

Semiannual Report | June 30, 2021

Vanguard Total Bond Market Index Fund

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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 June 30, 2021

	Beginning Account Value 12/31/2020	Ending Account Value 6/30/2021	Expenses Paid During Period
Based on Actual Fund Return			
Total Bond Market Index Fund			
Investor Shares	\$1,000.00	\$ 982.60	\$0.74
ETF Shares	1,000.00	983.70	0.17
Admiral™ Shares	1,000.00	983.10	0.25
Institutional Shares	1,000.00	983.20	0.17
Institutional Plus Shares	1,000.00	983.20	0.15
Institutional Select Shares	1,000.00	983.30	0.05
Based on Hypothetical 5% Yearly Return			
Total Bond Market Index Fund			
Investor Shares	\$1,000.00	\$1,024.05	\$0.75
ETF Shares	1,000.00	1,024.62	0.18
Admiral Shares	1,000.00	1,024.55	0.25
Institutional Shares	1,000.00	1,024.62	0.18
Institutional Plus Shares	1,000.00	1,024.65	0.15
Institutional Select Shares	1,000.00	1,024.75	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 (181/365).

Total Bond Market Index Fund

Fund Allocation

As of June 30, 2021

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	28.9
Sovereign Bonds	4.0
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	63.8

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 (unaudited)

Schedule of Investments

As of June 30, 2021

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's 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	0.125%–8.125%	8/15/21–5/15/51	123,092,035	128,020,188	40.98%
United States Treasury Note/Bond ¹	0.250%	6/15/23	2,126,420	2,126,752	0.68%
				130,146,940	41.66%
Agency Bonds and Notes					
Federal Home Loan Banks	0.125%–5.500%	8/12/22–7/15/36	604,855	656,733	0.22%
Federal Home Loan Banks ²	2.000%	9/9/22	12,975	13,261	0.00%
Federal Home Loan Mortgage Corp. ^{2,3}	0.125%–6.750%	7/25/22–9/15/29	310,616	396,987	0.13%
Federal Home Loan Mortgage Corp. ³	0.125%–6.750%	4/20/23–7/15/32	629,378	676,958	0.23%
Federal National Mortgage Assn. ³	0.250%–7.250%	9/6/22–7/15/37	1,623,382	1,720,109	0.55%
+ Agency Bonds and Notes—Other ^{2,4}				506,140	0.14%
				3,970,188	1.27%
Conventional Mortgage-Backed Securities					
Fannie Mae Pool ^{2,3}	6.000–8.000%	8/1/24–3/1/35	375	424	0.00%
Freddie Mac Gold Pool ^{2,3}	2.000–9.000%	8/1/21–2/1/49	5,888,551	6,313,222	1.74%
Ginnie Mae I Pool ²	3.000–9.500%	6/15/22–2/15/49	620,751	684,267	0.04%
Ginnie Mae II Pool ²	1.500–8.500%	7/20/23–6/20/51	11,665,303	12,297,516	4.20%
Ginnie Mae II Pool ^{2,5}	2.000–3.000%	7/15/51	1,301,082	1,333,720	0.44%
UMBS Pool ^{2,3}	1.500–9.500%	8/1/21–7/1/51	37,543,261	39,105,839	12.68%
UMBS Pool ^{2,3,5}	1.500–4.000%	7/25/36–7/25/51	4,544,457	4,639,542	1.51%
				64,374,530	20.61%
Nonconventional Mortgage-Backed Securities					
Fannie Mae Pool, 12M USD LIBOR + 1.290% ^{2,3,6}	1.668%	12/1/41	582	604	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.310% ^{2,3,6}	1.887%	9/1/37	960	992	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.353% ^{2,3,6}	1.728%	1/1/35	66	69	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae Pool, 12M USD LIBOR + 1.388% ^{2,3,6}	2.002%	10/1/37	528	546	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.431% ^{2,3,6}	1.958%	7/1/36	151	158	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.460% ^{2,3,6}	1.835%	2/1/37	1	1	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.472% ^{2,3,6}	1.847%	3/1/43	1,692	1,774	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.519% ^{2,3,6}	2.019%	10/1/34	3	3	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.530% ^{2,3,6}	1.934%	12/1/43	587	632	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.553% ^{2,3,6}	2.199%	9/1/43	206	208	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.560% ^{2,3,6}	2.310%	7/1/43	3,621	3,728	0.01%
Fannie Mae Pool, 12M USD LIBOR + 1.594% ^{2,3,6}	2.005%	6/1/43	814	823	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.596% ^{2,3,6}	2.096%	11/1/33	83	88	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.603% ^{2,3,6}	1.978%	4/1/37	10	11	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.618% ^{2,3,6}	2.326%	8/1/35	551	587	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.623% ^{2,3,6}	1.998%	2/1/36	305	314	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.624% ^{2,3,6}	1.974%	10/1/37	321	333	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.627% ^{2,3,6}	2.002%	3/1/38	102	106	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.633% ^{2,3,6}	2.008%	1/1/35	1	1	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.635% ^{2,3,6}	2.135%	11/1/36	63	67	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.655% ^{2,3,6}	2.187%	10/1/42	644	681	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.658% ^{2,3,6}	2.033%	1/1/37	150	160	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae Pool, 12M USD LIBOR + 1.658% ^{2,3,6}	2.408%	7/1/35	362	381	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.660% ^{2,3,6}	2.207%	9/1/40	164	175	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.665% ^{2,3,6}	1.915%	6/1/36	30	30	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.675% ^{2,3,6}	2.172%	11/1/39	313	330	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.684% ^{2,3,6}	2.154%	8/1/39	771	797	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.684% ^{2,3,6}	2.156%	1/1/42	681	708	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.685% ^{2,3,6}	1.940%	6/1/42	880	919	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.685% ^{2,3,6}	2.105%	12/1/33	159	170	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.688% ^{2,3,6}	2.063%	4/1/36	141	148	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.690% ^{2,3,6}	1.962%	5/1/40	236	252	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.690% ^{2,3,6}	2.213%	10/1/39	396	414	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.690% ^{2,3,6}	2.329%	9/1/42	1,098	1,154	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.695% ^{2,3,6}	2.445%	7/1/39	141	147	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.698% ^{2,3,6}	2.242%	8/1/40	393	419	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.700% ^{2,3,6}	2.075%	12/1/40	330	351	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.700% ^{2,3,6}	2.163%	7/1/37	272	291	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.701% ^{2,3,6}	2.234%	10/1/42	604	643	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.705% ^{2,3,6}	2.110%	11/1/39	179	188	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.711% ^{2,3,6}	2.086%	4/1/36	56	58	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae Pool, 12M USD LIBOR + 1.716% ^{2,3,6}	2.042%	5/1/42	900	945	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.721% ^{2,3,6}	2.249%	9/1/43	1,337	1,415	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.728% ^{2,3,6}	2.228%	9/1/34	186	192	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.737% ^{2,3,6}	1.988%	6/1/41	136	144	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.747% ^{2,3,6}	2.192%	7/1/41	1,049	1,111	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.748% ^{2,3,6}	2.123%	5/1/35	153	160	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.750% ^{2,3,6}	2.125%	2/1/36	144	150	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.750% ^{2,3,6}	2.451%	10/1/40	218	231	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.768% ^{2,3,6}	2.121%	5/1/42	92	96	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.780% ^{2,3,6}	2.155%	2/1/41	267	284	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.783% ^{2,3,6}	2.276%	7/1/42	493	535	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.791% ^{2,3,6}	2.070%	4/1/37	49	54	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.795% ^{2,3,6}	2.170%	3/1/42	620	659	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.795% ^{2,3,6}	3.354%	8/1/42	1,482	1,483	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.796% ^{2,3,6}	2.384%	9/1/40	640	678	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.799% ^{2,3,6}	2.371%	3/1/42	275	297	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.805% ^{2,3,6}	2.274%	11/1/41	840	906	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.810% ^{2,3,6}	2.185%	11/1/39–12/1/40	425	449	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.810% ^{2,3,6}	2.310%	11/1/33–10/1/40	1,062	1,136	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae Pool, 12M USD LIBOR + 1.810% ^{2,3,6}	2.392%	9/1/33	5	5	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.813% ^{2,3,6}	2.204%	1/1/42	339	361	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.813% ^{2,3,6}	2.218%	11/1/41	396	422	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.815% ^{2,3,6}	2.071%	5/1/41	424	453	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.815% ^{2,3,6}	2.190%	2/1/41	445	476	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.815% ^{2,3,6}	2.224%	12/1/41	492	527	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.815% ^{2,3,6}	2.289%	12/1/40	288	302	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.815% ^{2,3,6}	2.315%	11/1/40	221	234	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.820% ^{2,3,6}	2.195%	12/1/40	76	81	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.821% ^{2,3,6}	2.196%	3/1/41	589	626	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.823% ^{2,3,6}	2.293%	12/1/39	339	356	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.825% ^{2,3,6}	2.200%	3/1/41	410	443	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.826% ^{2,3,6}	2.076%	7/1/38	272	279	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.827% ^{2,3,6}	2.201%	2/1/41	346	351	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.828% ^{2,3,6}	2.152%	2/1/42	574	618	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.830% ^{2,3,6}	2.080%	6/1/41	614	652	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.830% ^{2,3,6}	2.205%	4/1/41	593	603	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.835% ^{2,3,6}	2.210%	1/1/40	332	348	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.840% ^{2,3,6}	2.566%	8/1/39	383	407	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae Pool, 12M USD LIBOR + 1.865% ^{2,3,6}	2.115%	5/1/40	116	122	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.875% ^{2,3,6}	2.250%	1/1/37	16	17	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.315%	11/1/34	242	260	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.912% ^{2,3,6}	2.162%	5/1/36	74	75	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.914% ^{2,3,6}	2.164%	4/1/37	213	228	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.925% ^{2,3,6}	2.425%	10/1/37	15	15	0.00%
Fannie Mae Pool, 12M USD LIBOR + 1.965% ^{2,3,6}	2.340%	4/1/37	15	15	0.00%
Fannie Mae Pool, 12M USD LIBOR + 2.130% ^{2,3,6}	2.547%	10/1/36	199	216	0.00%
Fannie Mae Pool, 1YR CMT + 2.155% ^{2,3,6}	2.280%	12/1/37	388	403	0.00%
Fannie Mae Pool, 1YR CMT + 2.185% ^{2,3,6}	2.310%	5/1/36	33	35	0.00%
Fannie Mae Pool, 1YR CMT + 2.190% ^{2,3,6}	2.315%	12/1/36	5	5	0.00%
Fannie Mae Pool, 1YR CMT + 2.235% ^{2,3,6}	2.360%	12/1/35	2	3	0.00%
Fannie Mae Pool, 1YR CMT + 2.268% ^{2,3,6}	2.393%	5/1/33–12/1/35	199	211	0.00%
Fannie Mae Pool, 1YR CMT + 2.275% ^{2,3,6}	2.400%	11/1/32	5	6	0.00%
Fannie Mae Pool, 1YR CMT + 2.313% ^{2,3,6}	2.438%	1/1/35	165	177	0.00%
Fannie Mae Pool, 6M USD LIBOR + 1.146% ^{2,3,6}	1.396%	4/1/37	603	629	0.00%
Fannie Mae Pool, 6M USD LIBOR + 1.413% ^{2,3,6}	1.663%	7/1/34	96	101	0.00%
Fannie Mae Pool, 6M USD LIBOR + 1.840% ^{2,3,6}	2.090%	8/1/37	426	448	0.00%
Fannie Mae REMICS ^{2,3}	2.488%	3/25/23	7,354	7,593	0.01%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.158% ^{2,3,6}	1.408%	8/1/37	9	9	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.516% ^{2,3,6}	2.016%	9/1/37	91	93	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.545% ^{2,3,6}	1.919%	3/1/37	32	33	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550% ^{2,3,6}	1.925%	4/1/37	1	1	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570% ^{2,3,6}	1.945%	3/1/37	24	26	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625% ^{2,3,6}	2.000%	1/1/38	75	81	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640% ^{2,3,6}	1.890%	5/1/42	135	141	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640% ^{2,3,6}	2.015%	12/1/36	270	289	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640% ^{2,3,6}	2.155%	11/1/43	210	220	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660% ^{2,3,6}	2.160%	10/1/37	287	299	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665% ^{2,3,6}	2.040%	12/1/34	96	98	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695% ^{2,3,6}	2.070%	2/1/37	177	190	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727% ^{2,3,6}	2.102%	1/1/35	38	40	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743% ^{2,3,6}	2.118%	12/1/36	382	398	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745% ^{2,3,6}	2.120%	12/1/40	690	725	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750% ^{2,3,6}	2.000%	5/1/38	46	48	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750% ^{2,3,6}	2.125%	4/1/33–3/1/36	21	21	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765% ^{2,3,6}	2.140%	12/1/36	51	55	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770% ^{2,3,6}	2.154%	12/1/34	6	7	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.779% ^{2,3,6}	2.184%	6/1/37	398	428	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780% ^{2,3,6}	2.210%	3/1/36	4	4	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.819% ^{2,3,6}	2.369%	3/1/42	467	498	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.822% ^{2,3,6}	2.279%	6/1/41	21	22	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830% ^{2,3,6}	2.247%	12/1/35	278	297	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831% ^{2,3,6}	2.831%	1/1/37	129	138	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840% ^{2,3,6}	2.840%	6/1/37	67	71	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.853% ^{2,3,6}	2.242%	2/1/42	186	197	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.870% ^{2,3,6}	2.576%	8/1/37	171	179	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.130%	5/1/40	170	177	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.132%	6/1/40	187	197	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.255%	12/1/40–3/1/41	872	925	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.500%	6/1/41	187	196	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% ^{2,3,6}	2.880%	6/1/40	334	346	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.888% ^{2,3,6}	2.287%	2/1/42	267	271	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.895% ^{2,3,6}	2.501%	9/1/40	489	519	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900% ^{2,3,6}	2.287%	6/1/40	289	300	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900% ^{2,3,6}	2.353%	11/1/40	359	375	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900% ^{2,3,6}	2.439%	12/1/39	95	102	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910% ^{2,3,6}	2.285%	1/1/41–2/1/41	664	710	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.980% ^{2,3,6}	2.247%	5/1/37	554	564	0.00%
Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995% ^{2,3,6}	2.370%	3/1/37	388	415	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085% ^{2,3,6}	2.460%	3/1/38	72	76	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.125% ^{2,3,6}	2.250%	6/1/35	1	1	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.250% ^{2,3,6}	2.375%	2/1/36–5/1/36	345	363	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.250% ^{2,3,6}	2.378%	11/1/34	560	588	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.250% ^{2,3,6}	2.464%	6/1/34	1	1	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.250% ^{2,3,6}	2.542%	11/1/36	111	115	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.315% ^{2,3,6}	2.440%	12/1/34	23	24	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.409% ^{2,3,6}	2.534%	11/1/33	1	1	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.410% ^{2,3,6}	2.537%	10/1/36	366	392	0.00%
Freddie Mac Non Gold Pool, 1YR CMT + 2.549% ^{2,3,6}	2.673%	3/1/37	85	85	0.00%
Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355% ^{2,3,6}	1.605%	5/1/37–6/1/37	311	318	0.00%
Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570% ^{2,3,6}	1.820%	3/1/37	82	85	0.00%
Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665% ^{2,3,6}	1.915%	1/1/37	507	535	0.00%
Ginnie Mae II Pool, 1YR CMT + 1.500% ^{2,6}	1.625%	7/20/38–12/20/40	725	760	0.00%
Ginnie Mae II Pool, 1YR CMT + 1.500% ^{2,6}	2.000%	1/20/41–1/20/44	5,119	5,290	0.00%
Ginnie Mae II Pool, 1YR CMT + 1.500% ^{2,6}	2.125%	10/20/38–12/20/43	3,633	3,743	0.00%
Ginnie Mae II Pool, 1YR CMT + 1.500% ^{2,6}	2.250%	7/20/41–8/20/41	1,062	1,092	0.00%
Ginnie Mae II Pool, 1YR CMT + 1.500% ^{2,6}	2.875%	6/20/29–6/20/43	3,068	3,201	0.00%
Ginnie Mae II Pool, 1YR CMT + 2.000% ^{2,6}	2.125%	11/20/40	57	59	0.00%
Ginnie Mae II Pool, 1YR CMT + 2.000% ^{2,6}	2.375%	5/20/41	125	130	0.00%
Ginnie Mae II Pool, 1YR CMT + 2.000% ^{2,6}	3.375%	5/20/41	129	132	0.00%
				75,185	0.02%
Total U.S. Government and Agency Obligations (Cost \$193,204,125)				198,566,843	63.56%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Asset-Backed/Commercial Mortgage-Backed Securities					
Fannie Mae-Aces Series 2012-M5 ^{2,3}	2.715%	2/25/22	1,240	1,254	0.00%
Fannie Mae-Aces Series 2013-M14 ^{2,3}	2.634%	4/25/23	2,006	2,059	0.00%
Fannie Mae-Aces Series 2013-M14 ^{2,3}	3.329%	10/25/23	12,020	12,695	0.01%
Fannie Mae-Aces Series 2013-M7 ^{2,3}	2.280%	12/27/22	2,594	2,656	0.00%
Fannie Mae-Aces Series 2014-M1 ^{2,3}	3.185%	7/25/23	11,756	12,305	0.01%
Fannie Mae-Aces Series 2014-M12 ^{2,3}	2.614%	10/25/21	2,065	2,073	0.00%
Fannie Mae-Aces Series 2014-M13 ^{2,3}	3.021%	8/25/24	9,189	9,787	0.00%
Fannie Mae-Aces Series 2014-M2 ^{2,3}	3.513%	12/25/23	11,832	12,558	0.01%
Fannie Mae-Aces Series 2014-M3 ^{2,3}	3.501%	1/25/24	4,440	4,716	0.00%
Fannie Mae-Aces Series 2014-M4 ^{2,3}	3.346%	3/25/24	6,488	6,909	0.00%
Fannie Mae-Aces Series 2014-M7 ^{2,3}	3.338%	6/25/24	10,908	11,640	0.01%
Fannie Mae-Aces Series 2014-M8 ^{2,3}	3.056%	6/25/24	6,726	7,122	0.00%
Fannie Mae-Aces Series 2014-M9 ^{2,3}	3.103%	7/25/24	9,287	9,881	0.00%
Fannie Mae-Aces Series 2015-M1 ^{2,3}	2.532%	9/25/24	13,584	14,314	0.01%
Fannie Mae-Aces Series 2015-M10 ^{2,3}	3.092%	4/25/27	5,091	5,578	0.00%
Fannie Mae-Aces Series 2015-M11 ^{2,3}	2.915%	4/25/25	3,000	3,209	0.00%
Fannie Mae-Aces Series 2015-M12 ^{2,3}	2.884%	5/25/25	10,338	11,057	0.01%
Fannie Mae-Aces Series 2015-M15 ^{2,3}	2.923%	10/25/25	14,400	15,492	0.01%
Fannie Mae-Aces Series 2015-M2 ^{2,3}	2.620%	12/25/24	7,853	8,301	0.00%
Fannie Mae-Aces Series 2015-M3 ^{2,3}	2.723%	10/25/24	5,136	5,433	0.00%
Fannie Mae-Aces Series 2015-M4 ^{2,3}	2.509%	7/25/22	3,209	3,242	0.00%
Fannie Mae-Aces Series 2015-M7 ^{2,3}	2.590%	12/25/24	8,337	8,804	0.00%
Fannie Mae-Aces Series 2015-M8 ^{2,3}	2.344%	1/25/25	1,274	1,296	0.00%
Fannie Mae-Aces Series 2015-M8 ^{2,3}	2.900%	1/25/25	5,700	6,087	0.00%
Fannie Mae-Aces Series 2016-M11 ^{2,3}	2.369%	7/25/26	17,000	18,034	0.01%
Fannie Mae-Aces Series 2016-M12 ^{2,3}	2.308%	10/25/23	987	1,023	0.00%
Fannie Mae-Aces Series 2016-M12 ^{2,3}	2.533%	9/25/26	17,200	18,246	0.01%
Fannie Mae-Aces Series 2016-M13 ^{2,3}	2.566%	9/25/26	7,059	7,506	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae-Aces Series 2016-M2 ^{2,3}	2.152%	1/25/23	5,291	5,378	0.00%
Fannie Mae-Aces Series 2016-M3 ^{2,3}	2.702%	2/25/26	5,674	6,074	0.00%
Fannie Mae-Aces Series 2016-M4 ^{2,3}	2.576%	3/25/26	5,775	6,171	0.00%
Fannie Mae-Aces Series 2016-M5 ^{2,3}	2.469%	4/25/26	15,761	16,770	0.01%
Fannie Mae-Aces Series 2016-M6 ^{2,3}	2.488%	5/25/26	10,500	11,189	0.01%
Fannie Mae-Aces Series 2016-M7 ^{2,3}	2.157%	10/25/23	2,088	2,144	0.00%
Fannie Mae-Aces Series 2016-M7 ^{2,3}	2.499%	9/25/26	4,893	5,122	0.00%
Fannie Mae-Aces Series 2016-M9 ^{2,3}	2.292%	6/25/26	18,939	19,964	0.01%
Fannie Mae-Aces Series 2017-M1 ^{2,3}	2.496%	10/25/26	11,631	12,359	0.01%
Fannie Mae-Aces Series 2017-M10 ^{2,3}	2.639%	7/25/24	5,848	6,112	0.00%
Fannie Mae-Aces Series 2017-M11 ^{2,3}	2.980%	8/25/29	4,000	4,433	0.00%
Fannie Mae-Aces Series 2017-M12 ^{2,3}	3.181%	6/25/27	19,323	21,303	0.01%
Fannie Mae-Aces Series 2017-M13 ^{2,3}	3.023%	9/25/27	1,328	1,454	0.00%
Fannie Mae-Aces Series 2017-M14 ^{2,3}	2.964%	11/25/27	5,285	5,769	0.00%
Fannie Mae-Aces Series 2017-M15 ^{2,3}	3.196%	11/25/27	15,725	17,006	0.01%
Fannie Mae-Aces Series 2017-M2 ^{2,3}	2.890%	2/25/27	7,882	8,540	0.00%
Fannie Mae-Aces Series 2017-M3 ^{2,3}	2.559%	12/25/26	10,730	11,485	0.01%
Fannie Mae-Aces Series 2017-M4 ^{2,3}	2.665%	12/25/26	14,878	15,940	0.01%
Fannie Mae-Aces Series 2017-M5 ^{2,3}	3.276%	4/25/29	1,455	1,634	0.00%
Fannie Mae-Aces Series 2017-M7 ^{2,3}	2.961%	2/25/27	12,125	13,181	0.01%
Fannie Mae-Aces Series 2017-M8 ^{2,3}	3.061%	5/25/27	15,200	16,746	0.01%
Fannie Mae-Aces Series 2018-M1 ^{2,3}	3.084%	12/25/27	9,970	10,964	0.00%
Fannie Mae-Aces Series 2018-M10 ^{2,3}	3.482%	7/25/28	900	1,016	0.00%
Fannie Mae-Aces Series 2018-M12 ^{2,3}	3.775%	8/25/30	2,530	2,959	0.00%
Fannie Mae-Aces Series 2018-M13 ^{2,3}	3.820%	9/25/30	11,485	13,536	0.01%
Fannie Mae-Aces Series 2018-M14 ^{2,3}	3.700%	8/25/28	10,100	11,606	0.01%
Fannie Mae-Aces Series 2018-M2 ^{2,3}	2.999%	1/25/28	27,525	30,284	0.01%
Fannie Mae-Aces Series 2018-M3 ^{2,3}	3.191%	2/25/30	3,490	3,933	0.00%
Fannie Mae-Aces Series 2018-M4 ^{2,3}	3.147%	3/25/28	12,018	13,320	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
Fannie Mae-Aces Series 2018-M7 ^{2,3}	3.150%	3/25/28	7,275	8,059	0.00%
Fannie Mae-Aces Series 2018-M8 ^{2,3}	3.436%	6/25/28	5,663	6,372	0.00%
Fannie Mae-Aces Series 2019-M1 ^{2,3}	3.673%	9/25/28	20,675	23,612	0.01%
Fannie Mae-Aces Series 2019-M12 ^{2,3}	2.885%	6/25/29	41,325	45,287	0.02%
Fannie Mae-Aces Series 2019-M18 ^{2,3}	2.469%	8/25/29	14,145	15,139	0.01%
Fannie Mae-Aces Series 2019-M2 ^{2,3}	3.749%	11/25/28	11,675	13,186	0.01%
Fannie Mae-Aces Series 2019-M21 ^{2,3}	2.350%	2/25/31	7,000	7,480	0.00%
Fannie Mae-Aces Series 2019-M22 ^{2,3}	2.522%	8/25/29	26,055	27,929	0.01%
Fannie Mae-Aces Series 2019-M4 ^{2,3}	3.610%	2/25/31	17,675	20,680	0.01%
Fannie Mae-Aces Series 2019-M5 ^{2,3}	3.273%	2/25/29	10,525	11,842	0.01%
Fannie Mae-Aces Series 2019-M7 ^{2,3}	3.143%	4/25/29	14,000	15,680	0.01%
Fannie Mae-Aces Series 2019-M9 ^{2,3}	2.937%	4/25/29	18,875	20,846	0.01%
Fannie Mae-Aces Series 2020-M1 ^{2,3}	2.151%	10/25/29	9,358	9,809	0.00%
Fannie Mae-Aces Series 2020-M1 ^{2,3}	2.444%	10/25/29	13,285	14,349	0.01%
Fannie Mae-Aces Series 2020-M14 ^{2,3}	1.784%	5/25/30	5,595	5,725	0.00%
Fannie Mae-Aces Series 2020-M29 ^{2,3}	1.492%	5/25/30	9,575	9,579	0.00%
Fannie Mae-Aces Series 2020-M4 ^{2,3}	1.270%	7/25/30	18,015	17,674	0.01%
Fannie Mae-Aces Series 2020-M46 ^{2,3}	1.323%	5/25/30	14,000	13,850	0.01%
Fannie Mae-Aces Series 2020-M5 ^{2,3}	2.210%	1/25/30	7,180	7,570	0.00%
Fannie Mae-Aces Series 2020-M52 ^{2,3}	1.363%	10/25/30	10,925	10,704	0.00%
Fannie Mae-Aces Series 2021-M1 ^{2,3}	1.436%	11/25/30	8,700	8,606	0.00%
Fannie Mae-Aces Series 2021-M11 ^{2,3}	1.507%	3/25/31	20,925	20,892	0.01%
Fannie Mae-Aces Series 2021-M13 ^{2,3}	1.659%	4/25/31	3,120	3,136	0.00%
Fannie Mae-Aces Series 2021-M4 ^{2,3}	1.515%	2/25/31	14,675	14,606	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K017 ^{2,3}	2.873%	12/25/21	16,196	16,293	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K018 ^{2,3}	2.789%	1/25/22	8,281	8,363	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K019 ^{2,3}	2.272%	3/25/22	7,195	7,270	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K020 ^{2,3}	2.373%	5/25/22	20,669	20,964	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K021 ^{2,3}	2.396%	6/25/22	11,697	11,870	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K022 ^{2,3}	2.355%	7/25/22	865	880	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K023 ^{2,3}	2.307%	8/25/22	10,000	10,182	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K026 ^{2,3}	2.510%	11/25/22	16,600	17,026	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K027 ^{2,3}	2.637%	1/25/23	16,625	17,128	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K028 ^{2,3}	3.111%	2/25/23	26,300	27,297	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K029 ^{2,3}	2.839%	10/25/22	1,010	1,018	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K029 ^{2,3}	3.320%	2/25/23	16,425	17,119	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K030 ^{2,3}	2.779%	9/25/22	1,280	1,287	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K030 ^{2,3}	3.250%	4/25/23	17,675	18,447	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K031 ^{2,3}	3.300%	4/25/23	16,452	17,248	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K032 ^{2,3}	3.016%	2/25/23	3,844	3,927	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K032 ^{2,3}	3.310%	5/25/23	17,660	18,560	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K033 ^{2,3}	2.871%	2/25/23	5,426	5,570	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K033 ^{2,3}	3.060%	7/25/23	19,075	19,938	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K034 ^{2,3}	3.531%	7/25/23	15,354	16,182	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K035 ^{2,3}	3.458%	8/25/23	19,775	20,842	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K036 ^{2,3}	3.527%	10/25/23	17,403	18,510	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K037 ^{2,3}	3.490%	1/25/24	6,475	6,912	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K038 ^{2,3}	2.604%	10/25/23	1,167	1,189	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K038 ^{2,3}	3.389%	3/25/24	19,450	20,804	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K039 ^{2,3}	2.683%	12/25/23	1,207	1,239	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K039 ^{2,3}	3.303%	7/25/24	10,850	11,652	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K040 ^{2,3}	2.768%	4/25/24	3,073	3,194	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K040 ^{2,3}	3.241%	9/25/24	14,400	15,491	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K041 ^{2,3}	3.171%	10/25/24	14,025	15,089	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K042 ^{2,3}	2.267%	6/25/24	1,387	1,426	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K042 ^{2,3}	2.670%	12/25/24	32,970	34,998	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K043 ^{2,3}	2.532%	10/25/23	1,294	1,327	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K043 ^{2,3}	3.062%	12/25/24	10,900	11,712	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K044 ^{2,3}	2.811%	1/25/25	3,000	3,202	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K045 ^{2,3}	2.493%	4/25/48	3,245	3,343	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K045 ^{2,3}	3.023%	4/25/48	9,050	9,724	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K046 ^{2,3}	3.205%	3/25/25	9,175	9,934	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K047 ^{2,3}	2.827%	12/25/24	1,611	1,676	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K047 ^{2,3}	3.329%	5/25/25	6,850	7,460	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K048 ^{2,3}	3.284%	6/25/25	11,600	12,617	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K049 ^{2,3}	3.010%	7/25/25	9,350	10,092	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K050 ^{2,3}	3.334%	8/25/25	10,325	11,275	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K052 ^{2,3}	3.151%	11/25/25	7,025	7,644	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K053 ^{2,3}	2.995%	12/25/25	4,050	4,386	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K054 ^{2,3}	2.745%	1/25/26	15,825	16,993	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K055 ^{2,3}	2.263%	4/25/25	279	288	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K055 ^{2,3}	2.673%	3/25/26	14,200	15,229	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K056 ^{2,3}	2.525%	5/25/26	11,625	12,401	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K057 ^{2,3}	2.570%	7/25/26	18,025	19,270	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K058 ^{2,3}	2.653%	8/25/26	11,575	12,439	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K059 ^{2,3}	3.120%	9/25/26	6,500	7,132	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K060 ^{2,3}	3.300%	10/25/26	4,321	4,788	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K061 ^{2,3}	3.347%	11/25/26	12,800	14,219	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K062 ^{2,3}	3.413%	12/25/26	12,850	14,336	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K063 ^{2,3}	3.430%	1/25/27	29,250	32,652	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K064 ^{2,3}	3.224%	3/25/27	14,200	15,714	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K065 ^{2,3}	3.243%	4/25/27	3,000	3,328	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K066 ^{2,3}	3.117%	6/25/27	10,060	11,101	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K067 ^{2,3}	3.194%	7/25/27	18,126	20,106	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K068 ^{2,3}	3.244%	8/25/27	7,675	8,542	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K069 ^{2,3}	3.187%	9/25/27	14,000	15,573	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K070 ^{2,3}	3.303%	11/25/27	4,875	5,461	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K071 ^{2,3}	3.286%	11/25/27	10,048	11,242	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K072 ^{2,3}	3.444%	12/25/27	7,300	8,238	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K073 ^{2,3}	3.350%	1/25/28	9,650	10,855	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K074 ^{2,3}	3.600%	1/25/28	16,150	18,431	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K075 ^{2,3}	3.650%	2/25/28	10,950	12,536	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K076 ^{2,3}	3.900%	4/25/28	35,850	41,641	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K077 ^{2,3}	3.850%	5/25/28	17,950	20,807	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K078 ^{2,3}	3.854%	6/25/28	6,500	7,544	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K079 ^{2,3}	3.926%	6/25/28	10,157	11,842	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K080 ^{2,3}	3.736%	4/25/28	930	1,034	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K080 ^{2,3}	3.926%	7/25/28	11,250	13,139	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K081 ^{2,3}	3.900%	8/25/28	31,075	36,272	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K082 ^{2,3}	3.920%	9/25/28	11,640	13,609	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K083 ^{2,3}	4.050%	9/25/28	9,580	11,279	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K084 ^{2,3}	3.780%	11/25/51	36,100	41,675	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K085 ^{2,3}	4.060%	10/25/28	37,950	44,545	0.02%
FHLMC Multifamily Structured Pass-Through Certificates Series K087 ^{2,3}	3.591%	10/25/27	1,664	1,832	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K087 ^{2,3}	3.771%	12/25/28	15,101	17,529	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K088 ^{2,3}	3.690%	1/25/29	16,080	18,593	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K089 ^{2,3}	3.563%	1/25/29	10,500	12,052	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K090 ^{2,3}	3.422%	2/25/29	12,175	13,861	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K091 ^{2,3}	3.505%	3/25/29	20,400	23,383	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K092 ^{2,3}	3.298%	4/25/29	13,215	14,955	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K093 ^{2,3}	2.982%	5/25/29	23,400	25,948	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K094 ^{2,3}	2.903%	6/25/29	15,725	17,369	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K095 ^{2,3}	2.785%	6/25/29	15,850	17,368	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K096 ^{2,3}	2.519%	7/25/29	13,750	14,810	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K098 ^{2,3}	2.425%	8/25/29	26,450	28,307	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K099 ^{2,3}	2.595%	9/25/29	12,180	13,194	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K101 ^{2,3}	2.524%	10/25/29	21,365	23,038	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K102 ^{2,3}	2.537%	10/25/29	19,195	20,715	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K103 ^{2,3}	2.651%	11/25/29	16,700	18,176	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K104 ^{2,3}	2.253%	2/25/52	25,885	27,420	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K105 ^{2,3}	1.872%	3/25/53	5,665	5,840	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K106 ^{2,3}	2.069%	1/25/30	25,000	26,140	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K107 ^{2,3}	1.639%	1/25/30	6,450	6,542	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K108 ^{2,3}	1.517%	3/25/30	9,825	9,865	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K109 ^{2,3}	1.558%	4/25/30	6,150	6,191	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K110 ^{2,3}	1.477%	4/25/30	5,375	5,377	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K111 ^{2,3}	1.350%	5/25/30	11,555	11,430	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K114 ^{2,3}	1.366%	6/25/30	15,520	15,355	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K116 ^{2,3}	1.378%	7/25/30	19,720	19,525	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K117 ^{2,3}	1.406%	8/25/30	19,215	19,062	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K118 ^{2,3}	1.493%	9/25/30	25,215	25,191	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K119 ^{2,3}	1.566%	9/25/30	3,500	3,518	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K120 ^{2,3}	1.500%	10/25/30	17,380	17,365	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K121 ^{2,3}	0.995%	11/25/53	1,891	1,866	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K121 ^{2,3}	1.547%	11/25/53	10,880	10,914	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K122 ^{2,3}	0.863%	11/25/30	795	783	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K122 ^{2,3}	1.521%	11/25/30	10,900	10,907	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K123 ^{2,3}	1.621%	2/25/54	22,275	22,482	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K124 ^{2,3}	1.658%	12/25/30	18,650	18,880	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K125 ^{2,3}	1.846%	1/25/31	43,265	44,505	0.02%
FHLMC Multifamily Structured Pass-Through Certificates Series K126 ^{2,3}	2.074%	1/25/31	22,825	23,915	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K127 ^{2,3}	2.108%	1/25/31	27,475	28,870	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K128 ^{2,3}	2.020%	3/25/31	16,115	16,808	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K129 ^{2,3}	1.342%	9/25/30	3,600	3,590	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K129 ^{2,3}	1.914%	5/25/31	26,225	27,033	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 ^{2,3}	3.718%	1/25/31	4,175	4,903	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 ^{2,3}	3.794%	1/25/34	23,775	28,728	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 ^{2,3}	3.470%	3/25/31	5,225	6,047	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 ^{2,3}	3.542%	3/25/34	13,170	15,583	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1513 ^{2,3}	2.797%	8/25/34	22,265	24,560	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1514 ^{2,3}	2.859%	10/25/34	13,375	14,863	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1515 ^{2,3}	1.940%	2/25/35	14,450	14,590	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1516 ^{2,3}	1.721%	5/25/35	14,075	13,817	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1517 ^{2,3}	1.716%	7/25/35	19,930	19,574	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1518 ^{2,3}	1.860%	10/25/35	6,005	5,990	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1519 ^{2,3}	2.013%	12/25/35	11,525	11,703	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K152 ^{2,3}	3.080%	1/25/31	5,800	6,558	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 ^{2,3}	2.007%	7/25/35	3,657	3,784	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 ^{2,3}	2.438%	2/25/36	13,075	13,871	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K153 ^{2,3}	3.294%	3/25/29	10,000	11,255	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K153 ^{2,3}	3.117%	10/25/31	8,700	9,821	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K154 ^{2,3}	3.424%	4/25/32	2,100	2,405	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K154 ^{2,3}	3.459%	11/25/32	2,475	2,892	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K155 ^{2,3}	3.750%	11/25/32	5,202	6,115	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K155 ^{2,3}	3.750%	4/25/33	11,212	13,433	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K157 ^{2,3}	3.990%	5/25/33	3,600	4,314	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K157 ^{2,3}	3.990%	8/25/33	4,625	5,667	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K717 ^{2,3}	2.991%	9/25/21	8,442	8,459	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K718 ^{2,3}	2.791%	1/25/22	10,084	10,170	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K720 ^{2,3}	2.716%	6/25/22	7,525	7,644	0.00%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K722 ^{2,3}	2.183%	5/25/22	1,650	1,668	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K722 ^{2,3}	2.406%	3/25/23	2,000	2,056	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K723 ^{2,3}	2.454%	8/25/23	10,425	10,789	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K724 ^{2,3}	3.062%	11/25/23	9,500	9,971	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K725 ^{2,3}	3.002%	1/25/24	26,090	27,526	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K726 ^{2,3}	2.905%	4/25/24	11,685	12,288	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K727 ^{2,3}	2.946%	7/25/24	12,500	13,215	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K728 ^{2,3}	3.064%	8/25/24	26,975	28,712	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K729 ^{2,3}	3.136%	10/25/24	42,975	45,986	0.02%
FHLMC Multifamily Structured Pass-Through Certificates Series K730 ^{2,3}	3.452%	9/25/24	244	252	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K730 ^{2,3}	3.590%	1/25/25	15,975	17,353	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K731 ^{2,3}	3.600%	2/25/25	13,200	14,288	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series K732 ^{2,3}	3.700%	5/25/25	13,200	14,457	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K734 ^{2,3}	3.208%	2/25/26	21,100	23,014	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K735 ^{2,3}	2.862%	5/25/26	20,000	21,583	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K737 ^{2,3}	2.525%	10/25/26	23,725	25,357	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K738 ^{2,3}	1.545%	1/25/27	8,325	8,508	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K739 ^{2,3}	1.336%	9/25/27	23,650	23,826	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K741 ^{2,3}	1.603%	12/25/27	2,325	2,376	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series K742 ^{2,3}	1.760%	3/25/28	12,400	12,786	0.01%
FHLMC Multifamily Structured Pass-Through Certificates Series K743 ^{2,3}	1.770%	5/25/28	8,250	8,495	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series KC02 ^{2,3}	3.370%	7/25/25	10,225	10,867	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series KS03 ^{2,3}	3.161%	5/25/25	7,100	7,671	0.00%
FHLMC Multifamily Structured Pass-Through Certificates Series KS06 ^{2,3}	2.720%	7/25/26	10,806	11,657	0.01%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
FHLMC Multifamily Structured Pass-Through Certificates Series KW01 ^{2,3}	2.853%	1/25/26	11,600	12,515	0.01%
† Asset-Backed/Commercial Mortgage-Backed Securities—Other ^{2,5}				4,896,692	1.17%
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,786,496)				8,130,007	2.60%
Corporate Bonds					
Communications					
AT&T Inc.	0.900%–6.150%	12/1/22–2/1/61	906,340	1,010,826	0.35%
AT&T Inc. ²	4.100%–5.150%	2/15/28–11/15/46	72,292	84,572	0.03%
AT&T Inc. ^{2,7}	2.550%–3.800%	12/1/33–9/15/59	392,409	396,847	0.14%
Charter Communications Operating LLC	2.300%–6.834%	7/23/22–12/1/61	506,727	585,574	0.19%
Charter Communications Operating LLC ²	4.500%	2/1/24	15,964	17,388	0.01%
Comcast Corp.	1.500%–7.050%	3/1/24–8/15/62	978,277	1,137,673	0.40%
T-Mobile USA Inc.	1.500%–4.500%	4/15/25–11/15/60	432,080	465,753	0.16%
Verizon Communications Inc.	0.750%–5.850%	3/15/24–3/22/61	1,118,439	1,234,651	0.41%
Walt Disney Co.	1.650%–6.650%	9/1/22–5/13/60	447,098	523,304	0.20%
† Communications—Other ²				2,808,928	0.76%
				8,265,516	2.65%
Consumer Discretionary					
Amazon.com Inc.	0.250%–5.200%	11/29/22–5/12/61	653,087	703,992	0.24%
General Motors Financial Co. Inc.	1.050%–5.650%	4/10/22–6/10/31	426,770	456,248	0.21%
Home Depot Inc.	0.900%–5.950%	4/1/23–9/15/56	420,366	485,111	0.21%
† Consumer Discretionary—Other ^{2,7}				3,963,372	1.13%
				5,608,723	1.79%
Consumer Staples					
Anheuser-Busch InBev Worldwide Inc.	3.500%–8.200%	4/13/28–6/1/60	416,987	512,613	0.18%
Walmart Inc.	2.350%–7.550%	12/15/22–9/24/49	436,049	509,443	0.16%
† Consumer Staples—Other ^{2,7}				5,128,438	1.63%
				6,150,494	1.97%
Energy					
Energy Transfer LP	2.900%–7.500%	1/15/23–5/15/50	364,682	427,451	0.13%
Energy Transfer LP ²	4.200%–5.800%	3/15/23–6/15/38	59,729	67,080	0.02%
Exxon Mobil Corp.	1.571%–4.327%	8/16/22–4/15/51	458,484	501,663	0.18%
Shell International Finance BV	0.375%–6.375%	8/21/22–4/6/50	458,352	519,871	0.16%
† Energy—Other ^{2,7}				5,697,124	1.82%
				7,213,189	2.31%
Financials					
Bank of America Corp. ²	0.523%–5.875%	10/21/22–3/13/52	1,970,372	2,139,149	0.73%
Bank of America Corp.	0.976%–7.750%	7/24/23–4/22/42	261,859	291,787	0.10%
Citigroup Inc.	0.776%–8.125%	8/2/21–7/23/48	674,808	792,594	0.30%
Citigroup Inc. ²	1.678%–5.316%	7/24/23–4/24/48	479,656	526,988	0.20%
Goldman Sachs Group Inc. ²	0.481%–4.800%	10/31/22–7/8/44	541,760	594,375	0.19%
Goldman Sachs Group Inc.	0.673%–6.750%	1/22/23–10/21/45	673,687	769,768	0.26%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
HSBC Holdings plc	1.589%–6.800%	5/25/23–3/14/44	394,436	465,455	0.16%
HSBC Holdings plc ²	1.645%–7.625%	11/22/23–11/27/32	435,948	466,282	0.16%
JPMorgan Chase & Co.	0.697%–8.000%	9/23/22–4/22/52	954,305	1,031,144	0.36%
JPMorgan Chase & Co. ²	0.653%–8.750%	4/1/23–4/22/51	1,045,933	1,151,974	0.38%
Mitsubishi UFJ Financial Group Inc.	1.412%–4.286%	7/18/22–7/18/39	424,312	457,892	0.17%
Mitsubishi UFJ Financial Group Inc. ²	0.848%	9/15/24	30,400	30,546	0.01%
Morgan Stanley	0.790%–7.250%	11/1/22–1/22/47	318,987	369,949	0.14%
Morgan Stanley ²	0.529%–6.250%	1/23/23–1/25/52	923,258	1,006,841	0.35%
Sumitomo Mitsui Financial Group Inc.	0.508%–4.306%	10/19/21–1/12/41	423,640	449,372	0.14%
Wells Fargo & Co. ²	1.654%–5.950%	7/22/22–4/4/51	845,184	948,118	0.29%
Wells Fargo & Co.	3.000%–5.606%	8/15/23–5/1/45	204,777	235,056	0.08%
† Financials—Other ^{2,5,7}				12,678,640	3.79%
				24,405,930	7.81%
Health Care					
AbbVie Inc.	2.300%–4.875%	10/1/22–11/21/49	890,138	1,003,494	0.36%
Bristol-Myers Squibb Co.	0.537%–5.000%	8/1/22–11/13/50	559,512	631,036	0.20%
Cigna Corp. ²	3.000%–7.875%	11/30/22–10/15/47	153,776	173,315	0.04%
Cigna Corp.	1.250%–4.900%	7/15/23–3/15/51	239,262	266,643	0.10%
CVS Health Corp.	1.300%–6.250%	7/20/22–4/1/50	734,959	844,289	0.30%
UnitedHealth Group Inc.	1.150%–6.875%	12/15/21–5/15/60	578,223	665,143	0.26%
† Health Care—Other ^{2,5,7}				6,674,877	2.02%
				10,258,797	3.28%
Industrials					
Boeing Co.	1.167%–7.250%	2/4/23–5/1/60	739,640	835,490	0.24%
† Industrials—Other ^{2,5,7}				6,042,712	1.96%
				6,878,202	2.20%
†Materials^{2,5,7}					
				2,583,204	0.83%
†Real Estate ^{2,5}					
				3,311,209	1.06%
Technology					
Apple Inc.	0.550%–4.650%	9/11/22–2/8/61	1,160,973	1,247,550	0.46%
Broadcom Inc.	2.250%–5.000%	11/15/23–11/15/32	258,681	290,810	0.09%
Broadcom Inc. ^{2,7}	1.950%–3.750%	2/15/28–2/15/51	172,829	177,560	0.06%
Intel Corp.	2.450%–4.950%	7/29/22–3/25/60	380,867	434,455	0.17%
International Business Machines Corp.	1.700%–7.000%	1/27/22–5/15/50	422,423	466,433	0.16%
Microsoft Corp.	2.000%–5.300%	11/3/22–3/17/62	669,511	719,814	0.25%
Oracle Corp.	1.650%–6.500%	9/15/21–3/25/61	1,018,647	1,098,943	0.38%
† Technology—Other ^{2,5,7}				3,352,778	0.92%
				7,788,343	2.49%
†Utilities^{2,7}					
				7,405,516	2.37%
Total Corporate Bonds (Cost \$83,365,940)				89,869,123	28.76%
Sovereign Bonds					
Asian Development Bank	0.625%–6.220%	8/10/22–6/16/28	139,687	143,216	0.05%
Asian Development Bank ²	0.250%–3.125%	7/19/22–3/4/31	744,777	758,079	0.23%
European Investment Bank	0.250%–4.875%	8/15/22–2/15/36	912,818	941,693	0.31%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
European Investment Bank ²	2.875%–3.125%	8/15/23–12/14/23	105,858	112,240	0.04%
Inter-American Development Bank	0.250%–7.000%	1/18/23–1/24/44	546,736	571,280	0.18%
Inter-American Development Bank ²	0.875%–3.875%	9/14/22–10/28/41	240,154	245,232	0.07%
International Bank for Reconstruction & Development	0.125%–8.875%	7/1/22–2/10/31	899,975	902,487	0.31%
International Bank for Reconstruction & Development ²	1.375%–4.750%	6/19/23–2/15/35	330,562	349,412	0.12%
Japan Bank for International Cooperation ^{2,8}	0.500%–3.375%	10/17/22–11/4/26	158,616	166,503	0.04%
Japan Bank for International Cooperation ⁸	0.375%–3.500%	7/20/21–4/15/31	364,280	378,895	0.12%
KFW ⁹	0.000%–2.875%	8/22/22–6/29/37	945,869	942,730	0.33%
Republic of the Philippines	1.648%–10.625%	1/21/24–12/10/45	352,684	424,233	0.13%
Republic of the Philippines ⁵	1.950%–3.200%	1/6/32–7/6/46	38,450	38,378	0.01%
United Mexican States	3.600%–6.050%	10/2/23–2/10/48	345,807	387,326	0.12%
United Mexican States ²	2.659%–8.300%	4/27/25–10/12/10	405,148	447,460	0.15%
† Sovereign Bonds—Other ^{2,7,8,9,10,11,12}				5,614,896	1.77%
Total Sovereign Bonds (Cost \$12,002,439)				12,424,060	3.98%
*Taxable Municipal Bonds (Cost \$1,960,107)^{13,14,15,16}				2,281,200	0.73%

