities Commission Water Revenue	3.303%	11/1/39	6,605	7,051
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	8,900
San Francisco CA Public Utilities Commission Water Revenue	2.825%	11/1/41	3,900	4,085
San Jose California Redevelopment Agency Successor Agency Tax Allocation Refunding Bonds	3.375%	8/1/34	5,940	6,383
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	11,242
South Carolina Public Service Authority Revenue	2.388%	12/1/23	2,300	2,398
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	14,345
State of California GO	1.750%	11/1/30	5,000	5,144
Texas A&M University System Revenue Financing System Revenue	3.100%	7/1/49	5,715	6,068
Texas GO	5.517%	4/1/39	17,465	25,969
Texas GO	3.211%	4/1/44	6,000	6,555
Texas Private Activity Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	9,870	11,253
Texas Transportation Commission Revenue	5.178%	4/1/30	5,035	6,493
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,849
Texas Transportation Commission Revenue	2.562%	4/1/42	11,375	11,587
Texas Transportation Commission Revenue	2.472%	10/1/44	12,250	12,317
Texas Transportation Commission State Highway Fund	4.000%	10/1/33	9,725	12,296
University of California Regents Medical Center Revenue	6.548%	5/15/48	13,925	22,600
University of California Regents Medical Center Revenue	6.583%	5/15/49	2,575	4,169
University of California Revenue	0.883%	5/15/25	4,075	4,133
University of California Revenue	1.316%	5/15/27	7,575	7,696
University of California Revenue	1.614%	5/15/30	7,265	7,341
University of California Revenue	4.601%	5/15/31	4,500	5,486
University of California Revenue	5.946%	5/15/45	13,025	18,923
University of California Revenue	4.858%	5/15/12	16,990	24,385
University of California Revenue	4.767%	5/15/15	6,058	8,502
University of Maryland Medical System Obligated Group Revenue	3.052%	7/1/40	3,900	4,043

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
University of Maryland Medical System Obligated Group Revenue	3.197%	7/1/50	3,900	4,043
University of Michigan Revenue	2.437%	4/1/40	5,110	5,333
University of Michigan Revenue	2.562%	4/1/50	2,850	3,027
University of Nebraska Student Fee Revenue	3.037%	10/1/49	5,355	5,886
University of Pittsburgh PA of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	14,580	16,501
University of Southern California Revenue	5.250%	10/1/11	3,863	6,102
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	6,988
University of Texas System Revenue	3.354%	8/15/47	3,200	3,842
University of Texas System Revenue	2.439%	8/15/49	5,110	5,185
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	2,985	4,092
University of Virginia Revenue	2.256%	9/1/50	19,825	19,626
University of Virginia Revenue	4.179%	9/1/17	3,425	4,565
University of Virginia Revenue	3.227%	9/1/19	935	953
Utah GO	4.554%	7/1/24	1,915	2,070
Utah GO	3.539%	7/1/25	8,971	9,760
Washington GO	5.140%	8/1/40	4,410	6,191
Wisconsin Annual Appropriation Revenue	3.954%	5/1/36	17,995	20,168
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,510
¹⁰ Wisconsin GO	5.700%	5/1/26	1,125	1,323
Total Taxable Municipal Bonds (Cost \$1,924,006)				2,293,745

	Shares
Temporary Cash Investment (3.3%)	
Money Market Fund (3.3%)	
¹³ Vanguard Market Liquidity Fund (Cost \$10,130,654)	0.111% 101,319,176 10,131,918
Total Investments (102.7%) (Cost \$290,771,389)	311,472,704
Other Assets and Liabilities—Net (-2.7%)	(8,285,949)
Net Assets (100%)	303,186,755

Cost is in \$000s.

- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2020.
- 1 Securities with a value of \$1,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 2 U.S. government-guaranteed.
- 3 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 4 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 5 Variable rate security; rate shown is effective rate at period end. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- 6 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2020, the aggregate value of these securities was \$2,111,272,000, representing 0.7% of net assets.
- 7 Guaranteed by the Government of Japan.
- 8 Guaranteed by the Federal Republic of Germany.
- 9 Guaranteed by the Republic of Austria.
- 10 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 11 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 12 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 13 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
12M—12-month.
1YR—1-year.
6M—6-month

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2020

CMT—Constant Maturing Treasury Rate.

GO—General Obligation Bond.

LIBOR—London Interbank Offered Rate.

REIT—Real Estate Investment Trust.

REMICS—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

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