Total Bond Market Index Fund

	Coupon	Shares	Market Value* (\$000)	Percentage of Net Assets
Temporary Cash Investments				
Money Market Fund				
Vanguard Market Liquidity Fund ¹⁷ (Cost \$8,033,657)	0.056%	80,349,208	8,034,921	2.57%
Total Investments (Cost \$306,352,764)			319,306,154	102.20%
Other Assets and Liabilities—Net			(6,886,006)	(2.20%)
Net Assets			312,420,148	100.00%

Cost is in \$000.

• 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 \$1,267,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
 - 2 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.
 - 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 U.S. government-guaranteed.
 - 5 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2021.
 - 6 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.
 - 7 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 June 30, 2021, the aggregate value of these securities was \$1,410,874,000, representing 0.5% of net assets.
 - 8 Guaranteed by the Government of Japan.
 - 9 Guaranteed by the Federal Republic of Germany.
 - 10 Guaranteed by the Government of Canada.
 - 11 Guaranteed by the Republic of Austria.
 - 12 Guaranteed by the Government of Mexico.
 - 13 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
 - 14 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
 - 15 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
 - 16 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
 - 17 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 June 30, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$298,319,107)	311,271,233
Affiliated Issuers (Cost \$8,033,657)	8,034,921
Total Investments in Securities	319,306,154
Investment in Vanguard	10,655
Receivables for Investment Securities Sold	3,174,340
Receivables for Accrued Income	1,520,760
Receivables for Capital Shares Issued	497,915
Other Assets	227
Total Assets	324,510,051
Liabilities	
Due to Custodian	66,294
Payables for Investment Securities Purchased	11,678,604
Payables for Capital Shares Redeemed	315,588
Payables for Distributions	24,499
Payables to Vanguard	4,918
Total Liabilities	12,089,903
Net Assets	312,420,148

Total Bond Market Index Fund

Statement of Assets and Liabilities (continued)

At June 30, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	299,384,888
Total Distributable Earnings (Loss)	13,035,260
Net Assets	312,420,148

Investor Shares—Net Assets

Applicable to 126,986,692 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,436,834
Net Asset Value Per Share—Investor Shares	\$11.31

ETF Shares—Net Assets

Applicable to 918,123,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	78,833,409
Net Asset Value Per Share—ETF Shares	\$85.86

Admiral Shares—Net Assets

Applicable to 10,459,956,225 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	118,352,888
Net Asset Value Per Share—Admiral Shares	\$11.31

Institutional Shares—Net Assets

Applicable to 4,491,840,932 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	50,824,573
Net Asset Value Per Share—Institutional Shares	\$11.31

Institutional Plus Shares—Net Assets

Applicable to 3,242,383,731 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	36,686,961
Net Asset Value Per Share—Institutional Plus Shares	\$11.31

Institutional Select Shares—Net Assets

Applicable to 2,323,096,990 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	26,285,483
Net Asset Value Per Share—Institutional Select Shares	\$11.31

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

Statement of Operations

Six Months Ended
June 30, 2021

(\$'000)

Investment Income	
Income	
Interest ¹	2,938,746
Total Income	2,938,746
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	3,446
Management and Administrative—Investor Shares	1,051
Management and Administrative—ETF Shares	9,224
Management and Administrative—Admiral Shares	25,549
Management and Administrative—Institutional Shares	7,422
Management and Administrative—Institutional Plus Shares	4,390
Management and Administrative—Institutional Select Shares	960
Marketing and Distribution—Investor Shares	40
Marketing and Distribution—ETF Shares	1,347
Marketing and Distribution—Admiral Shares	1,919
Marketing and Distribution—Institutional Shares	702
Marketing and Distribution—Institutional Plus Shares	216
Marketing and Distribution—Institutional Select Shares	—
Custodian Fees	290
Shareholders' Reports—Investor Shares	5
Shareholders' Reports—ETF Shares	1,094
Shareholders' Reports—Admiral Shares	402
Shareholders' Reports—Institutional Shares	149
Shareholders' Reports—Institutional Plus Shares	53
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	43
Total Expenses	58,302
Net Investment Income	2,880,444
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(48,609)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(7,747,925)
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,916,090)

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$3,240,000, less than \$1,000, and \$0, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$113,809,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2021	Year Ended December 31, 2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	2,880,444	6,239,969
Realized Net Gain (Loss)	(48,609)	1,622,740
Change in Unrealized Appreciation (Depreciation)	(7,747,925)	11,722,932
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,916,090)	19,585,641
Distributions		
Investor Shares	(14,265)	(37,585)
ETF Shares	(612,953)	(1,395,782)
Admiral Shares	(1,183,702)	(2,791,991)
Institutional Shares	(517,317)	(1,236,339)
Institutional Plus Shares	(345,472)	(677,401)
Institutional Select Shares	(263,437)	(591,436)
Total Distributions	(2,937,146)	(6,730,534)
Capital Share Transactions		
Investor Shares	(126,018)	(18,187)
ETF Shares	12,267,684	17,275,399
Admiral Shares	627,609	8,318,123
Institutional Shares	(795,975)	3,111,383
Institutional Plus Shares	4,634,983	7,986,922
Institutional Select Shares	478,346	5,000,789
Net Increase (Decrease) from Capital Share Transactions	17,086,629	41,674,429
Total Increase (Decrease)	9,233,393	54,529,536
Net Assets		
Beginning of Period	303,186,755	248,657,219
End of Period	312,420,148	303,186,755

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2021	Year Ended December 31,				
		2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations						
Net Investment Income	.102 ¹	.247 ¹	.294 ¹	.279 ¹	.260 ¹	.254
Net Realized and Unrealized Gain (Loss) on Investments	(.304)	.589	.597	(.296)	.105	.015
Total from Investment Operations	(.202)	.836	.891	(.017)	.365	.269
Distributions						
Dividends from Net Investment Income	(.101)	(.247)	(.291)	(.280)	(.260)	(.254)
Distributions from Realized Capital Gains	(.007)	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.108)	(.266)	(.291)	(.283)	(.265)	(.259)
Net Asset Value, End of Period	\$11.31	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return²	-1.74%	7.61%	8.61%	-0.13%	3.45%	2.50%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$1,437	\$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%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.81%	2.15%	2.74%	2.68%	2.42%	2.30%
Portfolio Turnover Rate ^{3,4}	34%	79%	31%	54%	55%	61%

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2021	Year Ended December 31,				
		2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$88.03	\$83.71	\$79.16	\$81.46	\$80.64	\$80.58
Investment Operations						
Net Investment Income	.811 ¹	1.962 ¹	2.295 ¹	2.209 ¹	2.053 ¹	1.995
Net Realized and Unrealized Gain (Loss) on Investments	(2.256)	4.455	4.535	(2.280)	.842	.096
Total from Investment Operations	(1.445)	6.417	6.830	(.071)	2.895	2.091
Distributions						
Dividends from Net Investment Income	(.672)	(1.954)	(2.280)	(2.210)	(2.038)	(1.995)
Distributions from Realized Capital Gains	(.053)	(.143)	—	(.019)	(.037)	(.036)
Total Distributions	(.725)	(2.097)	(2.280)	(2.229)	(2.075)	(2.031)
Net Asset Value, End of Period	\$85.86	\$88.03	\$83.71	\$79.16	\$81.46	\$80.64
Total Return	-1.63%	7.71%	8.71%	-0.04%	3.62%	2.57%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$78,833	\$68,245	\$48,456	\$36,528	\$37,247	\$31,445
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.035%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.91%	2.25%	2.78%	2.79%	2.52%	2.40%
Portfolio Turnover Rate ^{2,3}	34%	79%	31%	54%	55%	61%

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations						
Net Investment Income	.107 ¹	.258 ¹	.301 ¹	.290 ¹	.271 ¹	.265
Net Realized and Unrealized Gain (Loss) on Investments	(.304)	.590	.601	(.297)	.105	.015
Total from Investment Operations	(.197)	.848	.902	(.007)	.376	.280
Distributions						
Dividends from Net Investment Income	(.106)	(.259)	(.302)	(.290)	(.271)	(.265)
Distributions from Realized Capital Gains	(.007)	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.113)	(.278)	(.302)	(.293)	(.276)	(.270)
Net Asset Value, End of Period	\$11.31	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return²	-1.69%	7.72%	8.71%	-0.03%	3.56%	2.60%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$118,353	\$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%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.91%	2.25%	2.78%	2.78%	2.52%	2.40%
Portfolio Turnover Rate ^{3,4}	34%	79%	31%	54%	55%	61%

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations						
Net Investment Income	.108 ¹	.260 ¹	.303 ¹	.292 ¹	.272 ¹	.266
Net Realized and Unrealized Gain (Loss) on Investments	(.304)	.590	.601	(.297)	.105	.015
Total from Investment Operations	(.196)	.850	.904	(.005)	.377	.281
Distributions						
Dividends from Net Investment Income	(.107)	(.261)	(.304)	(.292)	(.272)	(.266)
Distributions from Realized Capital Gains	(.007)	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.114)	(.280)	(.304)	(.295)	(.277)	(.271)
Net Asset Value, End of Period	\$11.31	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	-1.68%	7.74%	8.73%	-0.01%	3.57%	2.61%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$50,825	\$53,018	\$47,477	\$40,728	\$39,101	\$34,167
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.035%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.92%	2.26%	2.79%	2.79%	2.53%	2.41%
Portfolio Turnover Rate ^{2,3}	34%	79%	31%	54%	55%	61%

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Investment Operations						
Net Investment Income	.107 ¹	.260 ¹	.304 ¹	.292 ¹	.273 ¹	.267
Net Realized and Unrealized Gain (Loss) on Investments	(.303)	.590	.600	(.297)	.105	.015
Total from Investment Operations	(.196)	.850	.904	(.005)	.378	.282
Distributions						
Dividends from Net Investment Income	(.107)	(.261)	(.304)	(.292)	(.273)	(.267)
Distributions from Realized Capital Gains	(.007)	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.114)	(.280)	(.304)	(.295)	(.278)	(.272)
Net Asset Value, End of Period	\$11.31	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	-1.68%	7.74%	8.74%	-0.01%	3.58%	2.62%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$36,687	\$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%	0.03%
Ratio of Net Investment Income to Average Net Assets	1.92%	2.25%	2.80%	2.80%	2.54%	2.42%
Portfolio Turnover Rate ^{2,3}	34%	79%	31%	54%	55%	61%

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				June 24, 2016 ¹ to December 31, 2016
	2021	2020	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65	\$11.03
Investment Operations						
Net Investment Income	.109 ²	.262 ²	.306 ²	.295 ²	.275 ²	.135
Net Realized and Unrealized Gain (Loss) on Investments	(.304)	.591	.600	(.298)	.105	(.375)
Total from Investment Operations	(.195)	.853	.906	(.003)	.380	(.240)
Distributions						
Dividends from Net Investment Income	(.108)	(.264)	(.306)	(.294)	(.275)	(.135)
Distributions from Realized Capital Gains	(.007)	(.019)	—	(.003)	(.005)	(.005)
Total Distributions	(.115)	(.283)	(.306)	(.297)	(.280)	(.140)
Net Asset Value, End of Period	\$11.31	\$11.62	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	-1.67%	7.76%	8.76%	0.01%	3.60%	-2.20%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$26,285	\$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%	0.01% ³
Ratio of Net Investment Income to Average Net Assets	1.94%	2.28%	2.81%	2.82%	2.56%	2.41% ³
Portfolio Turnover Rate ^{4,5}	34%	79%	31%	54%	55%	61% ⁶

The expense ratio and net investment income ratio for the current period have been annualized.

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 19%, 29%, 10%, 13%, 15%, and 23%, respectively, 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 June 30, 2021, counterparties had deposited in segregated accounts securities with a value of \$662,000 and cash of \$3,223,000 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 has also entered into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. 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 six months ended June 30, 2021, 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 June 30, 2021, the fund had contributed to Vanguard capital in the amount of \$10,655,000, representing less than 0.01% of the fund’s net assets and 4.26% of Vanguard’s capital received pursuant to the FSA. The fund’s trustees and officers are also directors and employees, respectively, of Vanguard.

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.

Total Bond Market Index Fund

The following table summarizes the market value of the fund's investments as of June 30, 2021, 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	—	198,566,843	—	198,566,843
Asset-Backed/Commercial Mortgage-Backed Securities	—	8,130,007	—	8,130,007
Corporate Bonds	—	89,869,123	—	89,869,123
Sovereign Bonds	—	12,424,060	—	12,424,060
Taxable Municipal Bonds	—	2,281,200	—	2,281,200
Temporary Cash Investments	8,034,921	—	—	8,034,921
Total	8,034,921	311,271,233	—	319,306,154

D. As of June 30, 2021, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	306,728,572
Gross Unrealized Appreciation	14,607,897
Gross Unrealized Depreciation	(2,030,315)
Net Unrealized Appreciation (Depreciation)	12,577,582

E. During the six months ended June 30, 2021, the fund purchased \$22,593,559,000 of investment securities and sold \$12,612,826,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$104,262,004,000 and \$93,849,543,000, respectively. Purchases and sales include \$11,627,740,000 and \$1,944,791,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Six Months Ended June 30, 2021		Year Ended December 31, 2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	59,159	5,198	277,616	24,164
Issued in Lieu of Cash Distributions	14,265	1,264	37,585	3,257
Redeemed	(199,442)	(17,697)	(333,388)	(29,115)
Net Increase (Decrease)—Investor Shares	(126,018)	(11,235)	(18,187)	(1,694)

Total Bond Market Index Fund

	Six Months Ended June 30, 2021		Year Ended December 31, 2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued	14,736,921	171,800	27,271,248	312,300
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(2,469,237)	(28,900)	(9,995,849)	(115,900)
Net Increase (Decrease)—ETF Shares	12,267,684	142,900	17,275,399	196,400
Admiral Shares				
Issued	12,990,870	1,145,701	32,833,629	2,855,959
Issued in Lieu of Cash Distributions	1,066,572	94,538	2,526,849	218,973
Redeemed	(13,429,833)	(1,187,159)	(27,042,355)	(2,361,365)
Net Increase (Decrease)—Admiral Shares	627,609	53,080	8,318,123	713,567
Institutional Shares				
Issued	6,957,518	614,230	16,333,166	1,419,275
Issued in Lieu of Cash Distributions	487,095	43,173	1,171,471	101,527
Redeemed	(8,240,588)	(728,903)	(14,393,254)	(1,254,567)
Net Increase (Decrease)—Institutional Shares	(795,975)	(71,500)	3,111,383	266,235
Institutional Plus Shares				
Issued	7,152,113	632,954	13,383,222	1,159,783
Issued in Lieu of Cash Distributions	327,890	29,068	639,039	55,349
Redeemed	(2,845,020)	(252,285)	(6,035,339)	(525,670)
Net Increase (Decrease)—Institutional Plus Shares	4,634,983	409,737	7,986,922	689,462
Institutional Select Shares				
Issued	1,882,065	166,312	5,969,746	520,606
Issued in Lieu of Cash Distributions	263,437	23,349	591,436	51,240
Redeemed	(1,667,156)	(147,450)	(1,560,393)	(137,429)
Net Increase (Decrease)—Institutional Select Shares	478,346	42,211	5,000,789	434,417

G. Management has determined that no events or transactions occurred subsequent to June 30, 2021, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

The board of trustees of Vanguard Total Bond Market Index Fund has renewed the fund's investment advisory arrangement with The Vanguard Group, Inc. (Vanguard), through its Fixed Income Group. The board determined that continuing the fund's internalized management structure was in the best interests of the fund and its shareholders.

The board based its decision upon an evaluation of the advisor's investment staff, portfolio management process, and performance. This evaluation included information provided to the board by Vanguard's Portfolio Review Department, which is responsible for fund and advisor oversight and product management. The Portfolio Review Department met regularly with the advisor and made monthly presentations to the board during the fiscal year that directed the board's focus to relevant information and topics.

The board, or an investment committee made up of board members, also received information throughout the year during advisor presentations. For each advisor presentation, the board was provided with letters and reports that included information about, among other things, the advisory firm and the advisor's assessment of the investment environment, portfolio performance, and portfolio characteristics.

In addition, the board received monthly reports, which included a Market and Economic Report, a Fund Dashboard Monthly Summary, and a Fund Performance Report.

Prior to their meeting, the trustees were provided with a memo and materials that summarized the information they received over the course of the year. They also considered the factors discussed below, among others. However, no single factor determined whether the board approved the arrangement. Rather, it was the totality of the circumstances that drove the board's decision.

Nature, extent, and quality of services

The board reviewed the quality of the investment management services over both the short and long term, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

The board concluded that Vanguard's experience, stability, depth, and performance, among other factors, warranted continuation of the advisory arrangement.

Investment performance

The board considered the short- and long-term performance of the fund, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

The board concluded that the fund's expense ratio was well below the average expense ratio charged by funds in its peer group and that the fund's advisory expenses were also well below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

The board concluded that the fund's arrangement with Vanguard ensures that the fund will realize economies of scale as it grows, with the cost to shareholders declining as fund assets increase.

The board will consider whether to renew the advisory arrangement again after a one-year period.

Liquidity Risk Management

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the “Program”) as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund’s liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors’ interests in the fund.

Assessment and management of a fund’s liquidity risk under the Program take into consideration certain factors, such as the fund’s investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Bond Index Funds approved the appointment of liquidity risk management program administrators responsible for administering Vanguard Total Bond Market Index Fund’s Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program’s operation, its adequacy, and the effectiveness of its implementation for the past year (the “Program Administrator Report”). The board has reviewed the Program Administrator Report covering the period from January 1, 2020, through December 31, 2020 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the fund’s liquidity risk.

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You can obtain a free copy of Vanguard's proxy voting guidelines by visiting 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 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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U.S. Patent Nos. 6,879,964; 7,337,138;
7,720,749; 7,925,573; 8,090,646; 8,417,623; and
8,626,636.
Vanguard Marketing Corporation, Distributor.

Q842 082021

Vanguard® Total Bond Market Index Fund
Schedule of Investments (unaudited)
June 30, 2021

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (63.56%)				
U.S. Government Securities (41.66%)				
United States Treasury Note/Bond	8.125%	8/15/21	35,690	35,997
United States Treasury Note/Bond	1.875%	5/31/22	207,115	210,481
United States Treasury Note/Bond	1.750%	6/15/22	861,155	874,745
United States Treasury Note/Bond	0.125%	6/30/22	451,639	451,780
United States Treasury Note/Bond	0.125%	7/31/22	339,885	339,938
United States Treasury Note/Bond	1.875%	7/31/22	507,257	516,927
United States Treasury Note/Bond	2.000%	7/31/22	89,260	91,087
United States Treasury Note/Bond	1.500%	8/15/22	797,973	810,317
United States Treasury Note/Bond	1.625%	8/15/22	261,980	266,442
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,251
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	424,043
United States Treasury Note/Bond	1.875%	8/31/22	293,813	299,827
United States Treasury Note/Bond	1.500%	9/15/22	206,742	210,166
United States Treasury Note/Bond	0.125%	9/30/22	372,746	372,688
United States Treasury Note/Bond	1.750%	9/30/22	363,140	370,460
United States Treasury Note/Bond	1.875%	9/30/22	517,720	528,964
United States Treasury Note/Bond	1.375%	10/15/22	862,560	876,172
United States Treasury Note/Bond	0.125%	10/31/22	479,915	479,765
United States Treasury Note/Bond	1.875%	10/31/22	354,240	362,376
United States Treasury Note/Bond	2.000%	10/31/22	486,670	498,685
United States Treasury Note/Bond	1.625%	11/15/22	908,480	926,792
United States Treasury Note/Bond	0.125%	11/30/22	1,459,526	1,458,842
United States Treasury Note/Bond	2.000%	11/30/22	665,725	682,992
United States Treasury Note/Bond	1.625%	12/15/22	869,040	887,507
United States Treasury Note/Bond	0.125%	12/31/22	139,802	139,693
United States Treasury Note/Bond	2.125%	12/31/22	863,325	888,550
United States Treasury Note/Bond	1.500%	1/15/23	450,485	459,635
United States Treasury Note/Bond	0.125%	1/31/23	99,646	99,553
United States Treasury Note/Bond	1.750%	1/31/23	302,602	310,072
United States Treasury Note/Bond	2.375%	1/31/23	472,400	488,713
United States Treasury Note/Bond	1.375%	2/15/23	661,000	673,704
United States Treasury Note/Bond	2.000%	2/15/23	70,831	72,901
United States Treasury Note/Bond	7.125%	2/15/23	163,535	181,703
United States Treasury Note/Bond	0.125%	2/28/23	60,868	60,801
United States Treasury Note/Bond	1.500%	2/28/23	322,416	329,368
United States Treasury Note/Bond	2.625%	2/28/23	291,812	303,576
United States Treasury Note/Bond	0.500%	3/15/23	972	977
United States Treasury Note/Bond	0.125%	3/31/23	12,110	12,093
United States Treasury Note/Bond	1.500%	3/31/23	385,850	394,532
United States Treasury Note/Bond	2.500%	3/31/23	435,701	453,061
United States Treasury Note/Bond	0.250%	4/15/23	97,915	97,976
United States Treasury Note/Bond	0.125%	4/30/23	967,225	965,563
United States Treasury Note/Bond	1.625%	4/30/23	108,332	111,091
United States Treasury Note/Bond	2.750%	4/30/23	234,973	245,803
United States Treasury Note/Bond	0.125%	5/15/23	142,170	141,881
United States Treasury Note/Bond	1.750%	5/15/23	1,139,255	1,171,474
United States Treasury Note/Bond	0.125%	5/31/23	84,005	83,834
United States Treasury Note/Bond	1.625%	5/31/23	367,450	377,153
United States Treasury Note/Bond	2.750%	5/31/23	186,365	195,305
¹ United States Treasury Note/Bond	0.250%	6/15/23	2,126,420	2,126,752
United States Treasury Note/Bond	0.125%	6/30/23	1,162,480	1,159,574
United States Treasury Note/Bond	1.375%	6/30/23	275,345	281,540
United States Treasury Note/Bond	2.625%	6/30/23	254,388	266,432
United States Treasury Note/Bond	0.125%	7/15/23	810,780	808,627
United States Treasury Note/Bond	1.250%	7/31/23	165,261	168,644
United States Treasury Note/Bond	2.750%	7/31/23	355,760	374,159

Vanguard® Total Bond Market Index Fund
Schedule of Investments (unaudited)
June 30, 2021

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	0.125%	8/15/23	556,915	555,175
United States Treasury Note/Bond	2.500%	8/15/23	361,760	378,831
United States Treasury Note/Bond	6.250%	8/15/23	208,228	234,354
United States Treasury Note/Bond	1.375%	8/31/23	278,085	284,646
United States Treasury Note/Bond	2.750%	8/31/23	725,366	764,014
United States Treasury Note/Bond	0.125%	9/15/23	704,085	701,555
United States Treasury Note/Bond	1.375%	9/30/23	327,230	335,104
United States Treasury Note/Bond	2.875%	9/30/23	390,104	412,596
United States Treasury Note/Bond	0.125%	10/15/23	1,054,900	1,050,450
United States Treasury Note/Bond	1.625%	10/31/23	202,790	208,937
United States Treasury Note/Bond	2.875%	10/31/23	350,246	371,042
United States Treasury Note/Bond	0.250%	11/15/23	343,875	343,338
United States Treasury Note/Bond	2.750%	11/15/23	275,962	291,744
United States Treasury Note/Bond	2.125%	11/30/23	393,035	409,985
United States Treasury Note/Bond	2.875%	11/30/23	261,591	277,613
United States Treasury Note/Bond	0.125%	12/15/23	904,505	899,700
United States Treasury Note/Bond	2.250%	12/31/23	110,858	116,089
United States Treasury Note/Bond	2.625%	12/31/23	132,471	139,964
United States Treasury Note/Bond	0.125%	1/15/24	396,240	393,887
United States Treasury Note/Bond	2.250%	1/31/24	194,225	203,633
United States Treasury Note/Bond	2.500%	1/31/24	678,645	715,970
United States Treasury Note/Bond	0.125%	2/15/24	204,135	202,827
United States Treasury Note/Bond	2.750%	2/15/24	589,749	626,332
United States Treasury Note/Bond	2.125%	2/29/24	485,224	507,666
United States Treasury Note/Bond	2.375%	2/29/24	510,641	537,529
United States Treasury Note/Bond	0.250%	3/15/24	180,705	179,999
United States Treasury Note/Bond	2.125%	3/31/24	962,029	1,007,274
United States Treasury Note/Bond	0.375%	4/15/24	777,825	776,853
United States Treasury Note/Bond	2.000%	4/30/24	300,822	314,171
United States Treasury Note/Bond	2.250%	4/30/24	885,657	931,185
United States Treasury Note/Bond	0.250%	5/15/24	450,160	447,769
United States Treasury Note/Bond	2.500%	5/15/24	672,918	712,767
United States Treasury Note/Bond	2.000%	5/31/24	1,198,264	1,252,186
United States Treasury Note/Bond	0.250%	6/15/24	805,515	800,606
United States Treasury Note/Bond	1.750%	6/30/24	391,554	406,666
United States Treasury Note/Bond	2.000%	6/30/24	419,533	438,740
United States Treasury Note/Bond	1.750%	7/31/24	345,514	359,065
United States Treasury Note/Bond	2.125%	7/31/24	254,475	267,318
United States Treasury Note/Bond	2.375%	8/15/24	491,390	520,259
United States Treasury Note/Bond	1.250%	8/31/24	478,543	489,834
United States Treasury Note/Bond	1.875%	8/31/24	306,793	320,023
United States Treasury Note/Bond	1.500%	9/30/24	283,503	292,540
United States Treasury Note/Bond	2.125%	9/30/24	482,058	507,065
United States Treasury Note/Bond	1.500%	10/31/24	864,346	891,897
United States Treasury Note/Bond	2.250%	10/31/24	282,595	298,579
United States Treasury Note/Bond	2.250%	11/15/24	606,889	641,501
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,634
United States Treasury Note/Bond	1.500%	11/30/24	1,100,256	1,135,327
United States Treasury Note/Bond	2.125%	11/30/24	1,110,580	1,169,753
United States Treasury Note/Bond	1.750%	12/31/24	454,053	472,499
United States Treasury Note/Bond	2.250%	12/31/24	361,825	382,856
United States Treasury Note/Bond	1.375%	1/31/25	261,760	268,958
United States Treasury Note/Bond	2.500%	1/31/25	212,880	227,316
United States Treasury Note/Bond	2.000%	2/15/25	289,129	303,495
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,643
United States Treasury Note/Bond	1.125%	2/28/25	34,711	35,340
United States Treasury Note/Bond	2.750%	2/28/25	78,661	84,757
United States Treasury Note/Bond	0.500%	3/31/25	9,630	9,582
United States Treasury Note/Bond	2.625%	3/31/25	300,621	322,886
United States Treasury Note/Bond	0.375%	4/30/25	320,390	316,936
United States Treasury Note/Bond	2.875%	4/30/25	208,494	226,085

Vanguard® Total Bond Market Index Fund
Schedule of Investments (unaudited)
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.125%	5/15/25	1,112,386	1,174,263
United States Treasury Note/Bond	0.250%	5/31/25	614,131	603,768
United States Treasury Note/Bond	2.875%	5/31/25	255,590	277,475
United States Treasury Note/Bond	0.250%	6/30/25	1,084,640	1,065,320
United States Treasury Note/Bond	2.750%	6/30/25	251,462	271,972
United States Treasury Note/Bond	0.250%	7/31/25	714,990	701,360
United States Treasury Note/Bond	2.875%	7/31/25	293,610	319,163
United States Treasury Note/Bond	2.000%	8/15/25	1,620,189	1,704,743
United States Treasury Note/Bond	6.875%	8/15/25	48,414	60,480
United States Treasury Note/Bond	0.250%	8/31/25	468,100	458,665
United States Treasury Note/Bond	2.750%	8/31/25	350,365	379,434
United States Treasury Note/Bond	0.250%	9/30/25	146,010	142,930
United States Treasury Note/Bond	3.000%	9/30/25	259,032	283,559
United States Treasury Note/Bond	0.250%	10/31/25	530,514	518,660
United States Treasury Note/Bond	3.000%	10/31/25	204,006	223,482
United States Treasury Note/Bond	2.250%	11/15/25	742,427	789,757
United States Treasury Note/Bond	0.375%	11/30/25	874,670	858,817
United States Treasury Note/Bond	2.875%	11/30/25	275,005	300,013
United States Treasury Note/Bond	0.375%	12/31/25	169,153	165,929
United States Treasury Note/Bond	2.625%	12/31/25	360,095	389,240
United States Treasury Note/Bond	0.375%	1/31/26	964,285	944,999
United States Treasury Note/Bond	2.625%	1/31/26	539,960	584,169
United States Treasury Note/Bond	1.625%	2/15/26	1,076,077	1,115,421
United States Treasury Note/Bond	0.500%	2/28/26	262,549	258,529
United States Treasury Note/Bond	2.500%	2/28/26	351,250	378,197
United States Treasury Note/Bond	0.750%	3/31/26	445,505	443,486
United States Treasury Note/Bond	2.250%	3/31/26	473,185	504,238
United States Treasury Note/Bond	0.750%	4/30/26	998,342	993,194
United States Treasury Note/Bond	2.375%	4/30/26	354,170	379,737
United States Treasury Note/Bond	1.625%	5/15/26	984,824	1,020,678
United States Treasury Note/Bond	0.750%	5/31/26	1,031,245	1,025,283
United States Treasury Note/Bond	2.125%	5/31/26	322,175	341,707
United States Treasury Note/Bond	0.875%	6/30/26	200,000	199,906
United States Treasury Note/Bond	1.875%	6/30/26	323,405	339,120
United States Treasury Note/Bond	1.875%	7/31/26	302,795	317,604
United States Treasury Note/Bond	1.500%	8/15/26	637,414	656,337
United States Treasury Note/Bond	6.750%	8/15/26	32,360	41,815
United States Treasury Note/Bond	1.375%	8/31/26	585,567	599,291
United States Treasury Note/Bond	1.625%	9/30/26	576,425	597,140
United States Treasury Note/Bond	1.625%	10/31/26	481,179	498,321
United States Treasury Note/Bond	2.000%	11/15/26	522,821	551,740
United States Treasury Note/Bond	6.500%	11/15/26	50,779	65,505
United States Treasury Note/Bond	1.625%	11/30/26	807,440	835,953
United States Treasury Note/Bond	1.750%	12/31/26	485,524	505,931
United States Treasury Note/Bond	1.500%	1/31/27	288,845	296,878
United States Treasury Note/Bond	2.250%	2/15/27	413,015	441,409
United States Treasury Note/Bond	1.125%	2/28/27	1,892	1,905
United States Treasury Note/Bond	0.625%	3/31/27	3,245	3,175
United States Treasury Note/Bond	0.500%	4/30/27	126,813	122,969
United States Treasury Note/Bond	2.375%	5/15/27	522,299	562,288
United States Treasury Note/Bond	0.500%	5/31/27	939,455	909,510
United States Treasury Note/Bond	0.500%	6/30/27	386,210	373,537
United States Treasury Note/Bond	0.375%	7/31/27	691,045	662,431
United States Treasury Note/Bond	2.250%	8/15/27	508,974	544,284
United States Treasury Note/Bond	6.375%	8/15/27	33,585	44,164
United States Treasury Note/Bond	0.500%	8/31/27	1,115,825	1,075,899
United States Treasury Note/Bond	0.375%	9/30/27	299,065	285,794
United States Treasury Note/Bond	0.500%	10/31/27	560,407	538,866
United States Treasury Note/Bond	2.250%	11/15/27	813,084	869,745
United States Treasury Note/Bond	0.625%	11/30/27	939,020	908,942
United States Treasury Note/Bond	0.625%	12/31/27	647,600	626,047

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	0.750%	1/31/28	780,282	759,678
United States Treasury Note/Bond	2.750%	2/15/28	667,601	735,613
United States Treasury Note/Bond	1.125%	2/29/28	443,220	441,904
United States Treasury Note/Bond	1.250%	3/31/28	623,400	625,933
United States Treasury Note/Bond	1.250%	4/30/28	951,603	954,577
United States Treasury Note/Bond	2.875%	5/15/28	755,131	838,904
United States Treasury Note/Bond	1.250%	5/31/28	532,190	533,520
United States Treasury Note/Bond	1.250%	6/30/28	834,400	835,704
United States Treasury Note/Bond	2.875%	8/15/28	953,238	1,059,881
United States Treasury Note/Bond	5.500%	8/15/28	39,225	50,704
United States Treasury Note/Bond	3.125%	11/15/28	866,900	980,681
United States Treasury Note/Bond	5.250%	11/15/28	45,485	58,320
United States Treasury Note/Bond	2.625%	2/15/29	697,211	764,426
United States Treasury Note/Bond	5.250%	2/15/29	45,278	58,317
United States Treasury Note/Bond	2.375%	5/15/29	903,778	975,233
United States Treasury Note/Bond	1.625%	8/15/29	679,659	695,164
United States Treasury Note/Bond	6.125%	8/15/29	50,571	69,440
United States Treasury Note/Bond	1.750%	11/15/29	549,757	567,452
United States Treasury Note/Bond	1.500%	2/15/30	147,629	149,082
United States Treasury Note/Bond	0.625%	5/15/30	1,281,512	1,197,813
United States Treasury Note/Bond	6.250%	5/15/30	131,653	185,590
United States Treasury Note/Bond	0.625%	8/15/30	1,323,619	1,233,448
United States Treasury Note/Bond	0.875%	11/15/30	1,451,269	1,380,293
United States Treasury Note/Bond	1.125%	2/15/31	1,512,821	1,468,855
United States Treasury Note/Bond	5.375%	2/15/31	350,937	476,726
United States Treasury Note/Bond	1.625%	5/15/31	1,069,226	1,085,766
United States Treasury Note/Bond	4.500%	2/15/36	418,248	573,719
United States Treasury Note/Bond	4.750%	2/15/37	35,000	49,645
United States Treasury Note/Bond	5.000%	5/15/37	59,400	86,520
United States Treasury Note/Bond	4.375%	2/15/38	55,118	75,787
United States Treasury Note/Bond	4.500%	5/15/38	5,613	7,830
United States Treasury Note/Bond	3.500%	2/15/39	132,956	166,091
United States Treasury Note/Bond	4.250%	5/15/39	109,385	149,498
United States Treasury Note/Bond	4.500%	8/15/39	120,862	170,189
United States Treasury Note/Bond	4.375%	11/15/39	233,466	324,335
United States Treasury Note/Bond	4.625%	2/15/40	260,527	373,531
United States Treasury Note/Bond	1.125%	5/15/40	90,635	78,243
United States Treasury Note/Bond	4.375%	5/15/40	184,735	257,879
United States Treasury Note/Bond	1.125%	8/15/40	1,025,495	882,246
United States Treasury Note/Bond	3.875%	8/15/40	239,862	315,044
United States Treasury Note/Bond	1.375%	11/15/40	441,620	396,699
United States Treasury Note/Bond	4.250%	11/15/40	233,132	321,285
United States Treasury Note/Bond	1.875%	2/15/41	1,075,461	1,052,944
United States Treasury Note/Bond	4.750%	2/15/41	193,930	284,138
United States Treasury Note/Bond	2.250%	5/15/41	251,860	262,092
United States Treasury Note/Bond	4.375%	5/15/41	163,418	229,372
United States Treasury Note/Bond	3.750%	8/15/41	64,325	83,492
United States Treasury Note/Bond	3.125%	11/15/41	78,330	93,286
United States Treasury Note/Bond	3.125%	2/15/42	190,872	227,555
United States Treasury Note/Bond	3.000%	5/15/42	183,799	214,987
United States Treasury Note/Bond	2.750%	8/15/42	414,324	466,568
United States Treasury Note/Bond	2.750%	11/15/42	473,324	532,638
United States Treasury Note/Bond	3.125%	2/15/43	324,938	387,945
United States Treasury Note/Bond	2.875%	5/15/43	512,230	588,584
United States Treasury Note/Bond	3.625%	8/15/43	394,910	508,138
United States Treasury Note/Bond	3.750%	11/15/43	388,181	509,245
United States Treasury Note/Bond	3.625%	2/15/44	341,732	441,368
United States Treasury Note/Bond	3.375%	5/15/44	432,981	539,535
United States Treasury Note/Bond	3.125%	8/15/44	484,184	580,719
United States Treasury Note/Bond	3.000%	11/15/44	365,342	429,848
United States Treasury Note/Bond	2.500%	2/15/45	434,671	469,988

Vanguard® Total Bond Market Index Fund
Schedule of Investments (unaudited)
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	3.000%	5/15/45	541,182	637,918
United States Treasury Note/Bond	2.875%	8/15/45	304,028	351,343
United States Treasury Note/Bond	3.000%	11/15/45	207,935	245,688
United States Treasury Note/Bond	2.500%	2/15/46	314,180	340,198
United States Treasury Note/Bond	2.500%	5/15/46	376,793	407,996
United States Treasury Note/Bond	2.250%	8/15/46	445,311	460,270
United States Treasury Note/Bond	2.875%	11/15/46	503,620	584,042
United States Treasury Note/Bond	3.000%	2/15/47	117,835	139,911
United States Treasury Note/Bond	3.000%	5/15/47	192,429	228,659
United States Treasury Note/Bond	2.750%	8/15/47	381,063	433,221
United States Treasury Note/Bond	2.750%	11/15/47	432,499	492,035
United States Treasury Note/Bond	3.000%	2/15/48	617,611	735,729
United States Treasury Note/Bond	3.125%	5/15/48	558,044	680,378
United States Treasury Note/Bond	3.000%	8/15/48	561,717	670,199
United States Treasury Note/Bond	3.375%	11/15/48	393,844	502,643
United States Treasury Note/Bond	3.000%	2/15/49	577,056	690,574
United States Treasury Note/Bond	2.875%	5/15/49	790,568	925,335
United States Treasury Note/Bond	2.250%	8/15/49	230,605	238,820
United States Treasury Note/Bond	2.375%	11/15/49	2,256	2,401
United States Treasury Note/Bond	2.000%	2/15/50	103,121	101,284
United States Treasury Note/Bond	1.250%	5/15/50	1,350,882	1,102,868
United States Treasury Note/Bond	1.375%	8/15/50	1,017,569	857,620
United States Treasury Note/Bond	1.625%	11/15/50	1,243,320	1,116,463
United States Treasury Note/Bond	1.875%	2/15/51	1,141,698	1,089,073
United States Treasury Note/Bond	2.375%	5/15/51	802,175	856,447
				130,146,940
Agency Bonds and Notes (1.27%)				
² AID-Israel	5.500%	9/18/23	542	603
² AID-Israel	5.500%	12/4/23	4,768	5,344
² AID-Israel	5.500%	4/26/24	20,405	23,240
² AID-Israel	5.500%	9/18/33	6,775	9,559
² AID-Jordan	3.000%	6/30/25	5,200	5,612
Federal Farm Credit Banks	0.125%	11/23/22	23,415	23,400
Federal Farm Credit Banks	0.125%	2/3/23	22,000	21,974
Federal Farm Credit Banks	0.125%	4/13/23	53,000	52,910
Federal Farm Credit Banks	0.125%	5/10/23	32,500	32,436
Federal Farm Credit Banks	1.770%	6/26/23	8,000	8,242
Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,390
Federal Farm Credit Banks	0.250%	2/26/24	20,700	20,636
Federal Home Loan Banks	0.125%	8/12/22	24,000	23,999
³ Federal Home Loan Banks	2.000%	9/9/22	12,975	13,261
Federal Home Loan Banks	0.125%	10/21/22	27,500	27,491
Federal Home Loan Banks	1.375%	2/17/23	22,295	22,720
Federal Home Loan Banks	2.125%	3/10/23	27,720	28,616
Federal Home Loan Banks	0.125%	3/17/23	25,000	24,963
Federal Home Loan Banks	0.125%	6/2/23	42,500	42,406
Federal Home Loan Banks	2.500%	2/13/24	57,095	60,262
Federal Home Loan Banks	2.875%	6/14/24	40,400	43,273
Federal Home Loan Banks	1.500%	8/15/24	19,950	20,575
Federal Home Loan Banks	5.375%	8/15/24	24,750	28,493
Federal Home Loan Banks	2.875%	9/13/24	14,985	16,109
Federal Home Loan Banks	0.500%	4/14/25	29,000	28,829
Federal Home Loan Banks	0.375%	9/4/25	11,000	10,824
Federal Home Loan Banks	3.250%	11/16/28	218,880	249,022
Federal Home Loan Banks	5.500%	7/15/36	19,780	29,151
^{3,4} Federal Home Loan Mortgage Corp.	0.125%	7/25/22	25,000	25,000
⁴ Federal Home Loan Mortgage Corp.	0.375%	4/20/23	16,100	16,145
⁴ Federal Home Loan Mortgage Corp.	0.375%	5/5/23	49,050	49,180
^{3,4} Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	52,460
⁴ Federal Home Loan Mortgage Corp.	0.250%	6/26/23	54,475	54,485
⁴ Federal Home Loan Mortgage Corp.	0.250%	8/24/23	68,975	68,949

Vanguard® Total Bond Market Index Fund
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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Federal Home Loan Mortgage Corp.	0.250%	9/8/23	55,750	55,716
4	Federal Home Loan Mortgage Corp.	0.125%	10/16/23	25,000	24,907
4	Federal Home Loan Mortgage Corp.	0.250%	11/6/23	52,000	51,930
4	Federal Home Loan Mortgage Corp.	0.250%	12/4/23	57,670	57,562
4	Federal Home Loan Mortgage Corp.	1.500%	2/12/25	39,850	41,119
3,4	Federal Home Loan Mortgage Corp.	0.375%	7/21/25	44,250	43,668
4	Federal Home Loan Mortgage Corp.	0.375%	9/23/25	108,425	106,849
3,4	Federal Home Loan Mortgage Corp.	6.750%	9/15/29	191,366	275,859
4	Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	133,323
4	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	11,429	16,793
4	Federal National Mortgage Assn.	1.375%	9/6/22	20,300	20,595
4	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	18,956
4	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	34,642
4	Federal National Mortgage Assn.	0.250%	5/22/23	71,700	71,726
4	Federal National Mortgage Assn.	0.250%	7/10/23	38,050	38,044
4	Federal National Mortgage Assn.	2.875%	9/12/23	23,000	24,308
4	Federal National Mortgage Assn.	0.250%	11/27/23	214,605	214,308
4	Federal National Mortgage Assn.	2.500%	2/5/24	90,320	95,288
4	Federal National Mortgage Assn.	1.750%	7/2/24	26,717	27,737
4	Federal National Mortgage Assn.	2.625%	9/6/24	384,005	410,378
4	Federal National Mortgage Assn.	1.625%	10/15/24	29,170	30,232
4	Federal National Mortgage Assn.	1.625%	1/7/25	36,330	37,627
4	Federal National Mortgage Assn.	0.625%	4/22/25	27,300	27,266
4	Federal National Mortgage Assn.	0.500%	6/17/25	41,000	40,684
4	Federal National Mortgage Assn.	0.375%	8/25/25	84,475	83,304
4	Federal National Mortgage Assn.	0.500%	11/7/25	77,575	76,731
4	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	36,059
4	Federal National Mortgage Assn.	1.875%	9/24/26	48,275	50,663
4	Federal National Mortgage Assn.	0.750%	10/8/27	84,180	82,266
4	Federal National Mortgage Assn.	6.250%	5/15/29	27,789	37,859
4	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	38,439
4	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	70,739
4	Federal National Mortgage Assn.	0.875%	8/5/30	98,000	92,923
4	Federal National Mortgage Assn.	6.625%	11/15/30	29,700	42,974
4	Federal National Mortgage Assn.	5.625%	7/15/37	10,765	16,361
3	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,508
3	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,509
3	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,720
	Private Export Funding Corp.	1.750%	11/15/24	4,050	4,166
3	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,682
	Private Export Funding Corp.	1.400%	7/15/28	11,650	11,634
3	Resolution Funding Corp.	8.625%	1/15/30	110	171
	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,438
	Tennessee Valley Authority	2.875%	9/15/24	9,637	10,346
	Tennessee Valley Authority	0.750%	5/15/25	6,825	6,832
3	Tennessee Valley Authority	6.750%	11/1/25	17,306	21,675
3	Tennessee Valley Authority	2.875%	2/1/27	30,250	33,092
	Tennessee Valley Authority	7.125%	5/1/30	27,165	39,578
3	Tennessee Valley Authority	4.700%	7/15/33	7,950	10,338
	Tennessee Valley Authority	4.650%	6/15/35	15,169	19,913
	Tennessee Valley Authority	5.880%	4/1/36	10,800	16,035
	Tennessee Valley Authority	6.150%	1/15/38	920	1,403
	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,696
	Tennessee Valley Authority	5.250%	9/15/39	24,190	34,479
	Tennessee Valley Authority	4.875%	1/15/48	6,951	9,991
	Tennessee Valley Authority	5.375%	4/1/56	6,250	10,000
	Tennessee Valley Authority	4.625%	9/15/60	7,468	10,987
	Tennessee Valley Authority	4.250%	9/15/65	14,725	20,601
					3,970,188
	Conventional Mortgage-Backed Securities (20.61%)				
3,4	Fannie Mae Pool	6.000%	1/1/26–3/1/35	252	288

Vanguard® Total Bond Market Index Fund
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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3,4	Fannie Mae Pool	6.500%	2/1/29–9/1/32	122	135
3,4	Fannie Mae Pool	8.000%	8/1/24	1	1
3,4	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	33,699	34,768
3,4	Freddie Mac Gold Pool	2.500%	6/1/22–3/1/43	490,494	512,505
3,4	Freddie Mac Gold Pool	3.000%	8/1/21–12/1/47	1,574,279	1,658,679
3,4	Freddie Mac Gold Pool	3.500%	4/1/24–7/1/48	1,757,448	1,878,645
3,4	Freddie Mac Gold Pool	4.000%	5/1/23–2/1/49	1,104,522	1,194,999
3,4	Freddie Mac Gold Pool	4.500%	12/1/21–1/1/49	555,746	609,729
3,4	Freddie Mac Gold Pool	5.000%	12/1/21–11/1/48	179,229	201,367
3,4	Freddie Mac Gold Pool	5.500%	1/1/22–6/1/41	109,157	125,241
3,4	Freddie Mac Gold Pool	6.000%	10/1/21–5/1/40	55,989	65,290
3,4	Freddie Mac Gold Pool	6.500%	3/1/22–9/1/39	19,836	22,774
3,4	Freddie Mac Gold Pool	7.000%	9/1/23–12/1/38	6,895	7,793
3,4	Freddie Mac Gold Pool	7.500%	9/1/22–2/1/32	458	518
3,4	Freddie Mac Gold Pool	8.000%	8/1/23–12/1/31	613	697
3,4	Freddie Mac Gold Pool	8.500%	6/1/22–7/1/31	99	112
3,4	Freddie Mac Gold Pool	9.000%	12/1/24–3/1/31	87	105
3,5	Ginnie Mae I Pool	3.000%	1/15/26–7/15/51	3,164,782	3,328,464
3	Ginnie Mae I Pool	3.500%	9/20/25–11/20/50	2,837,152	3,015,058
3	Ginnie Mae I Pool	4.000%	6/15/24–5/20/50	1,547,321	1,666,726
3	Ginnie Mae I Pool	4.500%	6/15/23–9/20/49	836,346	914,812
3	Ginnie Mae I Pool	4.750%	8/15/33	10	12
3	Ginnie Mae I Pool	5.000%	12/20/32–12/20/49	323,913	359,324
3	Ginnie Mae I Pool	5.500%	8/15/23–1/20/49	109,923	126,655
3	Ginnie Mae I Pool	6.000%	11/15/22–12/20/41	56,787	65,364
3	Ginnie Mae I Pool	6.500%	9/15/23–9/20/40	17,916	20,537
3	Ginnie Mae I Pool	7.000%	1/15/23–11/20/38	3,354	3,889
3	Ginnie Mae I Pool	7.500%	12/15/22–6/15/32	946	1,057
3	Ginnie Mae I Pool	8.000%	8/15/22–12/15/30	585	659
3	Ginnie Mae I Pool	8.250%	6/15/27	1	1
3	Ginnie Mae I Pool	8.500%	6/15/22–2/15/31	128	148
3	Ginnie Mae I Pool	9.000%	9/15/24–1/15/31	129	153
3	Ginnie Mae I Pool	9.500%	12/15/24–9/15/25	3	3
3	Ginnie Mae II Pool	1.500%	3/20/51–4/20/51	52,763	52,096
3,5	Ginnie Mae II Pool	2.000%	8/20/50–7/15/51	2,379,866	2,424,650
3,5	Ginnie Mae II Pool	2.500%	6/20/27–7/15/51	2,255,211	2,335,895
3,4,5	UMBS Pool	1.500%	7/1/35–7/25/51	3,399,838	3,371,804
3,4,5	UMBS Pool	2.000%	7/1/23–7/25/51	13,016,666	13,210,945
3,4,5	UMBS Pool	2.500%	10/1/22–7/25/51	8,797,513	9,128,613
3,4,5	UMBS Pool	3.000%	10/1/21–7/25/51	6,681,469	7,016,632
3,4,5	UMBS Pool	3.500%	8/1/21–7/25/51	4,469,263	4,763,431
3,4,5	UMBS Pool	4.000%	2/1/22–7/25/51	3,279,514	3,538,066
3,4	UMBS Pool	4.500%	11/1/21–7/1/50	1,478,292	1,618,042
3,4	UMBS Pool	5.000%	9/1/21–3/1/50	536,278	599,732
3,4	UMBS Pool	5.500%	9/1/21–6/1/49	220,071	253,816
3,4	UMBS Pool	6.000%	8/1/21–5/1/41	157,175	184,436
3,4	UMBS Pool	6.500%	10/1/21–10/1/39	38,915	45,073
3,4	UMBS Pool	7.000%	12/1/22–11/1/38	11,247	13,086
3,4	UMBS Pool	7.500%	11/1/22–12/1/32	972	1,117
3,4	UMBS Pool	8.000%	6/1/22–9/1/31	314	368
3,4	UMBS Pool	8.500%	7/1/24–5/1/32	130	149
3,4	UMBS Pool	9.000%	8/1/24–8/1/30	28	33
3,4	UMBS Pool	9.500%	1/1/25–11/1/25	33	38
					64,374,530
Nonconventional Mortgage-Backed Securities (0.02%)					
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.290%	1.668%	12/1/41	582	604
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.310%	1.887%	9/1/37	960	992
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.353%	1.728%	1/1/35	66	69
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.388%	2.002%	10/1/37	528	546
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.431%	1.958%	7/1/36	151	158
3,4,6	Fannie Mae Pool, 12M USD LIBOR + 1.460%	1.835%	2/1/37	1	1

Vanguard® Total Bond Market Index Fund
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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.472%	1.847%	3/1/43	1,692	1,774
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.519%	2.019%	10/1/34	3	3
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.530%	1.934%	12/1/43	587	632
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.553%	2.199%	9/1/43	206	208
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.560%	2.310%	7/1/43	3,621	3,728
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.594%	2.005%	6/1/43	814	823
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.596%	2.096%	11/1/33	83	88
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.603%	1.978%	4/1/37	10	11
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.618%	2.326%	8/1/35	551	587
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.623%	1.998%	2/1/36	305	314
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.624%	1.974%	10/1/37	321	333
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.627%	2.002%	3/1/38	102	106
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.633%	2.008%	1/1/35	1	1
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.635%	2.135%	11/1/36	63	67
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.655%	2.187%	10/1/42	644	681
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.658%	2.033%	1/1/37	150	160
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.658%	2.408%	7/1/35	362	381
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.660%	2.207%	9/1/40	164	175
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.665%	1.915%	6/1/36	30	30
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.675%	2.172%	11/1/39	313	330
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.684%	2.154%	8/1/39	771	797
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.684%	2.156%	1/1/42	681	708
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.685%	1.940%	6/1/42	880	919
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.685%	2.105%	12/1/33	159	170
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.688%	2.063%	4/1/36	141	148
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	1.962%	5/1/40	236	252
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.213%	10/1/39	396	414
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.690%	2.329%	9/1/42	1,098	1,154
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.695%	2.445%	7/1/39	141	147
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.698%	2.242%	8/1/40	393	419
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.075%	12/1/40	330	351
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.700%	2.163%	7/1/37	272	291
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.701%	2.234%	10/1/42	604	643
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.705%	2.110%	11/1/39	179	188
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.711%	2.086%	4/1/36	56	58
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.716%	2.042%	5/1/42	900	945
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.721%	2.249%	9/1/43	1,337	1,415
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.728%	2.228%	9/1/34	186	192
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.737%	1.988%	6/1/41	136	144
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.747%	2.192%	7/1/41	1,049	1,111
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.748%	2.123%	5/1/35	153	160
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.125%	2/1/36	144	150
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.451%	10/1/40	218	231
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.768%	2.121%	5/1/42	92	96
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.780%	2.155%	2/1/41	267	284
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.783%	2.276%	7/1/42	493	535
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.791%	2.070%	4/1/37	49	54
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.170%	3/1/42	620	659
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.795%	3.354%	8/1/42	1,482	1,483
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.796%	2.384%	9/1/40	640	678
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.799%	2.371%	3/1/42	275	297
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.805%	2.274%	11/1/41	840	906
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.185%	11/1/39–12/1/40	425	449
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.310%	11/1/33–10/1/40	1,062	1,136
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.810%	2.392%	9/1/33	5	5
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.204%	1/1/42	339	361
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.813%	2.218%	11/1/41	396	422
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.071%	5/1/41	424	453
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.190%	2/1/41	445	476
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.224%	12/1/41	492	527
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.289%	12/1/40	288	302

Vanguard® Total Bond Market Index Fund
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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.315%	11/1/40	221	234
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.820%	2.195%	12/1/40	76	81
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.821%	2.196%	3/1/41	589	626
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.823%	2.293%	12/1/39	339	356
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.825%	2.200%	3/1/41	410	443
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.826%	2.076%	7/1/38	272	279
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.827%	2.201%	2/1/41	346	351
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.828%	2.152%	2/1/42	574	618
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.080%	6/1/41	614	652
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.205%	4/1/41	593	603
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.835%	2.210%	1/1/40	332	348
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.840%	2.566%	8/1/39	383	407
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.865%	2.115%	5/1/40	116	122
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.875%	2.250%	1/1/37	16	17
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.880%	2.315%	11/1/34	242	260
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.162%	5/1/36	74	75
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.914%	2.164%	4/1/37	213	228
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.925%	2.425%	10/1/37	15	15
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 1.965%	2.340%	4/1/37	15	15
3.4,6	Fannie Mae Pool, 12M USD LIBOR + 2.130%	2.547%	10/1/36	199	216
3.4,6	Fannie Mae Pool, 1YR CMT + 2.155%	2.280%	12/1/37	388	403
3.4,6	Fannie Mae Pool, 1YR CMT + 2.185%	2.310%	5/1/36	33	35
3.4,6	Fannie Mae Pool, 1YR CMT + 2.190%	2.315%	12/1/36	5	5
3.4,6	Fannie Mae Pool, 1YR CMT + 2.235%	2.360%	12/1/35	2	3
3.4,6	Fannie Mae Pool, 1YR CMT + 2.268%	2.393%	5/1/33–12/1/35	199	211
3.4,6	Fannie Mae Pool, 1YR CMT + 2.275%	2.400%	11/1/32	5	6
3.4,6	Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	165	177
3.4,6	Fannie Mae Pool, 6M USD LIBOR + 1.146%	1.396%	4/1/37	603	629
3.4,6	Fannie Mae Pool, 6M USD LIBOR + 1.413%	1.663%	7/1/34	96	101
3.4,6	Fannie Mae Pool, 6M USD LIBOR + 1.840%	2.090%	8/1/37	426	448
3.4	Fannie Mae REMICS	2.488%	3/25/23	7,354	7,593
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.158%	1.408%	8/1/37	9	9
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.516%	2.016%	9/1/37	91	93
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.545%	1.919%	3/1/37	32	33
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	1.925%	4/1/37	1	1
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	1.945%	3/1/37	24	26
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	2.000%	1/1/38	75	81
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	1.890%	5/1/42	135	141
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.015%	12/1/36	270	289
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.155%	11/1/43	210	220
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	2.160%	10/1/37	287	299
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.665%	2.040%	12/1/34	96	98
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2.070%	2/1/37	177	190
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	2.102%	1/1/35	38	40
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	2.118%	12/1/36	382	398
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	2.120%	12/1/40	690	725
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	2.000%	5/1/38	46	48
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	2.125%	4/1/33–3/1/36	21	21
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	2.140%	12/1/36	51	55
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	2.154%	12/1/34	6	7
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.779%	2.184%	6/1/37	398	428
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	2.210%	3/1/36	4	4
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.819%	2.369%	3/1/42	467	498
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.822%	2.279%	6/1/41	21	22
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.830%	2.247%	12/1/35	278	297
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.831%	2.831%	1/1/37	129	138
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	2.840%	6/1/37	67	71
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.853%	2.242%	2/1/42	186	197
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.870%	2.576%	8/1/37	171	179
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.130%	5/1/40	170	177
3.4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.132%	6/1/40	187	197

Vanguard® Total Bond Market Index Fund
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June 30, 2021

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.255%	12/1/40–3/1/41	872	925
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.500%	6/1/41	187	196
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.880%	6/1/40	334	346
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.888%	2.287%	2/1/42	267	271
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.895%	2.501%	9/1/40	489	519
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.287%	6/1/40	289	300
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.353%	11/1/40	359	375
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	2.439%	12/1/39	95	102
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	2.285%	1/1/41–2/1/41	664	710
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.980%	2.247%	5/1/37	554	564
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	2.370%	3/1/37	388	415
3,4,6	Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	2.460%	3/1/38	72	76
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.125%	2.250%	6/1/35	1	1
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.375%	2/1/36–5/1/36	345	363
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.378%	11/1/34	560	588
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.464%	6/1/34	1	1
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.542%	11/1/36	111	115
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	2.440%	12/1/34	23	24
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	2.534%	11/1/33	1	1
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	2.537%	10/1/36	366	392
3,4,6	Freddie Mac Non Gold Pool, 1YR CMT + 2.549%	2.673%	3/1/37	85	85
3,4,6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	1.605%	5/1/37–6/1/37	311	318
3,4,6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	1.820%	3/1/37	82	85
3,4,6	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	1.915%	1/1/37	507	535
3,6	Ginnie Mae II Pool, 1YR CMT + 1.500%	1.625%	7/20/38–12/20/40	725	760
3,6	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.000%	1/20/41–1/20/44	5,119	5,290
3,6	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.125%	10/20/38–12/20/43	3,633	3,743
3,6	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.250%	7/20/41–8/20/41	1,062	1,092
3,6	Ginnie Mae II Pool, 1YR CMT + 1.500%	2.875%	6/20/29–6/20/43	3,068	3,201
3,6	Ginnie Mae II Pool, 1YR CMT + 2.000%	2.125%	11/20/40	57	59
3,6	Ginnie Mae II Pool, 1YR CMT + 2.000%	2.375%	5/20/41	125	130
3,6	Ginnie Mae II Pool, 1YR CMT + 2.000%	3.375%	5/20/41	129	132
				75,185	

Total U.S. Government and Agency Obligations (Cost \$193,204,125)

198,566,843

Asset-Backed/Commercial Mortgage-Backed Securities (2.60%)

3	Ally Auto Receivables Trust Series 2018-1	2.530%	2/15/23	1,194	1,197
3	Ally Auto Receivables Trust Series 2018-2	3.090%	6/15/23	2,230	2,253
3	Ally Auto Receivables Trust Series 2018-3	3.000%	1/17/23	207	208
3	Ally Auto Receivables Trust Series 2018-3	3.120%	7/17/23	2,375	2,404
3	Ally Auto Receivables Trust Series 2019-2	2.230%	1/16/24	10,893	11,002
3	Ally Auto Receivables Trust Series 2019-2	2.260%	8/15/24	1,875	1,925
3	Ally Auto Receivables Trust Series 2019-4	1.840%	6/17/24	12,047	12,156
3	Ally Auto Receivables Trust Series 2019-4	1.920%	1/15/25	1,600	1,640
3	American Express Credit Account Master Trust Series 2017-7	2.350%	5/15/25	13,300	13,660
3	American Express Credit Account Master Trust Series 2018-2	3.010%	10/15/25	14,150	14,797
3	American Express Credit Account Master Trust Series 2018-8	3.180%	4/15/24	2,200	2,213
3	American Express Credit Account Master Trust Series 2019-1	2.870%	10/15/24	18,955	19,313
3	American Express Credit Account Master Trust Series 2019-3	2.000%	4/15/25	7,450	7,612
3	AmeriCredit Automobile Receivables Trust Series 2018-1	3.260%	1/18/24	1,988	1,999
3	AmeriCredit Automobile Receivables Trust Series 2018-1	3.500%	1/18/24	2,100	2,145
3	AmeriCredit Automobile Receivables Trust Series 2019-1	2.970%	11/20/23	2,101	2,115
3	AmeriCredit Automobile Receivables Trust Series 2020-1	1.110%	8/19/24	10,000	10,054
3	AmeriCredit Automobile Receivables Trust Series 2020-2	0.660%	12/18/24	1,000	1,004
3	AmeriCredit Automobile Receivables Trust Series 2020-3	0.530%	6/18/25	14,525	14,571
3	AmeriCredit Automobile Receivables Trust Series 2020-3	0.760%	12/18/25	1,375	1,379

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
³ AmeriCredit Automobile Receivables Trust Series 2021-1	0.370%	8/18/25	3,650	3,645
³ AmeriCredit Automobile Receivables Trust Series 2021-1	0.680%	10/19/26	2,150	2,153
³ AmeriCredit Automobile Receivables Trust Series 2021-1	0.890%	10/19/26	1,350	1,343
³ AmeriCredit Automobile Receivables Trust Series 2021-2	0.340%	12/18/26	1,150	1,152
³ BA Credit Card Trust Series 2019-A1	1.740%	1/15/25	10,750	10,938
³ BA Credit Card Trust Series 2021-A1	0.440%	9/15/26	2,115	2,109
³ Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.429%	9/15/48	2,050	2,168
³ Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.705%	9/15/48	4,100	4,465
³ Banc of America Commercial Mortgage Trust Series 2017-BNK3	3.574%	2/15/50	9,108	10,088
³ Banc of America Commercial Mortgage Trust Series 2017-BNK3	3.748%	2/15/50	3,542	3,888
³ BANK Series 2017-BNK5	3.390%	6/15/60	9,750	10,730
³ BANK Series 2017-BNK5	3.624%	6/15/60	4,450	4,853
³ BANK Series 2017-BNK6	3.254%	7/15/60	5,500	5,945
³ BANK Series 2017-BNK6	3.518%	7/15/60	3,388	3,753
³ BANK Series 2017-BNK6	3.741%	7/15/60	3,388	3,722
³ BANK Series 2017-BNK7	3.175%	9/15/60	6,984	7,581
³ BANK Series 2017-BNK7	3.435%	9/15/60	5,790	6,401
³ BANK Series 2017-BNK7	3.748%	9/15/60	4,100	4,512
³ BANK Series 2017-BNK8	3.488%	11/15/50	8,000	8,872
³ BANK Series 2017-BNK8	3.731%	11/15/50	1,325	1,464
³ BANK Series 2017-BNK8	4.206%	11/15/50	1,955	2,097
³ BANK Series 2017-BNK9	3.279%	11/15/54	8,000	8,661
³ BANK Series 2017-BNK9	3.538%	11/15/54	8,000	8,898
³ BANK Series 2018-BN10	3.641%	2/15/61	1,802	1,971
³ BANK Series 2018-BN10	3.688%	2/15/61	7,600	8,518
³ BANK Series 2018-BN10	3.898%	2/15/61	2,100	2,342
³ BANK Series 2018-BN11	4.046%	3/15/61	5,550	6,345
³ BANK Series 2018-BN12	4.255%	5/15/61	6,550	7,575
³ BANK Series 2018-BN12	4.488%	5/15/61	2,100	2,416
³ BANK Series 2018-BN13	3.953%	8/15/61	2,300	2,583
³ BANK Series 2018-BN13	4.217%	8/15/61	2,200	2,542
³ BANK Series 2018-BN14	3.966%	9/15/60	1,600	1,809
³ BANK Series 2018-BN14	4.128%	9/15/60	3,425	3,626
³ BANK Series 2018-BN14	4.231%	9/15/60	3,575	4,151
³ BANK Series 2018-BN14	4.481%	9/15/60	1,550	1,794
³ BANK Series 2018-BN15	4.407%	11/15/61	7,690	9,004
³ BANK Series 2019-BN16	4.005%	2/15/52	6,625	7,603
³ BANK Series 2019-BN17	3.714%	4/15/52	7,350	8,289
³ BANK Series 2019-BN17	3.976%	4/15/52	1,750	1,982
³ BANK Series 2019-BN18	3.584%	5/15/62	21,125	23,663
³ BANK Series 2019-BN18	3.826%	5/15/62	2,575	2,888
³ BANK Series 2019-BN19	3.183%	8/15/61	15,850	17,324
³ BANK Series 2019-BN19	4.167%	8/15/61	2,240	2,407
³ BANK Series 2019-BN20	3.011%	9/15/62	10,250	11,086
³ BANK Series 2019-BN21	2.851%	10/17/52	21,600	23,090
³ BANK Series 2019-BN21	3.093%	10/17/52	4,325	4,632
³ BANK Series 2019-BN22	2.978%	11/15/62	16,943	18,280
³ BANK Series 2019-BN23	2.920%	12/15/52	10,705	11,496
³ BANK Series 2019-BN23	3.203%	12/15/52	4,000	4,325
³ BANK Series 2019-BN24	2.960%	11/15/62	8,050	8,677
³ BANK Series 2019-BN24	3.283%	11/15/62	3,750	4,058
³ BANK Series 2020-BN25	2.649%	1/15/63	11,830	12,468
³ BANK Series 2020-BN25	2.841%	1/15/63	3,685	3,871
³ BANK Series 2020-BN26	2.403%	3/15/63	10,460	10,822
³ BANK Series 2020-BN26	2.687%	3/15/63	3,310	3,435
³ BANK Series 2020-BN27	2.144%	4/15/63	9,540	9,676
³ BANK Series 2020-BN27	2.551%	4/15/63	2,825	2,910

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
³ BANK Series 2020-BN28	1.844%	3/15/63	2,810	2,776
³ BANK Series 2020-BN29	1.997%	11/15/53	3,900	3,900
³ BANK Series 2020-BN30	1.925%	12/15/53	4,700	4,671
³ BANK Series 2020-BN30	2.111%	12/15/53	550	544
³ BANK Series 2021-BN31	2.036%	2/15/54	3,300	3,309
³ BANK Series 2021-BN31	2.211%	2/15/54	1,925	1,911
³ BANK Series 2021-BN32	2.643%	4/15/54	5,350	5,641
³ BANK Series 2021-BN33	2.556%	5/15/64	2,535	2,654
³ BANK Series 2021-BN34	2.438%	6/15/63	9,750	10,104
³ Barclays Commercial Mortgage Trust Series 2019-C3	3.583%	5/15/52	21,595	24,195
³ Barclays Commercial Mortgage Trust Series 2019-C4	2.919%	8/15/52	15,870	17,038
³ Barclays Commercial Mortgage Trust Series 2019-C4	3.171%	8/15/52	1,325	1,430
³ Barclays Commercial Mortgage Trust Series 2019-C5	3.063%	11/15/52	8,975	9,747
³ Barclays Commercial Mortgage Trust Series 2019-C5	3.366%	11/15/52	5,375	5,851
³ BBCMS Mortgage Trust Series 2017-C1	3.674%	2/15/50	17,475	19,423
³ BBCMS Mortgage Trust Series 2017-C1	3.898%	2/15/50	4,675	5,162
³ BBCMS Mortgage Trust Series 2018-C2	4.314%	12/15/51	8,350	9,727
³ BBCMS Mortgage Trust Series 2020-C6	2.639%	2/15/53	7,635	8,047
³ BBCMS Mortgage Trust Series 2020-C6	2.840%	2/15/53	2,000	2,115
³ BBCMS Mortgage Trust Series 2020-C7	2.037%	4/15/53	2,520	2,539
³ BBCMS Mortgage Trust Series 2020-C8	2.040%	10/15/53	8,225	8,259
³ BBCMS Mortgage Trust Series 2020-C8	2.398%	10/15/53	1,685	1,707
³ BBCMS Mortgage Trust Series 2021-C9	2.299%	2/15/54	9,525	9,766
^{3,5} BBCMS Trust Series 2021-C10	2.492%	7/15/54	9,500	9,858
³ Bear Stearns Commercial Mortgage Securities Trust Series 2007-T26	5.513%	1/12/45	903	905
³ Benchmark Mortgage Trust Series 2018-B1	3.666%	1/15/51	7,960	8,885
³ Benchmark Mortgage Trust Series 2018-B1	3.878%	1/15/51	2,600	2,875
³ Benchmark Mortgage Trust Series 2018-B2	3.662%	2/15/51	6,050	6,291
³ Benchmark Mortgage Trust Series 2018-B2	3.882%	2/15/51	17,575	19,847
³ Benchmark Mortgage Trust Series 2018-B2	4.084%	2/15/51	8,225	9,224
³ Benchmark Mortgage Trust Series 2018-B3	3.848%	4/10/51	5,000	5,225
³ Benchmark Mortgage Trust Series 2018-B3	4.025%	4/10/51	13,150	14,996
³ Benchmark Mortgage Trust Series 2018-B4	4.121%	7/15/51	18,625	21,382
³ Benchmark Mortgage Trust Series 2018-B4	4.311%	7/15/51	3,250	3,721
³ Benchmark Mortgage Trust Series 2018-B5	4.208%	7/15/51	8,850	10,257
³ Benchmark Mortgage Trust Series 2018-B5	4.419%	7/15/51	1,750	2,019
³ Benchmark Mortgage Trust Series 2018-B6	4.203%	10/10/51	3,325	3,531
³ Benchmark Mortgage Trust Series 2018-B6	4.261%	10/10/51	4,025	4,670
³ Benchmark Mortgage Trust Series 2018-B6	4.441%	10/10/51	1,250	1,447
³ Benchmark Mortgage Trust Series 2018-B7	4.510%	5/15/53	22,400	26,379
³ Benchmark Mortgage Trust Series 2018-B8	4.232%	1/15/52	10,690	12,402
³ Benchmark Mortgage Trust Series 2018-B8	4.532%	1/15/52	3,400	3,936
³ Benchmark Mortgage Trust Series 2019-B10	3.717%	3/15/62	6,100	6,887
³ Benchmark Mortgage Trust Series 2019-B10	3.979%	3/15/62	2,600	2,926
³ Benchmark Mortgage Trust Series 2019-B11	3.542%	5/15/52	15,840	17,678
³ Benchmark Mortgage Trust Series 2019-B11	3.784%	5/15/52	4,225	4,726
³ Benchmark Mortgage Trust Series 2019-B13	2.952%	8/15/57	3,600	3,867
³ Benchmark Mortgage Trust Series 2019-B14	3.049%	12/15/62	13,650	14,790
³ Benchmark Mortgage Trust Series 2019-B15	2.928%	12/15/72	13,355	14,360
³ Benchmark Mortgage Trust Series 2019-B9	4.016%	3/15/52	6,281	7,208
³ Benchmark Mortgage Trust Series 2020-B16	2.732%	2/15/53	25,275	26,781
³ Benchmark Mortgage Trust Series 2020-B16	2.944%	2/15/53	1,295	1,372
³ Benchmark Mortgage Trust Series 2020-B17	2.211%	3/15/53	2,500	2,587
³ Benchmark Mortgage Trust Series 2020-B17	2.289%	3/15/53	5,530	5,672
³ Benchmark Mortgage Trust Series 2020-B17	2.583%	3/15/53	1,655	1,708
³ Benchmark Mortgage Trust Series 2020-B19	1.850%	9/15/53	3,375	3,339
³ Benchmark Mortgage Trust Series 2020-B19	2.148%	9/15/53	1,125	1,123
³ Benchmark Mortgage Trust Series 2020-B20	2.034%	10/15/53	6,725	6,740
³ Benchmark Mortgage Trust Series 2020-B20	2.375%	10/15/53	555	564
³ Benchmark Mortgage Trust Series 2020-B21	1.978%	12/17/53	8,350	8,324

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³ Benchmark Mortgage Trust Series 2020-B21	2.254%	12/17/53	850	855
³ Benchmark Mortgage Trust Series 2020-B22	1.973%	1/15/54	6,100	6,077
³ Benchmark Mortgage Trust Series 2020-IG1	2.687%	9/15/43	7,900	8,318
³ Benchmark Mortgage Trust Series 2020-IG1	2.909%	9/15/43	2,640	2,746
³ Benchmark Mortgage Trust Series 2021-B23	2.070%	2/15/54	13,150	13,201
³ Benchmark Mortgage Trust Series 2021-B23	2.274%	2/15/54	4,400	4,434
³ Benchmark Mortgage Trust Series 2021-B24	2.584%	3/15/54	7,550	7,915
³ Benchmark Mortgage Trust Series 2021-B24	2.780%	3/15/54	1,625	1,708
³ Benchmark Mortgage Trust Series 2021-B25	2.577%	4/15/54	7,850	8,231
³ Benchmark Mortgage Trust Series 2021-B25	2.847%	4/15/54	3,675	3,882
³ Benchmark Mortgage Trust Series 2021-B26	2.613%	6/15/54	5,275	5,548
³ BMW Vehicle Lease Trust Series 2021-1	0.290%	1/25/24	3,925	3,928
³ BMW Vehicle Lease Trust Series 2021-1	0.370%	7/25/24	1,250	1,248
³ BMW Vehicle Owner Trust Series 2018-A	2.510%	6/25/24	1,213	1,222
³ BMW Vehicle Owner Trust Series 2020-A	0.480%	10/25/24	1,400	1,404
³ BMW Vehicle Owner Trust Series 2020-A	0.620%	4/26/27	575	576
³ Cantor Commercial Real Estate Lending Series 2019-CF1	3.786%	5/15/52	4,025	4,530
³ Cantor Commercial Real Estate Lending Series 2019-CF2	2.874%	11/15/52	8,100	8,629
³ Cantor Commercial Real Estate Lending Series 2019-CF3	3.006%	1/15/53	8,000	8,562
³ Cantor Commercial Real Estate Lending Series 2019-CF3	3.298%	1/15/53	3,434	3,723
³ Capital One Multi-Asset Execution Trust Series 2017-A3	2.430%	1/15/25	9,850	10,006
³ Capital One Multi-Asset Execution Trust Series 2017-A6	2.290%	7/15/25	20,950	21,477
³ Capital One Multi-Asset Execution Trust Series 2019-A1	2.840%	12/15/24	4,250	4,321
³ Capital One Multi-Asset Execution Trust Series 2019-A3	2.060%	8/15/28	12,040	12,630
³ Capital One Prime Auto Receivables Trust Series 2019-1	2.510%	11/15/23	4,070	4,118
³ Capital One Prime Auto Receivables Trust Series 2019-1	2.560%	10/15/24	2,125	2,190
³ Capital One Prime Auto Receivables Trust Series 2020-1	1.600%	11/15/24	3,175	3,216
³ Capital One Prime Auto Receivables Trust Series 2020-1	1.630%	8/15/25	800	819
³ CarMax Auto Owner Trust Series 2017-4	2.330%	5/15/23	2,830	2,846
³ CarMax Auto Owner Trust Series 2018-1	2.480%	11/15/22	395	396
³ CarMax Auto Owner Trust Series 2018-1	2.640%	6/15/23	1,200	1,213
³ CarMax Auto Owner Trust Series 2018-2	2.980%	1/17/23	782	785
³ CarMax Auto Owner Trust Series 2018-2	3.160%	7/17/23	2,625	2,674
³ CarMax Auto Owner Trust Series 2019-4	2.020%	11/15/24	10,750	10,925
³ CarMax Auto Owner Trust Series 2019-4	2.130%	7/15/25	1,350	1,398
³ CarMax Auto Owner Trust Series 2020-1	1.890%	12/16/24	10,328	10,531
³ CarMax Auto Owner Trust Series 2020-1	2.030%	6/16/25	790	817
³ CarMax Auto Owner Trust Series 2020-2	1.700%	11/15/24	6,250	6,330
³ CarMax Auto Owner Trust Series 2020-3	0.620%	3/17/25	7,475	7,504
³ CarMax Auto Owner Trust Series 2020-3	0.770%	3/16/26	850	852
³ CarMax Auto Owner Trust Series 2020-4	0.500%	8/15/25	4,225	4,224
³ CarMax Auto Owner Trust Series 2020-4	0.630%	6/15/26	1,120	1,112
³ CarMax Auto Owner Trust Series 2020-4	0.850%	6/15/26	275	275
³ CarMax Auto Owner Trust Series 2021-1	0.340%	12/15/25	3,820	3,815
³ CarMax Auto Owner Trust Series 2021-1	0.530%	10/15/26	825	818
³ CarMax Auto Owner Trust Series 2021-2	0.520%	2/17/26	6,900	6,909
³ CarMax Auto Owner Trust Series 2021-2	0.810%	12/15/26	1,600	1,601
³ Carvana Auto Receivables Trust Series 2021-P2	0.490%	3/10/26	1,325	1,323
³ CD Mortgage Trust Series 2016-CD1	2.724%	8/10/49	9,075	9,641
³ CD Mortgage Trust Series 2016-CD2	3.526%	11/10/49	7,300	8,033
³ CD Mortgage Trust Series 2017-CD3	3.453%	2/10/50	1,285	1,378
³ CD Mortgage Trust Series 2017-CD3	3.631%	2/10/50	9,773	10,814
³ CD Mortgage Trust Series 2017-CD3	3.833%	2/10/50	2,542	2,761
³ CD Mortgage Trust Series 2017-CD4	3.514%	5/10/50	5,133	5,653
³ CD Mortgage Trust Series 2017-CD4	3.747%	5/10/50	3,000	3,295
³ CD Mortgage Trust Series 2017-CD5	3.431%	8/15/50	3,500	3,839
³ CD Mortgage Trust Series 2017-CD6	3.332%	11/13/50	3,300	3,558

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³ CD Mortgage Trust Series 2017-CD6	3.456%	11/13/50	6,575	7,228
³ CD Mortgage Trust Series 2017-CD6	3.709%	11/13/50	3,825	4,179
³ CD Mortgage Trust Series 2018-CD7	4.213%	8/15/51	850	956
³ CD Mortgage Trust Series 2018-CD7	4.279%	8/15/51	7,375	8,524
³ CD Mortgage Trust Series 2019-CD8	2.657%	8/15/57	6,810	7,074
³ CD Mortgage Trust Series 2019-CD8	2.912%	8/15/57	18,130	19,361
³ CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1	3.028%	10/15/25	7,535	7,880
³ CFCRE Commercial Mortgage Trust Series 2016-C3	3.865%	1/10/48	5,800	6,393
³ CFCRE Commercial Mortgage Trust Series 2016-C4	3.283%	5/10/58	8,250	8,896
³ CFCRE Commercial Mortgage Trust Series 2016-C4	3.691%	5/10/58	5,900	6,362
³ CFCRE Commercial Mortgage Trust Series 2016-C6	3.217%	11/10/49	14,200	15,299
³ CFCRE Commercial Mortgage Trust Series 2017-C8	3.572%	6/15/50	3,650	4,016
³ CGMS Commercial Mortgage Trust Series 2017-B1	3.458%	8/15/50	13,430	14,783
³ CGMS Commercial Mortgage Trust Series 2017-B1	3.711%	8/15/50	2,675	2,938
³ Chase Issuance Trust Series 2012-A7	2.160%	9/15/24	23,690	24,249
³ Chase Issuance Trust Series 2020-A1	1.530%	1/15/25	26,500	27,021
³ Citibank Credit Card Issuance Trust Series 2016-A2	2.190%	11/20/23	11,325	11,414
³ Citibank Credit Card Issuance Trust Series 2018-A3	3.290%	5/23/25	26,125	27,584
³ Citibank Credit Card Issuance Trust Series 2018-A6	3.210%	12/7/24	6,200	6,464
³ Citigroup Commercial Mortgage Trust Series 2012-GC8	3.024%	9/10/45	5,020	5,112
³ Citigroup Commercial Mortgage Trust Series 2013-GC11	3.093%	4/10/46	3,165	3,281
³ Citigroup Commercial Mortgage Trust Series 2013-GC11	3.422%	4/10/46	2,000	2,069
³ Citigroup Commercial Mortgage Trust Series 2013-GC15	3.942%	9/10/46	549	569
³ Citigroup Commercial Mortgage Trust Series 2013-GC15	4.371%	9/10/46	3,475	3,730
³ Citigroup Commercial Mortgage Trust Series 2013-GC15	4.649%	9/10/46	2,875	3,079
³ Citigroup Commercial Mortgage Trust Series 2013-GC17	3.675%	11/10/46	438	453
³ Citigroup Commercial Mortgage Trust Series 2013-GC17	4.131%	11/10/46	3,150	3,348
³ Citigroup Commercial Mortgage Trust Series 2013-GC17	4.544%	11/10/46	1,150	1,236
³ Citigroup Commercial Mortgage Trust Series 2013-GC17	5.095%	11/10/46	1,150	1,217
³ Citigroup Commercial Mortgage Trust Series 2014-GC19	3.552%	3/10/47	646	673
³ Citigroup Commercial Mortgage Trust Series 2014-GC19	4.023%	3/10/47	1,700	1,824
³ Citigroup Commercial Mortgage Trust Series 2014-GC19	4.345%	3/10/47	1,425	1,531
³ Citigroup Commercial Mortgage Trust Series 2014-GC21	3.477%	5/10/47	354	369
³ Citigroup Commercial Mortgage Trust Series 2014-GC21	3.855%	5/10/47	3,025	3,247
³ Citigroup Commercial Mortgage Trust Series 2014-GC21	4.328%	5/10/47	2,450	2,620
³ Citigroup Commercial Mortgage Trust Series 2014-GC23	3.622%	7/10/47	3,875	4,168
³ Citigroup Commercial Mortgage Trust Series 2014-GC25	3.635%	10/10/47	8,525	9,208
³ Citigroup Commercial Mortgage Trust Series 2015-GC27	3.137%	2/10/48	11,450	12,204
³ Citigroup Commercial Mortgage Trust Series 2015-GC27	3.571%	2/10/48	4,550	4,822
³ Citigroup Commercial Mortgage Trust Series 2015-GC29	3.192%	4/10/48	9,075	9,725
³ Citigroup Commercial Mortgage Trust Series 2015-GC29	3.758%	4/10/48	4,365	4,620
³ Citigroup Commercial Mortgage Trust Series 2015-GC31	3.762%	6/10/48	4,625	5,065
³ Citigroup Commercial Mortgage Trust Series 2015-GC33	3.778%	9/10/58	5,725	6,293
³ Citigroup Commercial Mortgage Trust Series 2016-C1	3.003%	5/10/49	3,288	3,443
³ Citigroup Commercial Mortgage Trust Series 2016-C1	3.209%	5/10/49	6,500	7,029
³ Citigroup Commercial Mortgage Trust Series 2016-C2	2.832%	8/10/49	3,500	3,724
³ Citigroup Commercial Mortgage Trust Series 2016-GC36	3.349%	2/10/49	2,900	3,109
³ Citigroup Commercial Mortgage Trust Series 2016-GC36	3.616%	2/10/49	14,925	16,364
³ Citigroup Commercial Mortgage Trust Series 2016-GC37	3.314%	4/10/49	11,645	12,627
³ Citigroup Commercial Mortgage Trust Series 2016-P4	2.646%	7/10/49	3,115	3,290
³ Citigroup Commercial Mortgage Trust Series 2016-P4	2.902%	7/10/49	3,825	4,086
³ Citigroup Commercial Mortgage Trust Series 2017-C4	3.471%	10/12/50	10,700	11,780
³ Citigroup Commercial Mortgage Trust Series 2017-C4	3.764%	10/12/50	2,125	2,329
³ Citigroup Commercial Mortgage Trust Series 2018-B2	3.744%	3/10/51	2,500	2,776
³ Citigroup Commercial Mortgage Trust Series 2018-B2	3.788%	3/10/51	2,950	3,067
³ Citigroup Commercial Mortgage Trust Series 2018-B2	4.009%	3/10/51	17,325	19,675
³ Citigroup Commercial Mortgage Trust Series 2018-C5	3.963%	6/10/51	5,441	5,929
³ Citigroup Commercial Mortgage Trust Series 2018-C6	4.412%	11/10/51	2,300	2,686
³ Citigroup Commercial Mortgage Trust Series 2019-GC41	2.869%	8/10/56	13,210	14,149
³ Citigroup Commercial Mortgage Trust Series 2019-GC43	3.038%	11/10/52	16,100	17,431

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3	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.717%	2/15/53	14,355	15,182
3	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.918%	2/15/53	2,655	2,794
3	COMM Mortgage Trust Series 2012-CR2	3.147%	8/15/45	2,580	2,632
3	COMM Mortgage Trust Series 2012-CR2	3.791%	8/15/45	2,950	3,007
3	COMM Mortgage Trust Series 2012-CR3	2.822%	10/15/45	4,889	4,945
3	COMM Mortgage Trust Series 2012-CR4	2.853%	10/15/45	5,119	5,237
3	COMM Mortgage Trust Series 2012-CR5	2.771%	12/10/45	1,500	1,539
3	COMM Mortgage Trust Series 2013-CR10	4.210%	8/10/46	1,120	1,197
3	COMM Mortgage Trust Series 2013-CR11	3.660%	8/10/50	700	723
3	COMM Mortgage Trust Series 2013-CR11	3.983%	8/10/50	1,909	2,030
3	COMM Mortgage Trust Series 2013-CR11	4.258%	8/10/50	8,590	9,213
3	COMM Mortgage Trust Series 2013-CR11	4.715%	8/10/50	1,430	1,537
3	COMM Mortgage Trust Series 2013-CR12	3.623%	10/10/46	857	887
3	COMM Mortgage Trust Series 2013-CR12	3.765%	10/10/46	2,166	2,274
3	COMM Mortgage Trust Series 2013-CR12	4.046%	10/10/46	1,700	1,804
3	COMM Mortgage Trust Series 2013-CR12	4.300%	10/10/46	1,150	1,209
3	COMM Mortgage Trust Series 2013-CR12	4.762%	10/10/46	575	608
3	COMM Mortgage Trust Series 2013-CR13	3.706%	11/10/46	298	309
3	COMM Mortgage Trust Series 2013-CR13	4.194%	11/10/46	5,850	6,296
3	COMM Mortgage Trust Series 2013-CR13	4.449%	11/10/46	1,750	1,881
3	COMM Mortgage Trust Series 2013-CR6	3.101%	3/10/46	5,858	5,982
3	COMM Mortgage Trust Series 2013-CR7	3.213%	3/10/46	1,405	1,457
3	COMM Mortgage Trust Series 2013-CR8	3.612%	6/10/46	3,762	3,953
3	COMM Mortgage Trust Series 2013-CR9	4.389%	7/10/45	5,860	6,219
3	COMM Mortgage Trust Series 2013-LC13	4.205%	8/10/46	2,916	3,105
3	COMM Mortgage Trust Series 2013-LC6	2.941%	1/10/46	4,209	4,322
3	COMM Mortgage Trust Series 2013-LC6	3.282%	1/10/46	2,547	2,630
3	COMM Mortgage Trust Series 2013-LC6	4.242%	1/10/46	974	995
3	COMM Mortgage Trust Series 2014-CR14	3.147%	2/10/47	700	701
3	COMM Mortgage Trust Series 2014-CR14	4.236%	2/10/47	1,775	1,914
3	COMM Mortgage Trust Series 2014-CR14	4.526%	2/10/47	1,950	2,106
3	COMM Mortgage Trust Series 2014-CR14	4.762%	2/10/47	1,175	1,265
3	COMM Mortgage Trust Series 2014-CR15	2.928%	2/10/47	100	100
3	COMM Mortgage Trust Series 2014-CR15	3.595%	2/10/47	774	805
3	COMM Mortgage Trust Series 2014-CR15	4.074%	2/10/47	2,641	2,845
3	COMM Mortgage Trust Series 2014-CR15	4.815%	2/10/47	1,320	1,423
3	COMM Mortgage Trust Series 2014-CR15	4.865%	2/10/47	2,730	2,926
3	COMM Mortgage Trust Series 2014-CR16	3.653%	4/10/47	1,150	1,197
3	COMM Mortgage Trust Series 2014-CR16	4.278%	4/10/47	2,950	3,180
3	COMM Mortgage Trust Series 2014-CR17	3.598%	5/10/47	798	830
3	COMM Mortgage Trust Series 2014-CR17	3.977%	5/10/47	2,225	2,408
3	COMM Mortgage Trust Series 2014-CR17	4.377%	5/10/47	1,375	1,452
3	COMM Mortgage Trust Series 2014-CR18	3.452%	7/15/47	2,181	2,249
3	COMM Mortgage Trust Series 2014-CR18	3.828%	7/15/47	1,400	1,512
3	COMM Mortgage Trust Series 2014-CR18	4.103%	7/15/47	1,845	1,991
3	COMM Mortgage Trust Series 2014-CR19	3.796%	8/10/47	8,400	9,093
3	COMM Mortgage Trust Series 2014-CR19	4.080%	8/10/47	2,250	2,431
3	COMM Mortgage Trust Series 2014-CR20	3.326%	11/10/47	5,533	5,846
3	COMM Mortgage Trust Series 2014-CR20	3.590%	11/10/47	2,375	2,538
3	COMM Mortgage Trust Series 2014-CR21	3.528%	12/10/47	7,835	8,342
3	COMM Mortgage Trust Series 2014-LC15	4.006%	4/10/47	11,435	12,246
3	COMM Mortgage Trust Series 2014-LC17	3.917%	10/10/47	3,460	3,771
3	COMM Mortgage Trust Series 2014-UBS2	3.472%	3/10/47	534	555
3	COMM Mortgage Trust Series 2014-UBS2	3.961%	3/10/47	2,533	2,722
3	COMM Mortgage Trust Series 2014-UBS2	4.199%	3/10/47	709	760
3	COMM Mortgage Trust Series 2014-UBS2	4.701%	3/10/47	449	483
3	COMM Mortgage Trust Series 2014-UBS3	3.819%	6/10/47	5,700	6,151
3	COMM Mortgage Trust Series 2014-UBS4	3.420%	8/10/47	1,425	1,502
3	COMM Mortgage Trust Series 2014-UBS4	3.694%	8/10/47	5,575	5,969
3	COMM Mortgage Trust Series 2014-UBS4	3.968%	8/10/47	2,144	2,294
3	COMM Mortgage Trust Series 2014-UBS5	3.838%	9/10/47	6,650	7,210

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3	COMM Mortgage Trust Series 2014-UBS6	2.935%	546	547
3	COMM Mortgage Trust Series 2014-UBS6	3.387%	3,905	4,079
3	COMM Mortgage Trust Series 2014-UBS6	3.644%	10,725	11,589
3	COMM Mortgage Trust Series 2014-UBS6	4.048%	2,800	3,032
3	COMM Mortgage Trust Series 2015-CR22	2.856%	674	675
3	COMM Mortgage Trust Series 2015-CR22	3.309%	7,950	8,558
3	COMM Mortgage Trust Series 2015-CR22	3.603%	9,525	10,257
3	COMM Mortgage Trust Series 2015-CR23	3.257%	2,671	2,791
3	COMM Mortgage Trust Series 2015-CR23	3.497%	5,729	6,219
3	COMM Mortgage Trust Series 2015-CR23	3.801%	2,325	2,524
3	COMM Mortgage Trust Series 2015-CR24	3.432%	664	705
3	COMM Mortgage Trust Series 2015-CR25	3.759%	5,725	6,292
3	COMM Mortgage Trust Series 2015-CR26	3.630%	16,170	17,695
3	COMM Mortgage Trust Series 2015-CR27	3.404%	5,179	5,466
3	COMM Mortgage Trust Series 2015-CR27	3.612%	5,900	6,450
3	COMM Mortgage Trust Series 2015-CR27	4.487%	1,200	1,312
3	COMM Mortgage Trust Series 2015-DC1	3.350%	5,960	6,405
3	COMM Mortgage Trust Series 2015-LC19	3.040%	848	883
3	COMM Mortgage Trust Series 2015-LC19	3.183%	5,894	6,312
3	COMM Mortgage Trust Series 2015-LC19	3.527%	2,687	2,878
3	COMM Mortgage Trust Series 2015-LC21	3.445%	594	630
3	COMM Mortgage Trust Series 2015-LC23	3.774%	11,545	12,720
3	COMM Mortgage Trust Series 2015-PC1	3.902%	6,600	7,242
3	COMM Mortgage Trust Series 2016-CR28	3.762%	15,475	17,055
3	COMM Mortgage Trust Series 2016-DC2	3.550%	6,462	6,861
3	COMM Mortgage Trust Series 2017-COR2	3.317%	750	807
3	COMM Mortgage Trust Series 2017-COR2	3.510%	2,060	2,270
3	COMM Mortgage Trust Series 2018-COR3	3.961%	3,500	3,961
3	COMM Mortgage Trust Series 2018-COR3	4.228%	6,437	7,402
3	COMM Mortgage Trust Series 2019-GC44	2.950%	19,400	20,879
3	COMM Mortgage Trust Series 2019-GC44	3.263%	3,000	3,250
3	CSAIL Commercial Mortgage Trust Series 2015-C1	3.505%	5,550	5,975
3	CSAIL Commercial Mortgage Trust Series 2015-C1	3.791%	2,825	3,026
3	CSAIL Commercial Mortgage Trust Series 2015-C1	4.044%	2,250	2,348
3	CSAIL Commercial Mortgage Trust Series 2015-C2	3.504%	7,400	7,994
3	CSAIL Commercial Mortgage Trust Series 2015-C2	3.849%	2,900	3,055
3	CSAIL Commercial Mortgage Trust Series 2015-C3	3.448%	3,581	3,747
3	CSAIL Commercial Mortgage Trust Series 2015-C3	3.718%	11,085	12,103
3	CSAIL Commercial Mortgage Trust Series 2015-C3	4.266%	2,625	2,773
3	CSAIL Commercial Mortgage Trust Series 2015-C4	3.617%	3,045	3,224
3	CSAIL Commercial Mortgage Trust Series 2015-C4	3.808%	6,605	7,268
3	CSAIL Commercial Mortgage Trust Series 2016-C7	3.502%	11,675	12,747
3	CSAIL Commercial Mortgage Trust Series 2017-C8	3.392%	10,250	11,161
3	CSAIL Commercial Mortgage Trust Series 2017-CX10	3.458%	8,000	8,771
3	CSAIL Commercial Mortgage Trust Series 2017-CX9	3.446%	3,275	3,577
3	CSAIL Commercial Mortgage Trust Series 2018-CX11	4.033%	15,825	17,885
3	CSAIL Commercial Mortgage Trust Series 2018-CX12	4.224%	16,475	18,899
3	CSAIL Commercial Mortgage Trust Series 2019-C15	4.053%	28,200	32,197
3	CSAIL Commercial Mortgage Trust Series 2019-C16	3.329%	15,960	17,460
3	CSAIL Commercial Mortgage Trust Series 2021-C20	2.805%	16,000	16,957
3	CSAIL Commercial Mortgage Trust Series 2021-C20	3.076%	2,675	2,854
3	DBGS Mortgage Trust Series 2018-C1	4.466%	7,275	8,493
3	DBJPM Mortgage Trust Series 2016-C1	3.276%	4,275	4,611
3	DBJPM Mortgage Trust Series 2016-C3	2.890%	5,000	5,326
3	DBJPM Mortgage Trust Series 2017-C6	3.328%	7,900	8,655
3	DBJPM Mortgage Trust Series 2017-C6	3.561%	2,174	2,366
3	DBJPM Mortgage Trust Series 2020-C9	1.926%	3,100	3,088
3	Discover Card Execution Note Trust Series 2017-A2	2.390%	6,250	6,326
3	Discover Card Execution Note Trust Series 2018-A1	3.030%	13,150	13,738
3	Discover Card Execution Note Trust Series 2019-A3	1.890%	15,740	16,068
3	Drive Auto Receivables Trust Series 2018-5	4.300%	2,175	2,263

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3	Drive Auto Receivables Trust Series 2019-1	4.090%	6/15/26	6,855	7,132
3	Drive Auto Receivables Trust Series 2020-1	2.080%	7/15/24	4,215	4,246
3	Drive Auto Receivables Trust Series 2020-1	2.360%	3/16/26	2,615	2,615
3	Drive Auto Receivables Trust Series 2020-2	1.420%	3/17/25	550	555
3	Drive Auto Receivables Trust Series 2021-1	0.650%	7/15/25	1,725	1,728
3	Drive Auto Receivables Trust Series 2021-1	1.020%	6/15/27	1,450	1,457
3	Exeter Automobile Receivables Trust Series 2020-3A	1.320%	7/15/25	4,665	4,711
3	Exeter Automobile Receivables Trust Series 2021-1A	0.500%	2/18/25	2,190	2,191
3	Exeter Automobile Receivables Trust Series 2021-1A	0.740%	1/15/26	5,240	5,236
3,4	Fannie Mae-Aces Series 2012-M5	2.715%	2/25/22	1,240	1,254
3,4	Fannie Mae-Aces Series 2013-M14	2.634%	4/25/23	2,006	2,059
3,4	Fannie Mae-Aces Series 2013-M14	3.329%	10/25/23	12,020	12,695
3,4	Fannie Mae-Aces Series 2013-M7	2.280%	12/27/22	2,594	2,656
3,4	Fannie Mae-Aces Series 2014-M1	3.185%	7/25/23	11,756	12,305
3,4	Fannie Mae-Aces Series 2014-M12	2.614%	10/25/21	2,065	2,073
3,4	Fannie Mae-Aces Series 2014-M13	3.021%	8/25/24	9,189	9,787
3,4	Fannie Mae-Aces Series 2014-M2	3.513%	12/25/23	11,832	12,558
3,4	Fannie Mae-Aces Series 2014-M3	3.501%	1/25/24	4,440	4,716
3,4	Fannie Mae-Aces Series 2014-M4	3.346%	3/25/24	6,488	6,909
3,4	Fannie Mae-Aces Series 2014-M7	3.338%	6/25/24	10,908	11,640
3,4	Fannie Mae-Aces Series 2014-M8	3.056%	6/25/24	6,726	7,122
3,4	Fannie Mae-Aces Series 2014-M9	3.103%	7/25/24	9,287	9,881
3,4	Fannie Mae-Aces Series 2015-M1	2.532%	9/25/24	13,584	14,314
3,4	Fannie Mae-Aces Series 2015-M10	3.092%	4/25/27	5,091	5,578
3,4	Fannie Mae-Aces Series 2015-M11	2.915%	4/25/25	3,000	3,209
3,4	Fannie Mae-Aces Series 2015-M12	2.884%	5/25/25	10,338	11,057
3,4	Fannie Mae-Aces Series 2015-M15	2.923%	10/25/25	14,400	15,492
3,4	Fannie Mae-Aces Series 2015-M2	2.620%	12/25/24	7,853	8,301
3,4	Fannie Mae-Aces Series 2015-M3	2.723%	10/25/24	5,136	5,433
3,4	Fannie Mae-Aces Series 2015-M4	2.509%	7/25/22	3,209	3,242
3,4	Fannie Mae-Aces Series 2015-M7	2.590%	12/25/24	8,337	8,804
3,4	Fannie Mae-Aces Series 2015-M8	2.344%	1/25/25	1,274	1,296
3,4	Fannie Mae-Aces Series 2015-M8	2.900%	1/25/25	5,700	6,087
3,4	Fannie Mae-Aces Series 2016-M11	2.369%	7/25/26	17,000	18,034
3,4	Fannie Mae-Aces Series 2016-M12	2.308%	10/25/23	987	1,023
3,4	Fannie Mae-Aces Series 2016-M12	2.533%	9/25/26	17,200	18,246
3,4	Fannie Mae-Aces Series 2016-M13	2.566%	9/25/26	7,059	7,506
3,4	Fannie Mae-Aces Series 2016-M2	2.152%	1/25/23	5,291	5,378
3,4	Fannie Mae-Aces Series 2016-M3	2.702%	2/25/26	5,674	6,074
3,4	Fannie Mae-Aces Series 2016-M4	2.576%	3/25/26	5,775	6,171
3,4	Fannie Mae-Aces Series 2016-M5	2.469%	4/25/26	15,761	16,770
3,4	Fannie Mae-Aces Series 2016-M6	2.488%	5/25/26	10,500	11,189
3,4	Fannie Mae-Aces Series 2016-M7	2.157%	10/25/23	2,088	2,144
3,4	Fannie Mae-Aces Series 2016-M7	2.499%	9/25/26	4,893	5,122
3,4	Fannie Mae-Aces Series 2016-M9	2.292%	6/25/26	18,939	19,964
3,4	Fannie Mae-Aces Series 2017-M1	2.496%	10/25/26	11,631	12,359
3,4	Fannie Mae-Aces Series 2017-M10	2.639%	7/25/24	5,848	6,112
3,4	Fannie Mae-Aces Series 2017-M11	2.980%	8/25/29	4,000	4,433
3,4	Fannie Mae-Aces Series 2017-M12	3.181%	6/25/27	19,323	21,303
3,4	Fannie Mae-Aces Series 2017-M13	3.023%	9/25/27	1,328	1,454
3,4	Fannie Mae-Aces Series 2017-M14	2.964%	11/25/27	5,285	5,769
3,4	Fannie Mae-Aces Series 2017-M15	3.196%	11/25/27	15,725	17,006
3,4	Fannie Mae-Aces Series 2017-M2	2.890%	2/25/27	7,882	8,540
3,4	Fannie Mae-Aces Series 2017-M3	2.559%	12/25/26	10,730	11,485
3,4	Fannie Mae-Aces Series 2017-M4	2.665%	12/25/26	14,878	15,940
3,4	Fannie Mae-Aces Series 2017-M5	3.276%	4/25/29	1,455	1,634
3,4	Fannie Mae-Aces Series 2017-M7	2.961%	2/25/27	12,125	13,181
3,4	Fannie Mae-Aces Series 2017-M8	3.061%	5/25/27	15,200	16,746
3,4	Fannie Mae-Aces Series 2018-M1	3.084%	12/25/27	9,970	10,964
3,4	Fannie Mae-Aces Series 2018-M10	3.482%	7/25/28	900	1,016
3,4	Fannie Mae-Aces Series 2018-M12	3.775%	8/25/30	2,530	2,959

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3.4	Fannie Mae-Aces Series 2018-M13	3.820%	9/25/30	11,485	13,536
3.4	Fannie Mae-Aces Series 2018-M14	3.700%	8/25/28	10,100	11,606
3.4	Fannie Mae-Aces Series 2018-M2	2.999%	1/25/28	27,525	30,284
3.4	Fannie Mae-Aces Series 2018-M3	3.191%	2/25/30	3,490	3,933
3.4	Fannie Mae-Aces Series 2018-M4	3.147%	3/25/28	12,018	13,320
3.4	Fannie Mae-Aces Series 2018-M7	3.150%	3/25/28	7,275	8,059
3.4	Fannie Mae-Aces Series 2018-M8	3.436%	6/25/28	5,663	6,372
3.4	Fannie Mae-Aces Series 2019-M1	3.673%	9/25/28	20,675	23,612
3.4	Fannie Mae-Aces Series 2019-M12	2.885%	6/25/29	41,325	45,287
3.4	Fannie Mae-Aces Series 2019-M18	2.469%	8/25/29	14,145	15,139
3.4	Fannie Mae-Aces Series 2019-M2	3.749%	11/25/28	11,675	13,186
3.4	Fannie Mae-Aces Series 2019-M21	2.350%	2/25/31	7,000	7,480
3.4	Fannie Mae-Aces Series 2019-M22	2.522%	8/25/29	26,055	27,929
3.4	Fannie Mae-Aces Series 2019-M4	3.610%	2/25/31	17,675	20,680
3.4	Fannie Mae-Aces Series 2019-M5	3.273%	2/25/29	10,525	11,842
3.4	Fannie Mae-Aces Series 2019-M7	3.143%	4/25/29	14,000	15,680
3.4	Fannie Mae-Aces Series 2019-M9	2.937%	4/25/29	18,875	20,846
3.4	Fannie Mae-Aces Series 2020-M1	2.151%	10/25/29	9,358	9,809
3.4	Fannie Mae-Aces Series 2020-M1	2.444%	10/25/29	13,285	14,349
3.4	Fannie Mae-Aces Series 2020-M14	1.784%	5/25/30	5,595	5,725
3.4	Fannie Mae-Aces Series 2020-M29	1.492%	5/25/30	9,575	9,579
3.4	Fannie Mae-Aces Series 2020-M42	1.270%	7/25/30	18,015	17,674
3.4	Fannie Mae-Aces Series 2020-M46	1.323%	5/25/30	14,000	13,850
3.4	Fannie Mae-Aces Series 2020-M5	2.210%	1/25/30	7,180	7,570
3.4	Fannie Mae-Aces Series 2020-M52	1.363%	10/25/30	10,925	10,704
3.4	Fannie Mae-Aces Series 2021-M1	1.436%	11/25/30	8,700	8,606
3.4	Fannie Mae-Aces Series 2021-M11	1.507%	3/25/31	20,925	20,892
3.4	Fannie Mae-Aces Series 2021-M13	1.659%	4/25/31	3,120	3,136
3.4	Fannie Mae-Aces Series 2021-M4	1.515%	2/25/31	14,675	14,606
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K017	2.873%	12/25/21	16,196	16,293
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K018	2.789%	1/25/22	8,281	8,363
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K019	2.272%	3/25/22	7,195	7,270
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K020	2.373%	5/25/22	20,669	20,964
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K021	2.396%	6/25/22	11,697	11,870
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K022	2.355%	7/25/22	865	880
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K023	2.307%	8/25/22	10,000	10,182
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K026	2.510%	11/25/22	16,600	17,026
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K027	2.637%	1/25/23	16,625	17,128
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K028	3.111%	2/25/23	26,300	27,297
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K029	2.839%	10/25/22	1,010	1,018
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K029	3.320%	2/25/23	16,425	17,119
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K030	2.779%	9/25/22	1,280	1,287
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K030	3.250%	4/25/23	17,675	18,447
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K031	3.300%	4/25/23	16,452	17,248
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K032	3.016%	2/25/23	3,844	3,927
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K032	3.310%	5/25/23	17,660	18,560

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3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K033	2.871%	2/25/23	5,426	5,570
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K033	3.060%	7/25/23	19,075	19,938
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K034	3.531%	7/25/23	15,354	16,182
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K035	3.458%	8/25/23	19,775	20,842
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K036	3.527%	10/25/23	17,403	18,510
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K037	3.490%	1/25/24	6,475	6,912
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K038	2.604%	10/25/23	1,167	1,189
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K038	3.389%	3/25/24	19,450	20,804
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K039	2.683%	12/25/23	1,207	1,239
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K039	3.303%	7/25/24	10,850	11,652
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K040	2.768%	4/25/24	3,073	3,194
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K040	3.241%	9/25/24	14,400	15,491
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K041	3.171%	10/25/24	14,025	15,089
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.267%	6/25/24	1,387	1,426
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.670%	12/25/24	32,970	34,998
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K043	2.532%	10/25/23	1,294	1,327
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K043	3.062%	12/25/24	10,900	11,712
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K044	2.811%	1/25/25	3,000	3,202
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K045	2.493%	4/25/48	3,245	3,343
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K045	3.023%	4/25/48	9,050	9,724
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K046	3.205%	3/25/25	9,175	9,934
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K047	2.827%	12/25/24	1,611	1,676
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K047	3.329%	5/25/25	6,850	7,460
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K048	3.284%	6/25/25	11,600	12,617
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K049	3.010%	7/25/25	9,350	10,092
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K050	3.334%	8/25/25	10,325	11,275
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K052	3.151%	11/25/25	7,025	7,644
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K053	2.995%	12/25/25	4,050	4,386
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K054	2.745%	1/25/26	15,825	16,993
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.263%	4/25/25	279	288
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.673%	3/25/26	14,200	15,229
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K056	2.525%	5/25/26	11,625	12,401

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3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K057	2.570%	7/25/26	18,025	19,270
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K058	2.653%	8/25/26	11,575	12,439
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K059	3.120%	9/25/26	6,500	7,132
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K060	3.300%	10/25/26	4,321	4,788
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K061	3.347%	11/25/26	12,800	14,219
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K062	3.413%	12/25/26	12,850	14,336
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K063	3.430%	1/25/27	29,250	32,652
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K064	3.224%	3/25/27	14,200	15,714
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K065	3.243%	4/25/27	3,000	3,328
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K066	3.117%	6/25/27	10,060	11,101
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K067	3.194%	7/25/27	18,126	20,106
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K068	3.244%	8/25/27	7,675	8,542
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K069	3.187%	9/25/27	14,000	15,573
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K070	3.303%	11/25/27	4,875	5,461
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K071	3.286%	11/25/27	10,048	11,242
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K072	3.444%	12/25/27	7,300	8,238
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K073	3.350%	1/25/28	9,650	10,855
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K074	3.600%	1/25/28	16,150	18,431
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K075	3.650%	2/25/28	10,950	12,536
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K076	3.900%	4/25/28	35,850	41,641
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K077	3.850%	5/25/28	17,950	20,807
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K078	3.854%	6/25/28	6,500	7,544
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K079	3.926%	6/25/28	10,157	11,842
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.736%	4/25/28	930	1,034
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.926%	7/25/28	11,250	13,139
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K081	3.900%	8/25/28	31,075	36,272
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K082	3.920%	9/25/28	11,640	13,609
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K083	4.050%	9/25/28	9,580	11,279
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K084	3.780%	11/25/51	36,100	41,675
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K085	4.060%	10/25/28	37,950	44,545
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.591%	10/25/27	1,664	1,832
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.771%	12/25/28	15,101	17,529

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3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K088	3.690%	1/25/29	16,080	18,593
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K089	3.563%	1/25/29	10,500	12,052
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K090	3.422%	2/25/29	12,175	13,861
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K091	3.505%	3/25/29	20,400	23,383
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K092	3.298%	4/25/29	13,215	14,955
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K093	2.982%	5/25/29	23,400	25,948
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K094	2.903%	6/25/29	15,725	17,369
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K095	2.785%	6/25/29	15,850	17,368
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K096	2.519%	7/25/29	13,750	14,810
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K098	2.425%	8/25/29	26,450	28,307
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K099	2.595%	9/25/29	12,180	13,194
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K101	2.524%	10/25/29	21,365	23,038
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K102	2.537%	10/25/29	19,195	20,715
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K103	2.651%	11/25/29	16,700	18,176
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K104	2.253%	2/25/52	25,885	27,420
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K105	1.872%	3/25/53	5,665	5,840
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K106	2.069%	1/25/30	25,000	26,140
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K107	1.639%	1/25/30	6,450	6,542
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K108	1.517%	3/25/30	9,825	9,865
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K109	1.558%	4/25/30	6,150	6,191
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K110	1.477%	4/25/30	5,375	5,377
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K111	1.350%	5/25/30	11,555	11,430
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K114	1.366%	6/25/30	15,520	15,355
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K116	1.378%	7/25/30	19,720	19,525
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K117	1.406%	8/25/30	19,215	19,062
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K118	1.493%	9/25/30	25,215	25,191
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K119	1.566%	9/25/30	3,500	3,518
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K120	1.500%	10/25/30	17,380	17,365
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K121	0.995%	11/25/53	1,891	1,866
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K121	1.547%	11/25/53	10,880	10,914
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K122	0.863%	11/25/30	795	783
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K122	1.521%	11/25/30	10,900	10,907

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3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K123	1.621%	2/25/54	22,275	22,482
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K124	1.658%	12/25/30	18,650	18,880
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K125	1.846%	1/25/31	43,265	44,505
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K126	2.074%	1/25/31	22,825	23,915
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K127	2.108%	1/25/31	27,475	28,870
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K128	2.020%	3/25/31	16,115	16,808
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.342%	9/25/30	3,600	3,590
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.914%	5/25/31	26,225	27,033
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.718%	1/25/31	4,175	4,903
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.794%	1/25/34	23,775	28,728
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.470%	3/25/31	5,225	6,047
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.542%	3/25/34	13,170	15,583
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1513	2.797%	8/25/34	22,265	24,560
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1514	2.859%	10/25/34	13,375	14,863
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1515	1.940%	2/25/35	14,450	14,590
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1516	1.721%	5/25/35	14,075	13,817
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1517	1.716%	7/25/35	19,930	19,574
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1518	1.860%	10/25/35	6,005	5,990
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1519	2.013%	12/25/35	11,525	11,703
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.080%	1/25/31	5,800	6,558
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.007%	7/25/35	3,657	3,784
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.438%	2/25/36	13,075	13,871
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.294%	3/25/29	10,000	11,255
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.117%	10/25/31	8,700	9,821
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.424%	4/25/32	2,100	2,405
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.459%	11/25/32	2,475	2,892
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	11/25/32	5,202	6,115
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	4/25/33	11,212	13,433
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	5/25/33	3,600	4,314
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	8/25/33	4,625	5,667
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K717	2.991%	9/25/21	8,442	8,459
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K718	2.791%	1/25/22	10,084	10,170

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3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K720	2.716%	6/25/22	7,525	7,644
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K722	2.183%	5/25/22	1,650	1,668
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K722	2.406%	3/25/23	2,000	2,056
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K723	2.454%	8/25/23	10,425	10,789
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K724	3.062%	11/25/23	9,500	9,971
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K725	3.002%	1/25/24	26,090	27,526
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K726	2.905%	4/25/24	11,685	12,288
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K727	2.946%	7/25/24	12,500	13,215
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K728	3.064%	8/25/24	26,975	28,712
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K729	3.136%	10/25/24	42,975	45,986
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.452%	9/25/24	244	252
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.590%	1/25/25	15,975	17,353
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K731	3.600%	2/25/25	13,200	14,288
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K732	3.700%	5/25/25	13,200	14,457
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K734	3.208%	2/25/26	21,100	23,014
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K735	2.862%	5/25/26	20,000	21,583
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K737	2.525%	10/25/26	23,725	25,357
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K738	1.545%	1/25/27	8,325	8,508
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K739	1.336%	9/25/27	23,650	23,826
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K741	1.603%	12/25/27	2,325	2,376
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K742	1.760%	3/25/28	12,400	12,786
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series K743	1.770%	5/25/28	8,250	8,495
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series KC02	3.370%	7/25/25	10,225	10,867
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series KS03	3.161%	5/25/25	7,100	7,671
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series KS06	2.720%	7/25/26	10,806	11,657
3.4	FHLMC Multifamily Structured Pass-Through Certificates Series KW01	2.853%	1/25/26	11,600	12,515
3	Fifth Third Auto Trust Series 2019-1	2.640%	12/15/23	4,497	4,545
3	Fifth Third Auto Trust Series 2019-1	2.690%	11/16/26	2,375	2,453
3	Ford Credit Auto Lease Trust Series 2019-A	2.980%	6/15/22	251	251
3	Ford Credit Auto Lease Trust Series 2020-B	0.620%	8/15/23	9,400	9,429
3	Ford Credit Auto Lease Trust Series 2021-A	0.260%	2/15/24	6,700	6,699
3	Ford Credit Auto Lease Trust Series 2021-A	0.300%	4/15/24	1,365	1,364
3	Ford Credit Auto Owner Trust Series 2019-A	2.780%	9/15/23	5,593	5,657
3	Ford Credit Auto Owner Trust Series 2019-A	2.850%	8/15/24	3,700	3,838
3	Ford Credit Auto Owner Trust Series 2020-A	1.040%	8/15/24	845	851
3	Ford Credit Auto Owner Trust Series 2020-B	0.560%	10/15/24	9,525	9,559
3	Ford Credit Auto Owner Trust Series 2020-B	0.790%	11/15/25	1,965	1,978
3	Ford Credit Auto Owner Trust Series 2020-C	0.410%	7/15/25	4,450	4,451

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3	Ford Credit Auto Owner Trust Series 2020-C	0.510%	8/15/26	1,890	1,875
3	Ford Credit Auto Owner Trust Series 2021-A	0.300%	8/15/25	9,800	9,789
3	Ford Credit Auto Owner Trust Series 2021-A	0.490%	9/15/26	3,535	3,519
3	Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	10,063
3	Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	12,488
3	Ford Credit Floorplan Master Owner Trust A Series 2019-4	2.440%	9/15/26	11,408	12,011
3	Ford Credit Floorplan Master Owner Trust A Series 2020-1	0.700%	9/15/25	16,825	16,909
3	Ford Credit Floorplan Master Owner Trust A Series 2020-2	1.060%	9/15/27	2,665	2,668
3	GM Financial Automobile Leasing Trust Series 2019-2	2.720%	3/20/23	1,304	1,307
3	GM Financial Automobile Leasing Trust Series 2020-1	1.670%	12/20/22	1,460	1,468
3	GM Financial Automobile Leasing Trust Series 2020-1	1.700%	12/20/23	530	536
3	GM Financial Automobile Leasing Trust Series 2020-2	0.800%	7/20/23	1,125	1,131
3	GM Financial Automobile Leasing Trust Series 2020-3	0.450%	8/21/23	29,355	29,411
3	GM Financial Automobile Leasing Trust Series 2020-3	0.510%	10/21/24	1,125	1,128
3	GM Financial Automobile Leasing Trust Series 2020-3	0.760%	10/21/24	575	576
3	GM Financial Automobile Leasing Trust Series 2021-2	0.340%	5/20/24	5,800	5,789
3	GM Financial Automobile Leasing Trust Series 2021-2	0.410%	5/20/25	850	848
3	GM Financial Consumer Automobile Receivables Trust Series 2018-2	2.810%	12/16/22	1,150	1,155
3	GM Financial Consumer Automobile Receivables Trust Series 2018-2	3.020%	12/18/23	5,250	5,331
3	GM Financial Consumer Automobile Receivables Trust Series 2018-4	3.320%	6/17/24	1,200	1,239
3	GM Financial Consumer Automobile Receivables Trust Series 2020-1	1.840%	9/16/24	5,270	5,329
3	GM Financial Consumer Automobile Receivables Trust Series 2020-1	1.900%	3/17/25	1,580	1,623
3	GM Financial Consumer Automobile Receivables Trust Series 2020-2	1.490%	12/16/24	1,730	1,751
3	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.450%	4/16/25	10,105	10,129
3	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.580%	1/16/26	1,700	1,704
3	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.380%	8/18/25	7,165	7,167
3	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.500%	2/17/26	1,000	993
3	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.350%	10/16/25	5,085	5,076
3	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.540%	5/17/27	4,945	4,901
3	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.510%	4/16/26	3,450	3,456
3	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.820%	10/16/26	1,050	1,052
3	GM Financial Leasing Trust Series 2021-1	0.260%	2/20/24	4,490	4,491
3	GM Financial Leasing Trust Series 2021-1	0.330%	2/20/25	1,085	1,084
3	GM Financial Leasing Trust Series 2021-1	0.540%	2/20/25	690	689
3	GS Mortgage Securities Corp. II Series 2013-GC10	2.943%	2/10/46	4,077	4,206
3	GS Mortgage Securities Corp. II Series 2013-GC10	3.279%	2/10/46	1,529	1,576
3	GS Mortgage Securities Trust Series 2012-GC6	3.482%	1/10/45	7,027	7,065
3	GS Mortgage Securities Trust Series 2012-GCJ7	3.377%	5/10/45	1,574	1,590
3	GS Mortgage Securities Trust Series 2012-GCJ9	2.773%	11/10/45	5,369	5,486
3	GS Mortgage Securities Trust Series 2013-GC12	3.135%	6/10/46	5,682	5,905
3	GS Mortgage Securities Trust Series 2013-GC12	3.375%	6/10/46	1,792	1,864
3	GS Mortgage Securities Trust Series 2013-GC14	3.817%	8/10/46	600	618
3	GS Mortgage Securities Trust Series 2013-GC14	4.243%	8/10/46	7,350	7,836
3	GS Mortgage Securities Trust Series 2013-GC16	3.813%	11/10/46	596	621

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	GS Mortgage Securities Trust Series 2013-GC16	4.271%	11/10/46	8,725	9,364
3	GS Mortgage Securities Trust Series 2014-GC18	4.074%	1/10/47	18,304	19,602
3	GS Mortgage Securities Trust Series 2014-GC18	4.383%	1/10/47	1,975	2,072
3	GS Mortgage Securities Trust Series 2014-GC22	3.467%	6/10/47	1,181	1,226
3	GS Mortgage Securities Trust Series 2014-GC22	3.516%	6/10/47	130	130
3	GS Mortgage Securities Trust Series 2014-GC22	3.862%	6/10/47	1,950	2,103
3	GS Mortgage Securities Trust Series 2014-GC24	3.931%	9/10/47	7,125	7,735
3	GS Mortgage Securities Trust Series 2014-GC24	4.648%	9/10/47	1,675	1,748
3	GS Mortgage Securities Trust Series 2014-GC26	3.365%	11/10/47	2,335	2,438
3	GS Mortgage Securities Trust Series 2014-GC26	3.629%	11/10/47	11,450	12,374
3	GS Mortgage Securities Trust Series 2014-GC26	3.964%	11/10/47	2,000	2,160
3	GS Mortgage Securities Trust Series 2014-GC26	4.215%	11/10/47	1,700	1,764
3	GS Mortgage Securities Trust Series 2015-GC28	3.396%	2/10/48	6,200	6,675
3	GS Mortgage Securities Trust Series 2015-GC30	3.382%	5/10/50	5,700	6,152
3	GS Mortgage Securities Trust Series 2015-GC32	3.513%	7/10/48	4,764	5,019
3	GS Mortgage Securities Trust Series 2015-GC32	3.764%	7/10/48	2,275	2,494
3	GS Mortgage Securities Trust Series 2015-GC34	3.244%	10/10/48	2,358	2,489
3	GS Mortgage Securities Trust Series 2015-GC34	3.278%	10/10/48	5,137	5,422
3	GS Mortgage Securities Trust Series 2015-GC34	3.506%	10/10/48	5,600	6,096
3	GS Mortgage Securities Trust Series 2016-GS2	3.050%	5/10/49	4,425	4,748
3	GS Mortgage Securities Trust Series 2016-GS3	2.850%	10/10/49	11,450	12,221
3	GS Mortgage Securities Trust Series 2016-GS4	3.442%	11/10/49	3,950	4,334
3	GS Mortgage Securities Trust Series 2016-GS4	3.645%	11/10/49	2,925	3,189
3	GS Mortgage Securities Trust Series 2017-GS5	3.674%	3/10/50	8,350	9,280
3	GS Mortgage Securities Trust Series 2017-GS5	3.826%	3/10/50	3,350	3,687
3	GS Mortgage Securities Trust Series 2017-GS6	3.433%	5/10/50	12,250	13,474
3	GS Mortgage Securities Trust Series 2017-GS6	4.322%	5/10/50	1,000	1,090
3	GS Mortgage Securities Trust Series 2017-GS7	3.430%	8/10/50	13,194	14,531
3	GS Mortgage Securities Trust Series 2017-GS7	3.663%	8/10/50	3,519	3,833
3	GS Mortgage Securities Trust Series 2019-GC38	3.968%	2/10/52	3,150	3,602
3	GS Mortgage Securities Trust Series 2019-GC39	3.567%	5/10/52	7,675	8,598
3	GS Mortgage Securities Trust Series 2019-GC40	2.904%	7/10/52	2,525	2,697
3	GS Mortgage Securities Trust Series 2019-GC40	3.160%	7/10/52	7,970	8,699
3	GS Mortgage Securities Trust Series 2019-GC42	3.001%	9/1/52	16,200	17,503
3	GS Mortgage Securities Trust Series 2019-GC42	3.212%	9/1/52	3,775	4,063
3	GS Mortgage Securities Trust Series 2019-GSA1	3.048%	11/10/52	7,164	7,752
3	GS Mortgage Securities Trust Series 2020-GC45	2.911%	2/13/53	7,370	7,912
3	GS Mortgage Securities Trust Series 2020-GC45	3.173%	2/13/53	2,110	2,262
3	GS Mortgage Securities Trust Series 2020-GC47	2.377%	5/12/53	4,270	4,406
3	GS Mortgage Securities Trust Series 2020-GSA2	2.012%	12/12/53	7,200	7,190
3	GS Mortgage Securities Trust Series 2020-GSA2	2.224%	12/12/53	1,100	1,098
3	Honda Auto Receivables Owner Trust Series 2018-1	2.830%	5/15/24	3,041	3,044
3	Honda Auto Receivables Owner Trust Series 2018-2	3.010%	5/18/22	208	208
3	Honda Auto Receivables Owner Trust Series 2018-2	3.160%	8/19/24	2,600	2,621
3	Honda Auto Receivables Owner Trust Series 2019-2	2.520%	6/21/23	6,239	6,317
3	Honda Auto Receivables Owner Trust Series 2019-2	2.540%	3/21/25	1,720	1,769
3	Honda Auto Receivables Owner Trust Series 2020-1	1.610%	4/22/24	6,350	6,438
3	Honda Auto Receivables Owner Trust Series 2020-1	1.630%	10/21/26	965	987
3	Honda Auto Receivables Owner Trust Series 2020-2	0.820%	7/15/24	3,800	3,824
3	Honda Auto Receivables Owner Trust Series 2020-3	0.370%	10/18/24	22,195	22,222
3	Honda Auto Receivables Owner Trust Series 2020-3	0.460%	4/19/27	1,275	1,271
3	Honda Auto Receivables Owner Trust Series 2021-1	0.270%	4/21/25	6,400	6,394
3	Honda Auto Receivables Owner Trust Series 2021-1	0.420%	1/21/28	2,725	2,717
3	Honda Auto Receivables Owner Trust Series 2021-2	0.330%	8/15/25	7,900	7,873
3	Hyundai Auto Receivables Trust Series 2018-A	2.790%	7/15/22	14	14
3	Hyundai Auto Receivables Trust Series 2018-A	2.940%	6/17/24	4,200	4,234
3	Hyundai Auto Receivables Trust Series 2019-B	2.000%	4/15/25	975	1,004
3	Hyundai Auto Receivables Trust Series 2020-A	1.410%	11/15/24	700	710
3	Hyundai Auto Receivables Trust Series 2020-B	0.480%	12/16/24	2,800	2,805
3	Hyundai Auto Receivables Trust Series 2020-B	0.620%	12/15/25	1,125	1,126
3	Hyundai Auto Receivables Trust Series 2020-C	0.380%	5/15/25	3,250	3,251

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Hyundai Auto Receivables Trust Series 2020-C	0.490%	11/16/26	850	847
3	Hyundai Auto Receivables Trust Series 2021-A	0.380%	9/15/25	2,375	2,374
3	Hyundai Auto Receivables Trust Series 2021-A	0.620%	5/17/27	1,050	1,047
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2012-C6	3.507%	5/15/45	6,110	6,218
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2012-C8	2.829%	10/15/45	4,846	4,949
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2012-CBX	3.483%	6/15/45	3,935	3,979
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2012-LC9	2.840%	12/15/47	2,965	3,031
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C10	3.143%	12/15/47	2,273	2,350
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C10	3.372%	12/15/47	1,735	1,799
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	3.674%	12/15/46	729	753
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	3.881%	12/15/46	2,293	2,406
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.166%	12/15/46	9,173	9,837
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.517%	12/15/46	1,600	1,721
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	5.124%	12/15/46	1,600	1,709
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-LC11	2.960%	4/15/46	11,478	11,904
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-LC11	3.499%	4/15/46	2,590	2,650
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2014-C20	3.805%	7/15/47	3,055	3,280
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1	3.914%	1/15/49	4,600	5,100
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	2.870%	8/15/49	14,325	15,259
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	3.397%	8/15/49	725	761
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.648%	12/15/49	5,800	6,415
3	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.870%	12/15/49	4,650	5,121
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C12	3.664%	7/15/45	1,776	1,863
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C12	4.175%	7/15/45	1,184	1,248
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C14	3.761%	8/15/46	715	743
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C14	4.133%	8/15/46	3,455	3,619
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C14	4.409%	8/15/46	1,260	1,340
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C15	3.659%	11/15/45	186	193
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C15	4.131%	11/15/45	2,940	3,148
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C15	4.420%	11/15/45	1,680	1,795
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	3.705%	1/15/47	825	859
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.199%	1/15/47	5,500	5,919
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.458%	1/15/47	1,100	1,183

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	5.048%	1/15/47	1,650	1,760
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.079%	2/15/47	15,816	17,016
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.439%	2/15/47	1,173	1,260
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.960%	2/15/47	1,422	1,497
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C19	3.669%	4/15/47	933	945
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C19	3.997%	4/15/47	2,800	3,010
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C19	4.243%	4/15/47	2,225	2,397
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.428%	8/15/47	816	848
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.775%	8/15/47	1,375	1,485
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.997%	8/15/47	1,670	1,791
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C22	3.801%	9/15/47	8,325	8,998
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C22	4.110%	9/15/47	2,225	2,380
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C23	3.934%	9/15/47	4,175	4,546
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C23	4.202%	9/15/47	2,462	2,662
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C24	2.940%	11/15/47	563	569
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.639%	11/15/47	2,275	2,453
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.914%	11/15/47	4,125	4,354
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C25	3.672%	11/15/47	9,975	10,772
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C25	4.065%	11/15/47	2,775	2,992
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.494%	1/15/48	17,150	18,517
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.800%	1/15/48	2,875	3,090
3	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.951%	1/15/48	2,875	3,035
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.017%	2/15/48	4,211	4,401
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.179%	2/15/48	3,048	3,245
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.227%	10/15/48	6,775	7,236
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.532%	10/15/48	1,725	1,844
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.304%	5/15/48	2,274	2,382
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.611%	5/15/48	4,650	5,040
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.559%	7/15/48	4,413	4,609
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.822%	7/15/48	5,675	6,236
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	4.226%	7/15/48	2,900	3,192
3	JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.540%	8/15/48	2,262	2,391

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
³ JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.801%	8/15/48	9,960	10,890
³ JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.358%	11/15/48	4,585	4,839
³ JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.598%	11/15/48	5,875	6,363
³ JPMBB Commercial Mortgage Securities Trust Series 2015-C33	3.770%	12/15/48	4,230	4,671
³ JPMBB Commercial Mortgage Securities Trust Series 2016-C1	3.316%	3/15/49	4,082	4,312
³ JPMBB Commercial Mortgage Securities Trust Series 2016-C1	4.889%	3/15/49	330	366
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.723%	3/15/50	17,175	19,091
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.876%	3/15/50	3,200	3,538
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.050%	7/15/50	1,635	1,657
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.490%	7/15/50	10,755	11,856
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.744%	7/15/50	4,500	4,939
³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP7	3.454%	9/15/50	2,034	2,244
³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR4	4.029%	3/10/52	17,650	20,215
³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.386%	6/13/52	11,975	13,210
³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.669%	6/13/52	1,075	1,187
³ JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.144%	6/15/49	4,400	4,722
³ JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.484%	6/15/49	2,050	2,154
³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.414%	3/15/50	4,718	5,071
³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.694%	3/15/50	14,250	15,767
³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.858%	3/15/50	5,600	6,155
³ JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.409%	10/15/50	3,850	4,250
³ JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.713%	10/15/50	2,400	2,637
³ JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.211%	6/15/51	13,125	15,087
³ JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.421%	6/15/51	1,575	1,806
³ JPMDB Commercial Mortgage Securities Trust Series 2019-COR6	3.057%	11/13/52	15,695	16,976
³ JPMDB Commercial Mortgage Securities Trust Series 2020-COR7	2.180%	5/13/53	3,940	3,999
³ Mercedes-Benz Auto Lease Trust Series 2020-A	1.840%	12/15/22	3,700	3,727
³ Mercedes-Benz Auto Lease Trust Series 2020-A	1.880%	9/15/25	1,600	1,625
³ Mercedes-Benz Auto Lease Trust Series 2020-B	0.500%	6/15/26	700	701
³ Mercedes-Benz Auto Lease Trust Series 2021-A	0.250%	1/16/24	4,655	4,655
³ Mercedes-Benz Auto Lease Trust Series 2021-A	0.320%	10/15/26	1,915	1,911
³ Mercedes-Benz Auto Lease Trust Series 2021-B	0.400%	11/15/24	3,450	3,448
³ Mercedes-Benz Auto Lease Trust Series 2021-B	0.510%	3/15/27	1,450	1,449
³ Mercedes-Benz Auto Receivables Trust Series 2020-1	0.550%	2/18/25	2,795	2,806
³ Mercedes-Benz Auto Receivables Trust Series 2020-1	0.770%	10/15/26	550	553
³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2012-C5	3.176%	8/15/45	3,025	3,072

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2012-C6	2.858%	11/15/45	2,255	2,300
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C10	4.217%	7/15/46	8,000	8,441
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C11	4.296%	8/15/46	1,680	1,761
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C11	4.496%	8/15/46	840	836
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C12	4.259%	10/15/46	3,915	4,184
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13	4.039%	11/15/46	3,500	3,745
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13	4.909%	11/15/46	1,750	1,847
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C7	2.918%	2/15/46	3,011	3,098
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C7	3.214%	2/15/46	599	617
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C8	3.134%	12/15/48	3,475	3,584
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C8	3.376%	12/15/48	1,800	1,860
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C9	3.102%	5/15/46	3,475	3,609
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C9	3.456%	5/15/46	2,150	2,235
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14	4.064%	2/15/47	4,475	4,807
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14	5.028%	2/15/47	1,600	1,726
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.477%	6/15/47	649	675
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.892%	6/15/47	4,200	4,516
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.493%	6/15/47	1,675	1,718
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	3.923%	10/15/47	1,400	1,507
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	4.633%	10/15/47	1,675	1,801
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.326%	12/15/47	2,729	2,848
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.526%	12/15/47	5,050	5,437
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.069%	2/15/48	1,966	2,036
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.249%	2/15/48	10,125	10,826
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C21	3.338%	3/15/48	2,500	2,671
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.040%	4/15/48	4,498	4,702
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.306%	4/15/48	4,500	4,811
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.883%	4/15/48	2,875	3,015
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.398%	7/15/50	1,383	1,446
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.719%	7/15/50	5,775	6,329
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24	3.732%	5/15/48	4,900	5,364
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.383%	10/15/48	5,725	6,009

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.635%	10/15/48	5,672	6,219
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.323%	10/15/48	3,303	3,476
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.531%	10/15/48	4,325	4,702
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.557%	12/15/47	2,594	2,744
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.753%	12/15/47	3,500	3,841
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.288%	1/15/49	3,912	4,082
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.544%	1/15/49	11,975	13,035
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.140%	5/15/49	2,135	2,247
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.325%	5/15/49	1,250	1,347
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30	2.860%	9/15/49	11,700	12,458
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31	3.102%	11/15/49	14,200	15,322
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.720%	12/15/49	13,521	15,058
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.994%	12/15/49	4,625	5,102
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.599%	5/15/50	8,150	9,023
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.852%	5/15/50	5,200	5,754
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.276%	11/15/52	5,725	6,176
3	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.536%	11/15/52	8,325	9,236
3.5	Morgan Stanley Capital I Inc. Series 2021-L6	2.444%	6/15/54	5,275	5,433
3.5	Morgan Stanley Capital I Inc. Series 2021-L6	2.749%	6/15/54	900	927
3.5	Morgan Stanley Capital I Inc. Series 2021-L6	2.951%	6/15/54	525	541
3	Morgan Stanley Capital I Trust Series 2012-C4	3.244%	3/15/45	4,860	4,893
3	Morgan Stanley Capital I Trust Series 2012-C4	3.773%	3/15/45	2,900	2,927
3	Morgan Stanley Capital I Trust Series 2015-UBS8	3.809%	12/15/48	4,100	4,516
3	Morgan Stanley Capital I Trust Series 2016-BNK2	3.049%	11/15/49	5,850	6,317
3	Morgan Stanley Capital I Trust Series 2016-BNK2	3.282%	11/15/49	4,707	5,037
3	Morgan Stanley Capital I Trust Series 2016-UB11	2.782%	8/15/49	11,700	12,466
3	Morgan Stanley Capital I Trust Series 2016-UB12	3.596%	12/15/49	11,625	12,771
3	Morgan Stanley Capital I Trust Series 2016-UB12	3.778%	12/15/49	5,000	5,360
3	Morgan Stanley Capital I Trust Series 2016-UBS9	3.329%	3/15/49	1,000	1,078
3	Morgan Stanley Capital I Trust Series 2017-H1	3.530%	6/15/50	7,500	8,286
3	Morgan Stanley Capital I Trust Series 2018-H4	4.310%	12/15/51	10,000	11,541
3	Morgan Stanley Capital I Trust Series 2019-H6	3.417%	6/15/52	14,885	16,447
3	Morgan Stanley Capital I Trust Series 2019-H6	3.700%	6/15/52	1,875	2,075
3	Morgan Stanley Capital I Trust Series 2019-H7	3.261%	7/15/52	5,625	6,142
3	Morgan Stanley Capital I Trust Series 2019-L2	3.806%	3/15/52	4,100	4,571
3	Morgan Stanley Capital I Trust Series 2019-L2	4.071%	3/15/52	8,435	9,698
3	Morgan Stanley Capital I Trust Series 2019-L3	3.127%	11/15/52	10,950	11,897
3	Morgan Stanley Capital I Trust Series 2020-HR8	2.041%	7/15/53	7,595	7,628
3	Morgan Stanley Capital I Trust Series 2020-L4	2.698%	2/15/53	10,525	11,125
3	Morgan Stanley Capital I Trust Series 2020-L4	2.880%	2/15/53	1,575	1,652
3	New York City Housing Development Corp. Series 2014-BSPR	3.709%	2/15/48	150	158
3	Nissan Auto Lease Trust Series 2020-A	1.840%	1/17/23	2,650	2,668
3	Nissan Auto Lease Trust Series 2020-A	1.880%	4/15/25	1,050	1,065
3	Nissan Auto Receivables Owner Trust Series 2017-B	1.950%	10/16/23	1,047	1,050
3	Nissan Auto Receivables Owner Trust Series 2018-A	2.890%	6/17/24	4,479	4,524

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3	Nissan Auto Receivables Owner Trust Series 2019-B	2.500%	11/15/23	5,358	5,440
3	Nissan Auto Receivables Owner Trust Series 2019-B	2.540%	12/15/25	1,850	1,909
3	Nissan Auto Receivables Owner Trust Series 2019-C	1.930%	7/15/24	9,130	9,238
3	Nissan Auto Receivables Owner Trust Series 2019-C	1.950%	5/15/26	2,150	2,216
3	Nissan Auto Receivables Owner Trust Series 2020-A	1.380%	12/16/24	2,240	2,268
3	Nissan Auto Receivables Owner Trust Series 2020-B	0.550%	7/15/24	3,240	3,250
3	Nissan Auto Receivables Owner Trust Series 2020-B	0.710%	2/16/27	850	855
3	Nissan Auto Receivables Owner Trust Series 2021-A	0.330%	10/15/25	6,975	6,951
3	Nissan Auto Receivables Owner Trust Series 2021-A	0.570%	9/15/27	3,300	3,286
3	PSNH Funding LLC 3 Series 2018-1	3.094%	2/1/26	1,221	1,261
3	PSNH Funding LLC 3 Series 2018-1	3.506%	8/1/28	1,175	1,284
3	PSNH Funding LLC 3 Series 2018-1	3.814%	2/1/35	2,825	3,275
3	Santander Drive Auto Receivables Trust Series 2018-2	3.350%	7/17/23	227	228
3	Santander Drive Auto Receivables Trust Series 2018-3	3.510%	8/15/23	250	250
3	Santander Drive Auto Receivables Trust Series 2020-1	4.110%	12/15/25	2,893	3,035
3	Santander Drive Auto Receivables Trust Series 2020-2	0.960%	11/15/24	1,700	1,708
3	Santander Drive Auto Receivables Trust Series 2020-2	1.460%	9/15/25	2,250	2,274
3	Santander Drive Auto Receivables Trust Series 2020-3	0.690%	3/17/25	2,240	2,246
3	Santander Drive Auto Receivables Trust Series 2020-3	1.120%	1/15/26	1,690	1,702
3	Santander Drive Auto Receivables Trust Series 2020-4	0.730%	3/17/25	1,675	1,680
3	Santander Drive Auto Receivables Trust Series 2020-4	1.010%	1/15/26	2,225	2,236
3	Santander Drive Auto Receivables Trust Series 2021-1	0.500%	4/15/25	5,700	5,702
3	Santander Drive Auto Receivables Trust Series 2021-1	0.750%	2/17/26	3,125	3,122
3	Santander Drive Auto Receivables Trust Series 2021-2	0.590%	9/15/25	1,975	1,976
3	Santander Drive Auto Receivables Trust Series 2021-2	0.900%	6/15/26	4,480	4,474
3	Santander Drive Auto Receivables Trust Series 2021-2	1.350%	7/15/27	3,900	3,903
3	SG Commercial Mortgage Securities Trust Series 2016-C5	3.055%	10/10/48	9,000	9,454
3	Synchrony Card Funding LLC Series 2019-A2	2.340%	6/15/25	3,820	3,897
3	Synchrony Card Issuance Trust Series 2018-A1	3.380%	9/15/24	15,275	15,374
3	Synchrony Credit Card Master Note Trust Series 2017-2	2.620%	10/15/25	9,050	9,326
3	Synchrony Credit Card Master Note Trust Series 2018-2	3.470%	5/15/26	15,675	16,589
3	Toyota Auto Receivables Owner Trust Series 2018-A	2.520%	5/15/23	2,254	2,270
3	Toyota Auto Receivables Owner Trust Series 2018-B	2.960%	9/15/22	1,016	1,020
3	Toyota Auto Receivables Owner Trust Series 2018-B	3.110%	11/15/23	1,175	1,196
3	Toyota Auto Receivables Owner Trust Series 2019-D	1.920%	1/16/24	23,000	23,283
3	Toyota Auto Receivables Owner Trust Series 2020-A	1.660%	5/15/24	7,900	8,006
3	Toyota Auto Receivables Owner Trust Series 2020-A	1.680%	5/15/25	2,315	2,377
3	Toyota Auto Receivables Owner Trust Series 2020-B	1.360%	8/15/24	700	709
3	Toyota Auto Receivables Owner Trust Series 2020-C	0.440%	10/15/24	2,440	2,446
3	Toyota Auto Receivables Owner Trust Series 2020-D	0.350%	1/15/25	4,775	4,778
3	Toyota Auto Receivables Owner Trust Series 2020-D	0.470%	1/15/26	925	925
3	Toyota Auto Receivables Owner Trust Series 2021-A	0.260%	5/15/25	3,675	3,667
3	Toyota Auto Receivables Owner Trust Series 2021-A	0.390%	6/15/26	1,485	1,477
3	Toyota Auto Receivables Owner Trust Series 2021-B	0.260%	11/17/25	21,050	20,960
3	Toyota Auto Receivables Owner Trust Series 2021-B	0.530%	10/15/26	2,650	2,630
3	UBS Commercial Mortgage Trust Series 2017-C1	3.460%	6/15/50	10,100	11,088
3	UBS Commercial Mortgage Trust Series 2017-C1	3.724%	6/15/50	4,800	5,218
3	UBS Commercial Mortgage Trust Series 2017-C2	3.487%	8/15/50	8,050	8,852
3	UBS Commercial Mortgage Trust Series 2017-C2	3.740%	8/15/50	2,150	2,353
3	UBS Commercial Mortgage Trust Series 2017-C3	3.426%	8/15/50	9,700	10,623
3	UBS Commercial Mortgage Trust Series 2017-C3	3.739%	8/15/50	4,050	4,442
3	UBS Commercial Mortgage Trust Series 2017-C4	3.301%	10/15/50	6,450	6,917
3	UBS Commercial Mortgage Trust Series 2017-C4	3.563%	10/15/50	8,050	8,828
3	UBS Commercial Mortgage Trust Series 2017-C4	3.836%	10/15/50	3,562	3,940
3	UBS Commercial Mortgage Trust Series 2017-C5	3.474%	11/15/50	5,325	5,817
3	UBS Commercial Mortgage Trust Series 2017-C7	3.679%	12/15/50	8,225	9,087
3	UBS Commercial Mortgage Trust Series 2017-C7	4.061%	12/15/50	4,375	4,855
3	UBS Commercial Mortgage Trust Series 2018-C10	4.313%	5/15/51	10,475	12,039
3	UBS Commercial Mortgage Trust Series 2018-C11	4.241%	6/15/51	2,650	3,028
3	UBS Commercial Mortgage Trust Series 2018-C12	4.296%	8/15/51	5,975	6,904

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	UBS Commercial Mortgage Trust Series 2018-C12	4.587%	8/15/51	4,000	4,656
3	UBS Commercial Mortgage Trust Series 2018-C13	4.208%	10/15/51	1,141	1,207
3	UBS Commercial Mortgage Trust Series 2018-C13	4.334%	10/15/51	5,825	6,735
3	UBS Commercial Mortgage Trust Series 2018-C13	4.585%	10/15/51	1,075	1,244
3	UBS Commercial Mortgage Trust Series 2018-C14	4.448%	12/15/51	12,950	15,093
3	UBS Commercial Mortgage Trust Series 2018-C15	4.341%	12/15/51	8,975	10,411
3	UBS Commercial Mortgage Trust Series 2018-C8	3.720%	2/15/51	7,900	8,796
3	UBS Commercial Mortgage Trust Series 2018-C8	3.983%	2/15/51	15,850	17,955
3	UBS Commercial Mortgage Trust Series 2018-C8	4.215%	2/15/51	4,225	4,790
3	UBS Commercial Mortgage Trust Series 2018-C9	4.117%	3/15/51	15,800	17,954
3	UBS Commercial Mortgage Trust Series 2019-C16	3.605%	4/15/52	5,250	5,847
3	UBS Commercial Mortgage Trust Series 2019-C16	3.887%	4/15/52	1,575	1,749
3	UBS Commercial Mortgage Trust Series 2019-C17	2.921%	10/15/52	6,475	6,890
3	UBS Commercial Mortgage Trust Series 2019-C18	3.035%	12/15/52	3,800	4,079
3	UBS Commercial Mortgage Trust Series 2019-C18	3.378%	12/15/52	2,300	2,480
3	UBS-Barclays Commercial Mortgage Trust Series 2013-C5	3.185%	3/10/46	4,636	4,778
3	UBS-Barclays Commercial Mortgage Trust Series 2013-C6	3.244%	4/10/46	7,716	7,997
3	UBS-Barclays Commercial Mortgage Trust Series 2013-C6	3.469%	4/10/46	1,150	1,190
3	Verizon Master Trust Series 2021-1	0.500%	5/20/27	27,950	27,885
3	Verizon Owner Trust Series 2020-A	1.850%	7/22/24	10,535	10,716
3	Verizon Owner Trust Series 2020-B	0.470%	2/20/25	28,335	28,410
3	Verizon Owner Trust Series 2020-C	0.410%	4/21/25	1,790	1,793
3	Volkswagen Auto Loan Enhanced Trust Series 2018-1	3.020%	11/21/22	673	676
3	Volkswagen Auto Loan Enhanced Trust Series 2018-1	3.150%	7/22/24	1,050	1,064
3	Volkswagen Auto Loan Enhanced Trust Series 2020-1	0.980%	11/20/24	1,700	1,713
3	Wells Fargo Commercial Mortgage Trust Series 2012-LC5	2.918%	10/15/45	8,416	8,599
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.477%	8/15/50	671	698
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.817%	8/15/50	23,025	24,784
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	4.020%	8/15/50	550	572
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.244%	12/15/47	1,365	1,423
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.271%	12/15/47	1,201	1,209
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.405%	12/15/47	5,650	6,086
3	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.808%	12/15/47	2,850	3,067
3	Wells Fargo Commercial Mortgage Trust Series 2015-C26	2.991%	2/15/48	4,226	4,390
3	Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.166%	2/15/48	3,150	3,370
3	Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.580%	2/15/48	2,275	2,408
3	Wells Fargo Commercial Mortgage Trust Series 2015-C27	3.190%	2/15/48	12,041	12,637
3	Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.540%	5/15/48	8,500	9,245
3	Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.872%	5/15/48	1,619	1,753
3	Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.400%	6/15/48	4,549	4,756
3	Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.637%	6/15/48	8,500	9,278
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	2.978%	4/15/50	1,157	1,204

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.184%	4/15/50	14,401	15,458
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.719%	4/15/50	2,850	3,012
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.571%	9/15/58	1,971	2,088
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.839%	9/15/58	3,425	3,778
3	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	4.207%	9/15/58	2,925	3,221
3	Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	2.632%	5/15/48	332	332
3	Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	2.934%	5/15/48	2,908	3,000
3	Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	3.148%	5/15/48	2,275	2,436
3	Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.656%	12/15/48	4,255	4,508
3	Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.809%	12/15/48	2,950	3,261
3	Wells Fargo Commercial Mortgage Trust Series 2015-SG1	3.789%	9/15/48	10,340	11,180
3	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.652%	8/15/49	13,850	14,678
3	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.814%	8/15/49	1,800	1,874
3	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.324%	1/15/59	2,834	2,983
3	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.560%	1/15/59	6,700	7,345
3	Wells Fargo Commercial Mortgage Trust Series 2016-C33	3.426%	3/15/59	2,350	2,567
3	Wells Fargo Commercial Mortgage Trust Series 2016-C34	3.096%	6/15/49	4,700	5,021
3	Wells Fargo Commercial Mortgage Trust Series 2016-C37	3.794%	12/15/49	4,675	5,221
3	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.825%	10/15/49	5,275	5,517
3	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.942%	10/15/49	9,053	9,724
3	Wells Fargo Commercial Mortgage Trust Series 2016-LC25	3.640%	12/15/59	1,530	1,695
3	Wells Fargo Commercial Mortgage Trust Series 2016-NXS6	2.918%	11/15/49	1,160	1,241
3	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.453%	7/15/50	11,445	12,621
3	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.665%	7/15/50	3,243	3,535
3	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.418%	9/15/50	9,675	10,653
3	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.702%	9/15/50	5,375	5,895
3	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.317%	10/15/50	5,350	5,849
3	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.581%	10/15/50	8,025	8,887
3	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.854%	10/15/50	2,150	2,364
3	Wells Fargo Commercial Mortgage Trust Series 2017-C41	3.472%	11/15/50	13,300	14,658
3	Wells Fargo Commercial Mortgage Trust Series 2017-C42	3.330%	12/15/50	4,815	5,240
3	Wells Fargo Commercial Mortgage Trust Series 2017-RB1	3.635%	3/15/50	8,600	9,555
3	Wells Fargo Commercial Mortgage Trust Series 2017-RC1	3.631%	1/15/60	8,500	9,411

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.012%	3/15/51	15,825	17,999
3	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.152%	3/15/51	2,742	3,090
3	Wells Fargo Commercial Mortgage Trust Series 2018-C44	4.212%	5/15/51	10,550	12,140
3	Wells Fargo Commercial Mortgage Trust Series 2018-C45	4.184%	6/15/51	10,125	11,652
3	Wells Fargo Commercial Mortgage Trust Series 2018-C46	4.152%	8/15/51	6,100	7,013
3	Wells Fargo Commercial Mortgage Trust Series 2018-C47	4.442%	9/15/61	10,600	12,427
3	Wells Fargo Commercial Mortgage Trust Series 2018-C48	4.302%	1/15/52	4,051	4,715
3	Wells Fargo Commercial Mortgage Trust Series 2019-C49	4.023%	3/15/52	13,225	15,157
3	Wells Fargo Commercial Mortgage Trust Series 2019-C50	3.729%	5/15/52	7,650	8,615
3	Wells Fargo Commercial Mortgage Trust Series 2019-C51	3.311%	6/15/52	11,175	12,291
3	Wells Fargo Commercial Mortgage Trust Series 2019-C52	2.892%	8/15/52	2,825	3,030
3	Wells Fargo Commercial Mortgage Trust Series 2019-C52	3.143%	8/15/52	4,750	5,056
3	Wells Fargo Commercial Mortgage Trust Series 2019-C53	3.040%	10/15/52	10,700	11,593
3	Wells Fargo Commercial Mortgage Trust Series 2019-C54	3.146%	12/15/52	6,405	6,988
3	Wells Fargo Commercial Mortgage Trust Series 2020-C55	2.725%	2/15/53	9,475	10,042
3	Wells Fargo Commercial Mortgage Trust Series 2020-C56	2.448%	6/15/53	2,250	2,337
3	Wells Fargo Commercial Mortgage Trust Series 2020-C58	2.092%	7/15/53	2,775	2,798
3	Wells Fargo Commercial Mortgage Trust Series 2021-C59	2.626%	4/15/54	5,820	6,128
3	WFRBS Commercial Mortgage Trust Series 2012-C10	2.875%	12/15/45	10,900	11,180
3	WFRBS Commercial Mortgage Trust Series 2012-C6	3.440%	4/15/45	3,209	3,224
3	WFRBS Commercial Mortgage Trust Series 2012-C7	3.431%	6/15/45	4,975	5,062
3	WFRBS Commercial Mortgage Trust Series 2012-C7	4.090%	6/15/45	4,400	4,423
3	WFRBS Commercial Mortgage Trust Series 2012-C8	3.001%	8/15/45	3,100	3,159
3	WFRBS Commercial Mortgage Trust Series 2012-C9	2.870%	11/15/45	5,346	5,471
3	WFRBS Commercial Mortgage Trust Series 2013-C11	3.071%	3/15/45	4,104	4,225
3	WFRBS Commercial Mortgage Trust Series 2013-C12	3.198%	3/15/48	1,688	1,748
3	WFRBS Commercial Mortgage Trust Series 2013-C12	3.560%	3/15/48	820	852
3	WFRBS Commercial Mortgage Trust Series 2013-C13	3.001%	5/15/45	3,436	3,566
3	WFRBS Commercial Mortgage Trust Series 2013-C13	3.345%	5/15/45	673	699
3	WFRBS Commercial Mortgage Trust Series 2013-C14	3.337%	6/15/46	6,000	6,277
3	WFRBS Commercial Mortgage Trust Series 2013-C14	3.488%	6/15/46	3,000	3,123
3	WFRBS Commercial Mortgage Trust Series 2013-C15	3.720%	8/15/46	424	438
3	WFRBS Commercial Mortgage Trust Series 2013-C15	4.153%	8/15/46	4,470	4,721
3	WFRBS Commercial Mortgage Trust Series 2013-C15	4.358%	8/15/46	1,120	1,179
3	WFRBS Commercial Mortgage Trust Series 2013-C16	3.963%	9/15/46	593	616
3	WFRBS Commercial Mortgage Trust Series 2013-C16	4.415%	9/15/46	1,250	1,340
3	WFRBS Commercial Mortgage Trust Series 2013-C16	4.668%	9/15/46	2,100	2,259
3	WFRBS Commercial Mortgage Trust Series 2013-C17	3.558%	12/15/46	566	587
3	WFRBS Commercial Mortgage Trust Series 2013-C17	4.023%	12/15/46	1,450	1,544
3	WFRBS Commercial Mortgage Trust Series 2013-C17	4.255%	12/15/46	1,150	1,224
3	WFRBS Commercial Mortgage Trust Series 2013-C17	4.788%	12/15/46	1,150	1,230
3	WFRBS Commercial Mortgage Trust Series 2013-C18	4.162%	12/15/46	5,010	5,399
3	WFRBS Commercial Mortgage Trust Series 2013-C18	4.387%	12/15/46	575	618
3	WFRBS Commercial Mortgage Trust Series 2013-C18	5.024%	12/15/46	862	910
3	WFRBS Commercial Mortgage Trust Series 2013-UBS1	4.079%	3/15/46	2,342	2,503

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	WFRBS Commercial Mortgage Trust Series 2013-UBS1	5.208%	575	608
3	WFRBS Commercial Mortgage Trust Series 2014-C19	3.618%	514	534
3	WFRBS Commercial Mortgage Trust Series 2014-C19	3.660%	891	916
3	WFRBS Commercial Mortgage Trust Series 2014-C19	4.101%	2,825	3,047
3	WFRBS Commercial Mortgage Trust Series 2014-C19	4.723%	950	1,007
3	WFRBS Commercial Mortgage Trust Series 2014-C20	3.638%	632	659
3	WFRBS Commercial Mortgage Trust Series 2014-C20	3.723%	2,319	2,399
3	WFRBS Commercial Mortgage Trust Series 2014-C20	3.995%	1,675	1,808
3	WFRBS Commercial Mortgage Trust Series 2014-C20	4.176%	1,675	1,801
3	WFRBS Commercial Mortgage Trust Series 2014-C21	3.410%	1,517	1,609
3	WFRBS Commercial Mortgage Trust Series 2014-C21	3.678%	4,000	4,308
3	WFRBS Commercial Mortgage Trust Series 2014-C22	3.752%	8,200	8,871
3	WFRBS Commercial Mortgage Trust Series 2014-C22	4.371%	1,675	1,806
3	WFRBS Commercial Mortgage Trust Series 2014-C23	3.636%	2,088	2,189
3	WFRBS Commercial Mortgage Trust Series 2014-C23	3.917%	1,675	1,822
3	WFRBS Commercial Mortgage Trust Series 2014-C23	4.210%	1,125	1,220
3	WFRBS Commercial Mortgage Trust Series 2014-C24	3.428%	1,182	1,263
3	WFRBS Commercial Mortgage Trust Series 2014-C24	3.607%	2,860	3,080
3	WFRBS Commercial Mortgage Trust Series 2014-C25	3.631%	3,050	3,302
3	WFRBS Commercial Mortgage Trust Series 2014-LC14	3.522%	1,460	1,509
3	WFRBS Commercial Mortgage Trust Series 2014-LC14	4.045%	6,720	7,214
3	WFRBS Commercial Mortgage Trust Series 2014-LC14	4.351%	2,800	3,008
3	World Omni Auto Receivables Trust Series 2019-C	1.960%	6,850	6,930
3	World Omni Auto Receivables Trust Series 2019-C	2.030%	1,705	1,764
3	World Omni Auto Receivables Trust Series 2020-A	1.700%	2,765	2,806
3	World Omni Auto Receivables Trust Series 2020-A	1.100%	5,525	5,572
3	World Omni Auto Receivables Trust Series 2020-A	1.790%	1,575	1,605
3	World Omni Auto Receivables Trust Series 2020-B	0.630%	2,795	2,807
3	World Omni Auto Receivables Trust Series 2020-B	0.820%	615	620
3	World Omni Auto Receivables Trust Series 2020-C	0.480%	3,100	3,107
3	World Omni Auto Receivables Trust Series 2020-C	0.610%	1,125	1,126
3	World Omni Auto Receivables Trust Series 2021-A	0.300%	3,275	3,269
3	World Omni Auto Receivables Trust Series 2021-A	0.480%	875	870
3	World Omni Auto Receivables Trust Series 2021-B	0.420%	5,035	5,025
3	World Omni Automobile Lease Securitization Trust Series 2020-B	0.450%	5,625	5,640
3	World Omni Automobile Lease Securitization Trust Series 2020-B	0.520%	1,125	1,126
3	World Omni Select Auto Trust Series 2020-A	0.550%	840	842
Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,786,496)				8,130,007

Corporate Bonds (28.76%)

Communications (2.65%)

Activision Blizzard Inc.	3.400%	9/15/26	12,813	14,105
Activision Blizzard Inc.	3.400%	6/15/27	3,257	3,588
Activision Blizzard Inc.	1.350%	9/15/30	7,000	6,556
Activision Blizzard Inc.	4.500%	6/15/47	6,852	8,549
Activision Blizzard Inc.	2.500%	9/15/50	19,000	17,079
Alphabet Inc.	0.450%	8/15/25	10,786	10,671
Alphabet Inc.	1.998%	8/15/26	9,147	9,571
Alphabet Inc.	0.800%	8/15/27	14,376	13,963
Alphabet Inc.	1.100%	8/15/30	27,800	26,407
Alphabet Inc.	1.900%	8/15/40	18,475	16,819
Alphabet Inc.	2.050%	8/15/50	29,344	25,972
Alphabet Inc.	2.250%	8/15/60	23,175	20,528
America Movil SAB de CV	3.125%	7/16/22	37,185	38,196
America Movil SAB de CV	3.625%	4/22/29	8,386	9,258
America Movil SAB de CV	2.875%	5/7/30	4,325	4,559
America Movil SAB de CV	6.375%	3/1/35	16,653	23,849
America Movil SAB de CV	6.125%	11/15/37	6,233	8,645
America Movil SAB de CV	6.125%	3/30/40	20,896	29,621

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
America Movil SAB de CV	4.375%	7/16/42	15,826	19,060
America Movil SAB de CV	4.375%	4/22/49	26,638	32,910
AT&T Inc.	2.625%	12/1/22	1,577	1,618
AT&T Inc.	4.050%	12/15/23	6,400	6,941
AT&T Inc.	0.900%	3/25/24	23,915	23,966
AT&T Inc.	4.450%	4/1/24	21,518	23,512
AT&T Inc.	3.950%	1/15/25	22,206	24,521
AT&T Inc.	3.400%	5/15/25	28,753	31,330
AT&T Inc.	3.600%	7/15/25	15,068	16,527
AT&T Inc.	4.125%	2/17/26	32,584	36,619
AT&T Inc.	1.700%	3/25/26	38,630	39,045
AT&T Inc.	2.950%	7/15/26	150	161
AT&T Inc.	3.800%	2/15/27	16,119	17,980
AT&T Inc.	4.250%	3/1/27	20,507	23,277
AT&T Inc.	2.300%	6/1/27	35,725	36,971
AT&T Inc.	1.650%	2/1/28	24,625	24,442
3 AT&T Inc.	4.100%	2/15/28	21,146	24,115
AT&T Inc.	4.350%	3/1/29	40,280	46,625
3 AT&T Inc.	4.300%	2/15/30	40,547	46,880
AT&T Inc.	2.750%	6/1/31	35,510	36,916
AT&T Inc.	2.250%	2/1/32	33,530	32,956
3.7 AT&T Inc.	2.550%	12/1/33	50,971	50,519
AT&T Inc.	6.150%	9/15/34	1,625	2,149
AT&T Inc.	4.500%	5/15/35	33,776	39,639
AT&T Inc.	5.250%	3/1/37	24,346	30,708
AT&T Inc.	4.900%	8/15/37	16,860	20,748
AT&T Inc.	4.850%	3/1/39	27,023	32,853
AT&T Inc.	5.350%	9/1/40	20,725	26,693
AT&T Inc.	3.500%	6/1/41	33,630	35,007
AT&T Inc.	5.550%	8/15/41	22,471	29,625
AT&T Inc.	5.150%	3/15/42	8,284	10,390
AT&T Inc.	4.900%	6/15/42	11,177	13,614
AT&T Inc.	4.300%	12/15/42	21,041	23,965
AT&T Inc.	3.100%	2/1/43	29,465	28,885
AT&T Inc.	4.650%	6/1/44	18,122	21,324
AT&T Inc.	4.350%	6/15/45	15,645	17,875
AT&T Inc.	4.750%	5/15/46	28,839	35,036
3 AT&T Inc.	5.150%	11/15/46	10,599	13,577
AT&T Inc.	5.450%	3/1/47	19,386	25,581
AT&T Inc.	4.500%	3/9/48	27,608	32,519
AT&T Inc.	4.550%	3/9/49	20,192	23,698
AT&T Inc.	5.150%	2/15/50	21,882	28,310
AT&T Inc.	3.650%	6/1/51	38,907	40,661
AT&T Inc.	3.300%	2/1/52	30,248	29,461
3.7 AT&T Inc.	3.500%	9/15/53	96,830	97,113
3.7 AT&T Inc.	3.550%	9/15/55	87,919	88,097
3.7 AT&T Inc.	3.800%	12/1/57	74,443	77,793
3.7 AT&T Inc.	3.650%	9/15/59	82,246	83,325
AT&T Inc.	3.850%	6/1/60	19,281	20,338
AT&T Inc.	3.500%	2/1/61	18,710	18,340
Baidu Inc.	2.875%	7/6/22	10,200	10,418
Baidu Inc.	3.500%	11/28/22	8,855	9,190
Baidu Inc.	3.875%	9/29/23	10,850	11,534
Baidu Inc.	4.375%	5/14/24	9,694	10,582
Baidu Inc.	3.075%	4/7/25	6,000	6,354
Baidu Inc.	1.720%	4/9/26	10,200	10,315
Baidu Inc.	3.625%	7/6/27	9,400	10,375
Baidu Inc.	4.375%	3/29/28	6,625	7,534
Baidu Inc.	4.875%	11/14/28	7,725	9,139
Baidu Inc.	3.425%	4/7/30	4,825	5,234
Baidu Inc.	2.375%	10/9/30	4,000	4,013

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	4,653	5,644
3	Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	5,000	5,472
	Booking Holdings Inc.	2.750%	3/15/23	6,527	6,776
	Booking Holdings Inc.	3.650%	3/15/25	10,475	11,457
	Booking Holdings Inc.	3.600%	6/1/26	28,790	31,916
	Booking Holdings Inc.	3.550%	3/15/28	8,805	9,818
	Booking Holdings Inc.	4.625%	4/13/30	12,105	14,481
	British Telecommunications plc	4.500%	12/4/23	9,450	10,283
	British Telecommunications plc	5.125%	12/4/28	9,550	11,389
	British Telecommunications plc	9.625%	12/15/30	34,338	53,248
	Charter Communications Operating LLC	4.464%	7/23/22	39,751	41,147
3	Charter Communications Operating LLC	4.500%	2/1/24	15,964	17,388
	Charter Communications Operating LLC	4.908%	7/23/25	36,508	41,396
	Charter Communications Operating LLC	3.750%	2/15/28	26,777	29,556
	Charter Communications Operating LLC	4.200%	3/15/28	15,665	17,720
	Charter Communications Operating LLC	5.050%	3/30/29	19,460	23,004
	Charter Communications Operating LLC	2.800%	4/1/31	21,055	21,539
	Charter Communications Operating LLC	2.300%	2/1/32	9,625	9,270
	Charter Communications Operating LLC	6.384%	10/23/35	36,034	48,289
	Charter Communications Operating LLC	5.375%	4/1/38	10,625	13,086
	Charter Communications Operating LLC	3.500%	6/1/41	13,375	13,466
	Charter Communications Operating LLC	6.484%	10/23/45	47,013	64,888
	Charter Communications Operating LLC	5.375%	5/1/47	31,847	39,052
	Charter Communications Operating LLC	5.750%	4/1/48	40,084	51,153
	Charter Communications Operating LLC	5.125%	7/1/49	14,898	17,796
	Charter Communications Operating LLC	4.800%	3/1/50	33,983	39,152
	Charter Communications Operating LLC	3.700%	4/1/51	24,094	23,977
	Charter Communications Operating LLC	3.900%	6/1/52	35,795	36,424
	Charter Communications Operating LLC	6.834%	10/23/55	7,333	10,813
	Charter Communications Operating LLC	3.850%	4/1/61	23,690	23,287
	Charter Communications Operating LLC	4.400%	12/1/61	19,115	20,559
	Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	20,662	23,247
	Comcast Corp.	3.600%	3/1/24	6,683	7,217
	Comcast Corp.	3.700%	4/15/24	19,712	21,365
	Comcast Corp.	3.375%	2/15/25	25,916	28,124
	Comcast Corp.	3.100%	4/1/25	1,650	1,780
	Comcast Corp.	3.375%	8/15/25	33,624	36,701
	Comcast Corp.	3.950%	10/15/25	39,512	44,222
	Comcast Corp.	3.150%	3/1/26	22,800	24,810
	Comcast Corp.	2.350%	1/15/27	29,422	30,877
	Comcast Corp.	3.300%	2/1/27	32,449	35,627
	Comcast Corp.	3.300%	4/1/27	14,175	15,628
	Comcast Corp.	3.150%	2/15/28	19,750	21,657
	Comcast Corp.	3.550%	5/1/28	2,750	3,077
	Comcast Corp.	4.150%	10/15/28	55,074	63,771
	Comcast Corp.	2.650%	2/1/30	21,292	22,403
	Comcast Corp.	3.400%	4/1/30	19,600	21,648
	Comcast Corp.	4.250%	10/15/30	25,206	29,641
	Comcast Corp.	1.950%	1/15/31	18,525	18,259
	Comcast Corp.	1.500%	2/15/31	14,725	13,952
	Comcast Corp.	4.250%	1/15/33	22,904	27,271
	Comcast Corp.	7.050%	3/15/33	6,397	9,294
	Comcast Corp.	4.200%	8/15/34	13,532	15,995
	Comcast Corp.	5.650%	6/15/35	6,106	8,262
	Comcast Corp.	4.400%	8/15/35	13,113	15,793
	Comcast Corp.	6.500%	11/15/35	21,908	31,879
	Comcast Corp.	3.200%	7/15/36	12,395	13,271
	Comcast Corp.	6.450%	3/15/37	13,704	19,914
	Comcast Corp.	6.950%	8/15/37	10,314	15,716
	Comcast Corp.	3.900%	3/1/38	6,607	7,577
	Comcast Corp.	6.400%	5/15/38	14,261	21,002

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Comcast Corp.	4.600%	10/15/38	44,442	55,087
Comcast Corp.	6.550%	7/1/39	5,600	8,362
Comcast Corp.	3.250%	11/1/39	18,219	19,387
Comcast Corp.	6.400%	3/1/40	1,070	1,588
Comcast Corp.	3.750%	4/1/40	20,134	22,764
Comcast Corp.	4.650%	7/15/42	22,365	28,261
Comcast Corp.	4.500%	1/15/43	9,154	11,346
Comcast Corp.	4.600%	8/15/45	25,954	32,611
Comcast Corp.	3.400%	7/15/46	13,246	14,153
Comcast Corp.	4.000%	8/15/47	23,322	27,114
Comcast Corp.	3.969%	11/1/47	34,453	40,193
Comcast Corp.	4.000%	3/1/48	8,776	10,271
Comcast Corp.	4.700%	10/15/48	52,592	68,184
Comcast Corp.	3.999%	11/1/49	15,690	18,478
Comcast Corp.	3.450%	2/1/50	19,001	20,582
Comcast Corp.	2.800%	1/15/51	30,125	28,992
Comcast Corp.	2.450%	8/15/52	21,858	19,733
Comcast Corp.	4.049%	11/1/52	22,283	26,516
Comcast Corp.	4.950%	10/15/58	32,787	45,362
Comcast Corp.	2.650%	8/15/62	13,100	11,956
Deutsche Telekom International Finance BV	8.750%	6/15/30	51,069	76,486
Deutsche Telekom International Finance BV	9.250%	6/1/32	1,792	2,908
Discovery Communications LLC	2.950%	3/20/23	12,351	12,850
Discovery Communications LLC	3.800%	3/13/24	5,559	5,960
Discovery Communications LLC	3.900%	11/15/24	6,917	7,505
Discovery Communications LLC	3.450%	3/15/25	4,594	4,932
Discovery Communications LLC	3.950%	6/15/25	11,704	12,834
Discovery Communications LLC	4.900%	3/11/26	12,820	14,647
Discovery Communications LLC	3.950%	3/20/28	23,068	25,683
Discovery Communications LLC	4.125%	5/15/29	11,600	13,027
Discovery Communications LLC	3.625%	5/15/30	14,163	15,462
Discovery Communications LLC	5.000%	9/20/37	7,388	8,947
Discovery Communications LLC	6.350%	6/1/40	8,151	11,273
Discovery Communications LLC	4.875%	4/1/43	10,768	12,902
Discovery Communications LLC	5.200%	9/20/47	19,045	23,723
Discovery Communications LLC	5.300%	5/15/49	11,445	14,433
Discovery Communications LLC	4.650%	5/15/50	13,335	15,608
Discovery Communications LLC	4.000%	9/15/55	22,014	23,282
Electronic Arts Inc.	4.800%	3/1/26	5,228	6,023
Electronic Arts Inc.	1.850%	2/15/31	10,000	9,670
Electronic Arts Inc.	2.950%	2/15/51	10,000	9,790
Expedia Group Inc.	3.600%	12/15/23	3,950	4,197
Expedia Group Inc.	4.500%	8/15/24	9,205	10,082
Expedia Group Inc.	5.000%	2/15/26	23,961	27,343
Expedia Group Inc.	4.625%	8/1/27	5,400	6,101
Expedia Group Inc.	3.800%	2/15/28	13,060	14,227
Expedia Group Inc.	3.250%	2/15/30	8,306	8,677
Expedia Group Inc.	2.950%	3/15/31	13,875	14,116
Fox Corp.	4.030%	1/25/24	18,722	20,283
Fox Corp.	3.050%	4/7/25	6,800	7,280
Fox Corp.	4.709%	1/25/29	28,422	33,394
Fox Corp.	3.500%	4/8/30	7,547	8,318
Fox Corp.	5.476%	1/25/39	15,409	19,923
Fox Corp.	5.576%	1/25/49	21,325	28,797
Grupo Televisa SAB	6.625%	3/18/25	4,264	5,058
Grupo Televisa SAB	4.625%	1/30/26	2,825	3,140
Grupo Televisa SAB	8.500%	3/11/32	460	681
Grupo Televisa SAB	6.625%	1/15/40	8,793	12,141
Grupo Televisa SAB	5.000%	5/13/45	22,616	26,962
Grupo Televisa SAB	6.125%	1/31/46	6,128	8,408
Grupo Televisa SAB	5.250%	5/24/49	10,450	13,128

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Interpublic Group of Cos. Inc.	4.200%	4/15/24	4,177	4,548
Interpublic Group of Cos. Inc.	4.650%	10/1/28	6,295	7,390
Interpublic Group of Cos. Inc.	4.750%	3/30/30	9,500	11,250
Interpublic Group of Cos. Inc.	2.400%	3/1/31	5,000	5,015
Interpublic Group of Cos. Inc.	3.375%	3/1/41	7,050	7,291
Interpublic Group of Cos. Inc.	5.400%	10/1/48	4,805	6,436
Koninklijke KPN NV	8.375%	10/1/30	8,650	12,248
NBCUniversal Media LLC	6.400%	4/30/40	11,915	17,784
NBCUniversal Media LLC	5.950%	4/1/41	7,780	11,229
NBCUniversal Media LLC	4.450%	1/15/43	13,619	16,715
Omnicom Group Inc.	3.650%	11/1/24	14,696	15,955
Omnicom Group Inc.	3.600%	4/15/26	30,101	33,228
Omnicom Group Inc.	2.450%	4/30/30	7,662	7,782
Omnicom Group Inc.	4.200%	6/1/30	4,825	5,572
Omnicom Group Inc.	2.600%	8/1/31	11,500	11,696
Orange SA	9.000%	3/1/31	34,470	54,302
Orange SA	5.375%	1/13/42	17,050	23,014
Orange SA	5.500%	2/6/44	5,606	7,804
Rogers Communications Inc.	3.000%	3/15/23	5,602	5,801
Rogers Communications Inc.	4.100%	10/1/23	6,160	6,585
Rogers Communications Inc.	3.625%	12/15/25	5,652	6,243
Rogers Communications Inc.	2.900%	11/15/26	13,760	14,723
Rogers Communications Inc.	7.500%	8/15/38	3,121	4,744
Rogers Communications Inc.	4.500%	3/15/43	9,598	11,181
Rogers Communications Inc.	5.000%	3/15/44	5,850	7,317
Rogers Communications Inc.	4.300%	2/15/48	5,200	6,014
Rogers Communications Inc.	4.350%	5/1/49	20,656	24,313
Rogers Communications Inc.	3.700%	11/15/49	5,530	5,888
TCI Communications Inc.	7.875%	2/15/26	7,860	10,148
TCI Communications Inc.	7.125%	2/15/28	4,972	6,642
Telefonica Emisiones SA	4.570%	4/27/23	9,282	9,941
Telefonica Emisiones SA	4.103%	3/8/27	20,287	22,837
Telefonica Emisiones SA	7.045%	6/20/36	28,565	41,119
Telefonica Emisiones SA	4.665%	3/6/38	16,788	19,750
Telefonica Emisiones SA	5.213%	3/8/47	34,121	42,717
Telefonica Emisiones SA	4.895%	3/6/48	17,546	20,985
Telefonica Emisiones SA	5.520%	3/1/49	21,749	28,264
Telefonica Europe BV	8.250%	9/15/30	9,406	13,772
TELUS Corp.	2.800%	2/16/27	9,635	10,291
TELUS Corp.	4.600%	11/16/48	1,450	1,821
TELUS Corp.	4.300%	6/15/49	13,741	16,583
Tencent Music Entertainment Group	2.000%	9/3/30	8,240	7,943
Thomson Reuters Corp.	4.300%	11/23/23	9,389	10,122
Thomson Reuters Corp.	3.350%	5/15/26	6,100	6,641
Thomson Reuters Corp.	5.500%	8/15/35	8,250	10,896
Thomson Reuters Corp.	5.850%	4/15/40	3,795	5,243
Thomson Reuters Corp.	5.650%	11/23/43	4,525	6,079
Time Warner Cable LLC	6.550%	5/1/37	19,276	26,209
Time Warner Cable LLC	7.300%	7/1/38	20,652	30,051
Time Warner Cable LLC	6.750%	6/15/39	22,344	31,282
Time Warner Cable LLC	5.875%	11/15/40	20,759	26,790
Time Warner Cable LLC	5.500%	9/1/41	18,356	22,825
Time Warner Cable LLC	4.500%	9/15/42	20,590	22,956
Time Warner Entertainment Co. LP	8.375%	3/15/23	5,714	6,456
Time Warner Entertainment Co. LP	8.375%	7/15/33	8,755	13,286
T-Mobile USA Inc.	3.500%	4/15/25	39,950	43,324
T-Mobile USA Inc.	1.500%	2/15/26	16,375	16,490
T-Mobile USA Inc.	3.750%	4/15/27	54,439	60,160
T-Mobile USA Inc.	2.050%	2/15/28	24,191	24,513
T-Mobile USA Inc.	3.875%	4/15/30	96,840	108,092
T-Mobile USA Inc.	2.550%	2/15/31	32,695	33,068

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
T-Mobile USA Inc.	2.250%	11/15/31	8,545	8,415
T-Mobile USA Inc.	4.375%	4/15/40	30,605	35,873
T-Mobile USA Inc.	3.000%	2/15/41	31,554	31,204
T-Mobile USA Inc.	4.500%	4/15/50	39,500	46,989
T-Mobile USA Inc.	3.300%	2/15/51	39,311	39,171
T-Mobile USA Inc.	3.600%	11/15/60	18,075	18,454
³ TWDC Enterprises 18 Corp.	2.350%	12/1/22	7,586	7,794
³ TWDC Enterprises 18 Corp.	3.150%	9/17/25	17,892	19,461
TWDC Enterprises 18 Corp.	3.000%	2/13/26	11,170	12,132
³ TWDC Enterprises 18 Corp.	1.850%	7/30/26	14,343	14,771
³ TWDC Enterprises 18 Corp.	2.950%	6/15/27	1,190	1,296
³ TWDC Enterprises 18 Corp.	7.000%	3/1/32	6,172	8,863
TWDC Enterprises 18 Corp.	4.375%	8/16/41	11,025	13,592
³ TWDC Enterprises 18 Corp.	4.125%	12/1/41	12,824	15,324
³ TWDC Enterprises 18 Corp.	3.700%	12/1/42	11,282	12,800
³ TWDC Enterprises 18 Corp.	4.125%	6/1/44	6,500	7,830
³ TWDC Enterprises 18 Corp.	3.000%	7/30/46	2,910	2,987
VeriSign Inc.	2.700%	6/15/31	8,200	8,322
Verizon Communications Inc.	4.150%	3/15/24	1,183	1,287
Verizon Communications Inc.	0.750%	3/22/24	11,715	11,766
Verizon Communications Inc.	3.500%	11/1/24	23,221	25,127
Verizon Communications Inc.	3.376%	2/15/25	32,239	35,026
Verizon Communications Inc.	0.850%	11/20/25	19,579	19,340
Verizon Communications Inc.	1.450%	3/20/26	25,175	25,408
Verizon Communications Inc.	2.625%	8/15/26	25,815	27,426
Verizon Communications Inc.	4.125%	3/16/27	42,161	47,984
Verizon Communications Inc.	3.000%	3/22/27	4,000	4,302
Verizon Communications Inc.	2.100%	3/22/28	38,150	38,958
Verizon Communications Inc.	4.329%	9/21/28	54,201	62,998
Verizon Communications Inc.	3.875%	2/8/29	1,895	2,156
Verizon Communications Inc.	4.016%	12/3/29	52,378	60,083
Verizon Communications Inc.	3.150%	3/22/30	20,064	21,640
Verizon Communications Inc.	1.500%	9/18/30	8,425	8,041
Verizon Communications Inc.	1.680%	10/30/30	30,661	29,292
Verizon Communications Inc.	1.750%	1/20/31	29,651	28,415
Verizon Communications Inc.	2.550%	3/21/31	55,575	56,861
Verizon Communications Inc.	4.500%	8/10/33	39,941	47,794
Verizon Communications Inc.	4.400%	11/1/34	37,475	44,686
Verizon Communications Inc.	5.850%	9/15/35	1,000	1,375
Verizon Communications Inc.	4.272%	1/15/36	36,438	43,461
Verizon Communications Inc.	5.250%	3/16/37	30,172	39,799
Verizon Communications Inc.	4.812%	3/15/39	17,885	22,678
Verizon Communications Inc.	2.650%	11/20/40	37,320	36,007
Verizon Communications Inc.	3.400%	3/22/41	34,175	36,199
Verizon Communications Inc.	4.125%	8/15/46	18,418	21,631
Verizon Communications Inc.	4.862%	8/21/46	52,435	67,734
Verizon Communications Inc.	4.522%	9/15/48	53,515	66,060
Verizon Communications Inc.	5.012%	4/15/49	14,159	18,735
Verizon Communications Inc.	4.000%	3/22/50	20,055	23,080
Verizon Communications Inc.	2.875%	11/20/50	33,060	31,571
Verizon Communications Inc.	3.550%	3/22/51	58,650	62,671
Verizon Communications Inc.	4.672%	3/15/55	28,468	36,782
Verizon Communications Inc.	2.987%	10/30/56	59,917	56,336
Verizon Communications Inc.	3.000%	11/20/60	17,583	16,508
Verizon Communications Inc.	3.700%	3/22/61	51,685	55,434
ViacomCBS Inc.	3.875%	4/1/24	5,530	5,946
ViacomCBS Inc.	3.700%	8/15/24	10,650	11,497
ViacomCBS Inc.	3.500%	1/15/25	4,139	4,451
ViacomCBS Inc.	4.750%	5/15/25	16,759	18,961
ViacomCBS Inc.	4.000%	1/15/26	12,511	13,916
ViacomCBS Inc.	2.900%	1/15/27	17,328	18,426

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ViacomCBS Inc.	3.375%	2/15/28	7,548	8,261
ViacomCBS Inc.	3.700%	6/1/28	6,124	6,816
ViacomCBS Inc.	4.200%	6/1/29	9,761	11,230
ViacomCBS Inc.	7.875%	7/30/30	6,294	8,986
ViacomCBS Inc.	4.950%	1/15/31	28,211	34,055
ViacomCBS Inc.	4.200%	5/19/32	17,625	20,335
ViacomCBS Inc.	5.500%	5/15/33	4,111	5,233
ViacomCBS Inc.	6.875%	4/30/36	14,847	21,312
ViacomCBS Inc.	5.900%	10/15/40	5,138	6,849
ViacomCBS Inc.	4.850%	7/1/42	6,535	8,018
ViacomCBS Inc.	4.375%	3/15/43	25,240	29,137
ViacomCBS Inc.	5.850%	9/1/43	16,507	22,610
ViacomCBS Inc.	5.250%	4/1/44	520	665
ViacomCBS Inc.	4.900%	8/15/44	10,881	13,224
ViacomCBS Inc.	4.600%	1/15/45	7,340	8,731
ViacomCBS Inc.	4.950%	5/19/50	17,500	22,113
Vodafone Group plc	3.750%	1/16/24	22,360	24,210
Vodafone Group plc	4.125%	5/30/25	19,139	21,365
Vodafone Group plc	4.375%	5/30/28	41,265	48,002
Vodafone Group plc	7.875%	2/15/30	3,008	4,303
Vodafone Group plc	6.250%	11/30/32	8,250	11,136
Vodafone Group plc	6.150%	2/27/37	7,007	9,706
Vodafone Group plc	5.000%	5/30/38	30,564	38,499
Vodafone Group plc	4.375%	2/19/43	21,113	24,638
Vodafone Group plc	5.250%	5/30/48	39,286	51,498
Vodafone Group plc	4.875%	6/19/49	24,200	30,515
Vodafone Group plc	4.250%	9/17/50	19,986	23,265
Vodafone Group plc	5.125%	6/19/59	5,042	6,580
Walt Disney Co.	1.650%	9/1/22	8,238	8,367
Walt Disney Co.	3.000%	9/15/22	29,956	30,907
Walt Disney Co.	1.750%	8/30/24	15,364	15,875
Walt Disney Co.	3.700%	9/15/24	8,490	9,237
Walt Disney Co.	3.350%	3/24/25	14,709	15,996
Walt Disney Co.	3.700%	10/15/25	13,395	14,800
Walt Disney Co.	1.750%	1/13/26	24,074	24,754
Walt Disney Co.	3.375%	11/15/26	9,334	10,294
Walt Disney Co.	3.700%	3/23/27	1,803	2,025
Walt Disney Co.	2.200%	1/13/28	15,050	15,595
Walt Disney Co.	2.000%	9/1/29	23,850	24,084
Walt Disney Co.	3.800%	3/22/30	11,070	12,650
Walt Disney Co.	2.650%	1/13/31	33,850	35,550
Walt Disney Co.	6.550%	3/15/33	14,019	19,901
Walt Disney Co.	6.200%	12/15/34	17,656	24,877
Walt Disney Co.	6.400%	12/15/35	18,797	27,528
Walt Disney Co.	6.150%	3/1/37	18,513	26,393
Walt Disney Co.	6.650%	11/15/37	5,010	7,573
Walt Disney Co.	4.625%	3/23/40	11,415	14,505
Walt Disney Co.	3.500%	5/13/40	23,850	26,574
Walt Disney Co.	6.150%	2/15/41	194	287
Walt Disney Co.	5.400%	10/1/43	11,805	16,483
Walt Disney Co.	4.750%	9/15/44	16,744	21,804
Walt Disney Co.	4.950%	10/15/45	2,250	3,015
Walt Disney Co.	4.750%	11/15/46	5,573	7,254
Walt Disney Co.	2.750%	9/1/49	18,868	18,582
Walt Disney Co.	4.700%	3/23/50	22,971	30,660
Walt Disney Co.	3.600%	1/13/51	31,700	35,929
Walt Disney Co.	3.800%	5/13/60	18,550	21,805
Weibo Corp.	3.500%	7/5/24	12,900	13,600
Weibo Corp.	3.375%	7/8/30	11,790	12,121

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WPP Finance 2010	3.625%	9/7/22	9,561	9,907
WPP Finance 2010	3.750%	9/19/24	10,465	11,396
				8,265,516
Consumer Discretionary (1.79%)				
Advance Auto Parts Inc.	3.900%	4/15/30	11,673	13,052
Alibaba Group Holding Ltd.	2.800%	6/6/23	3,000	3,116
Alibaba Group Holding Ltd.	3.600%	11/28/24	30,610	33,269
Alibaba Group Holding Ltd.	3.400%	12/6/27	35,289	38,552
Alibaba Group Holding Ltd.	2.125%	2/9/31	16,281	16,007
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,965	9,296
Alibaba Group Holding Ltd.	4.000%	12/6/37	20,190	22,646
Alibaba Group Holding Ltd.	2.700%	2/9/41	7,000	6,710
Alibaba Group Holding Ltd.	4.200%	12/6/47	19,800	22,847
Alibaba Group Holding Ltd.	3.150%	2/9/51	19,861	19,541
Alibaba Group Holding Ltd.	4.400%	12/6/57	14,097	16,946
Alibaba Group Holding Ltd.	3.250%	2/9/61	13,330	12,907
Amazon.com Inc.	2.500%	11/29/22	9,393	9,641
Amazon.com Inc.	2.400%	2/22/23	18,820	19,436
Amazon.com Inc.	0.250%	5/12/23	14,300	14,305
Amazon.com Inc.	0.400%	6/3/23	11,099	11,123
Amazon.com Inc.	0.450%	5/12/24	33,000	32,936
Amazon.com Inc.	2.800%	8/22/24	24,820	26,415
Amazon.com Inc.	3.800%	12/5/24	7,218	7,941
Amazon.com Inc.	0.800%	6/3/25	11,125	11,147
Amazon.com Inc.	5.200%	12/3/25	18,953	22,238
Amazon.com Inc.	1.000%	5/12/26	31,685	31,696
Amazon.com Inc.	1.200%	6/3/27	25,782	25,649
Amazon.com Inc.	3.150%	8/22/27	33,638	37,163
Amazon.com Inc.	1.650%	5/12/28	35,551	35,838
Amazon.com Inc.	1.500%	6/3/30	26,775	26,236
Amazon.com Inc.	2.100%	5/12/31	39,775	40,445
Amazon.com Inc.	4.800%	12/5/34	19,180	24,706
Amazon.com Inc.	3.875%	8/22/37	41,398	49,280
Amazon.com Inc.	2.875%	5/12/41	26,935	27,807
Amazon.com Inc.	4.950%	12/5/44	21,136	28,693
Amazon.com Inc.	4.050%	8/22/47	44,998	54,862
Amazon.com Inc.	2.500%	6/3/50	35,011	33,068
Amazon.com Inc.	3.100%	5/12/51	41,930	44,077
Amazon.com Inc.	4.250%	8/22/57	30,820	39,435
Amazon.com Inc.	2.700%	6/3/60	26,525	25,274
Amazon.com Inc.	3.250%	5/12/61	23,220	24,581
³ American Honda Finance Corp.	0.400%	10/21/22	11,193	11,211
³ American Honda Finance Corp.	2.600%	11/16/22	6,250	6,448
³ American Honda Finance Corp.	2.050%	1/10/23	3,520	3,611
³ American Honda Finance Corp.	1.950%	5/10/23	12,321	12,672
³ American Honda Finance Corp.	0.875%	7/7/23	21,950	22,145
³ American Honda Finance Corp.	3.450%	7/14/23	5,200	5,519
³ American Honda Finance Corp.	0.650%	9/8/23	9,000	9,041
³ American Honda Finance Corp.	3.625%	10/10/23	1,504	1,611
³ American Honda Finance Corp.	3.550%	1/12/24	3,945	4,241
³ American Honda Finance Corp.	2.900%	2/16/24	13,975	14,803
³ American Honda Finance Corp.	2.400%	6/27/24	9,126	9,592
³ American Honda Finance Corp.	0.550%	7/12/24	10,535	10,498
³ American Honda Finance Corp.	2.150%	9/10/24	14,806	15,476
³ American Honda Finance Corp.	1.200%	7/8/25	5,850	5,897
³ American Honda Finance Corp.	1.000%	9/10/25	9,758	9,758
³ American Honda Finance Corp.	2.300%	9/9/26	7,453	7,853
³ American Honda Finance Corp.	2.350%	1/8/27	9,680	10,226
³ American Honda Finance Corp.	3.500%	2/15/28	2,100	2,356
³ American Honda Finance Corp.	2.000%	3/24/28	10,383	10,653
³ American Honda Finance Corp.	1.800%	1/13/31	14,525	14,332

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3	American University	3.672%	4/1/49	6,710	7,696
	Aptiv Corp.	4.150%	3/15/24	8,120	8,804
	Aptiv plc	4.250%	1/15/26	11,175	12,627
	Aptiv plc	4.350%	3/15/29	2,025	2,334
	Aptiv plc	4.400%	10/1/46	4,245	4,955
	Aptiv plc	5.400%	3/15/49	4,725	6,414
	AutoNation Inc.	3.500%	11/15/24	5,183	5,578
	AutoNation Inc.	4.500%	10/1/25	10,875	12,085
	AutoNation Inc.	3.800%	11/15/27	6,865	7,524
	AutoZone Inc.	2.875%	1/15/23	8,138	8,388
	AutoZone Inc.	3.125%	7/15/23	1,510	1,580
	AutoZone Inc.	3.125%	4/18/24	5,500	5,856
	AutoZone Inc.	3.250%	4/15/25	13,685	14,727
	AutoZone Inc.	3.125%	4/21/26	9,680	10,512
	AutoZone Inc.	3.750%	6/1/27	11,712	13,096
	AutoZone Inc.	3.750%	4/18/29	9,652	10,766
	AutoZone Inc.	4.000%	4/15/30	15,845	18,025
	AutoZone Inc.	1.650%	1/15/31	8,150	7,756
	Best Buy Co. Inc.	4.450%	10/1/28	10,200	11,824
	Best Buy Co. Inc.	1.950%	10/1/30	4,075	3,947
	Block Financial LLC	5.500%	11/1/22	2,865	2,980
	Block Financial LLC	5.250%	10/1/25	12,365	14,049
	Block Financial LLC	2.500%	7/15/28	5,600	5,621
	Block Financial LLC	3.875%	8/15/30	8,975	9,705
	BorgWarner Inc.	3.375%	3/15/25	5,966	6,453
	BorgWarner Inc.	2.650%	7/1/27	13,825	14,661
	BorgWarner Inc.	4.375%	3/15/45	7,565	8,761
3	Brown University in Providence in the State of Rhode Island & Providence Plant	2.924%	9/1/50	6,806	7,303
3	California Endowment	2.498%	4/1/51	2,725	2,616
	California Institute of Technology	4.321%	8/1/45	850	1,084
	California Institute of Technology	4.700%	11/1/11	8,515	12,065
	California Institute of Technology	3.650%	9/1/19	5,950	6,726
	Choice Hotels International Inc.	3.700%	12/1/29	1,000	1,084
	Choice Hotels International Inc.	3.700%	1/15/31	400	433
	Cleveland Clinic Foundation	4.858%	1/1/14	4,905	6,912
3.7	Daimler Finance North America LLC	0.750%	3/1/24	6,000	5,998
	Daimler Finance North America LLC	8.500%	1/18/31	6,812	10,315
3.7	Daimler Finance North America LLC	2.450%	3/2/31	3,000	3,071
	Darden Restaurants Inc.	3.850%	5/1/27	5,550	6,163
	Darden Restaurants Inc.	4.550%	2/15/48	5,270	6,190
	DR Horton Inc.	4.375%	9/15/22	6,442	6,678
	DR Horton Inc.	4.750%	2/15/23	4,193	4,432
	DR Horton Inc.	5.750%	8/15/23	7,020	7,673
	DR Horton Inc.	2.500%	10/15/24	9,975	10,461
	DR Horton Inc.	2.600%	10/15/25	8,174	8,616
	DR Horton Inc.	1.400%	10/15/27	4,000	3,918
3	Duke University	2.682%	10/1/44	9,500	9,732
3	Duke University	2.832%	10/1/55	11,720	12,215
	eBay Inc.	2.750%	1/30/23	10,215	10,579
	eBay Inc.	3.450%	8/1/24	8,346	8,962
	eBay Inc.	1.900%	3/11/25	12,900	13,339
	eBay Inc.	1.400%	5/10/26	10,370	10,397
	eBay Inc.	3.600%	6/5/27	12,887	14,324
	eBay Inc.	2.700%	3/11/30	18,458	19,201
	eBay Inc.	2.600%	5/10/31	10,915	11,108
	eBay Inc.	4.000%	7/15/42	10,505	11,785
	eBay Inc.	3.650%	5/10/51	13,100	13,883
3	Emory University	2.143%	9/1/30	10,200	10,425
3	Emory University	2.969%	9/1/50	4,450	4,662
3	Ford Foundation	2.415%	6/1/50	5,025	4,833

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3	Ford Foundation	2.815%	6/1/70	10,450	10,512
	Fortune Brands Home & Security Inc.	4.000%	9/21/23	7,173	7,690
	Fortune Brands Home & Security Inc.	4.000%	6/15/25	9,201	10,141
	Fortune Brands Home & Security Inc.	3.250%	9/15/29	8,125	8,751
	General Motors Co.	4.875%	10/2/23	18,773	20,435
	General Motors Co.	5.400%	10/2/23	1,710	1,882
	General Motors Co.	4.000%	4/1/25	6,206	6,819
	General Motors Co.	6.125%	10/1/25	3,100	3,670
	General Motors Co.	5.000%	10/1/28	7,867	9,223
	General Motors Co.	5.000%	4/1/35	19,596	23,661
	General Motors Co.	6.600%	4/1/36	15,217	20,819
	General Motors Co.	5.150%	4/1/38	12,919	15,726
	General Motors Co.	6.250%	10/2/43	20,037	27,657
	General Motors Co.	5.200%	4/1/45	13,025	16,129
	General Motors Co.	6.750%	4/1/46	16,000	23,103
	General Motors Co.	5.400%	4/1/48	15,451	19,673
	General Motors Co.	5.950%	4/1/49	11,553	15,729
	General Motors Financial Co. Inc.	3.450%	4/10/22	18,685	19,026
	General Motors Financial Co. Inc.	3.550%	7/8/22	6,650	6,861
	General Motors Financial Co. Inc.	3.250%	1/5/23	3,895	4,042
	General Motors Financial Co. Inc.	5.200%	3/20/23	12,461	13,417
	General Motors Financial Co. Inc.	3.700%	5/9/23	15,080	15,836
	General Motors Financial Co. Inc.	4.250%	5/15/23	13,587	14,441
	General Motors Financial Co. Inc.	4.150%	6/19/23	12,300	13,066
	General Motors Financial Co. Inc.	1.700%	8/18/23	16,150	16,477
	General Motors Financial Co. Inc.	5.100%	1/17/24	16,950	18,668
	General Motors Financial Co. Inc.	1.050%	3/8/24	6,125	6,162
	General Motors Financial Co. Inc.	3.950%	4/13/24	16,786	18,085
	General Motors Financial Co. Inc.	3.500%	11/7/24	19,599	21,027
	General Motors Financial Co. Inc.	4.000%	1/15/25	27,522	29,986
	General Motors Financial Co. Inc.	2.900%	2/26/25	30,742	32,540
	General Motors Financial Co. Inc.	4.350%	4/9/25	13,670	15,116
	General Motors Financial Co. Inc.	2.750%	6/20/25	8,300	8,741
	General Motors Financial Co. Inc.	4.300%	7/13/25	33,537	37,075
	General Motors Financial Co. Inc.	1.250%	1/8/26	9,800	9,735
	General Motors Financial Co. Inc.	5.250%	3/1/26	11,225	12,968
	General Motors Financial Co. Inc.	1.500%	6/10/26	20,000	19,895
	General Motors Financial Co. Inc.	4.000%	10/6/26	15,121	16,703
	General Motors Financial Co. Inc.	4.350%	1/17/27	22,998	25,864
	General Motors Financial Co. Inc.	2.700%	8/20/27	13,840	14,386
	General Motors Financial Co. Inc.	3.850%	1/5/28	7,650	8,427
	General Motors Financial Co. Inc.	2.400%	4/10/28	13,100	13,294
	General Motors Financial Co. Inc.	5.650%	1/17/29	10,324	12,583
	General Motors Financial Co. Inc.	3.600%	6/21/30	14,000	15,175
	General Motors Financial Co. Inc.	2.350%	1/8/31	6,673	6,583
	General Motors Financial Co. Inc.	2.700%	6/10/31	10,000	10,069
	Genuine Parts Co.	1.875%	11/1/30	6,911	6,667
3	George Washington University	4.300%	9/15/44	5,500	6,929
	George Washington University	4.868%	9/15/45	4,105	5,562
3	George Washington University	4.126%	9/15/48	10,235	12,702
3	Georgetown University	4.315%	4/1/49	4,350	5,459
3	Georgetown University	2.943%	4/1/50	8,360	8,490
3	Georgetown University	5.215%	10/1/18	3,412	5,127
	Global Payments Inc.	1.200%	3/1/26	5,000	4,958
	Harley-Davidson Inc.	3.500%	7/28/25	8,306	8,959
	Harley-Davidson Inc.	4.625%	7/28/45	12,393	13,673
	Hasbro Inc.	3.000%	11/19/24	1,000	1,064
	Hasbro Inc.	3.550%	11/19/26	5,776	6,330
	Hasbro Inc.	3.500%	9/15/27	5,303	5,794
	Hasbro Inc.	3.900%	11/19/29	7,444	8,279
	Hasbro Inc.	6.350%	3/15/40	2,351	3,274

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Hasbro Inc.	5.100%	5/15/44	9,557	11,717
Home Depot Inc.	2.700%	4/1/23	5,880	6,095
Home Depot Inc.	3.750%	2/15/24	17,354	18,699
Home Depot Inc.	3.350%	9/15/25	3,143	3,443
Home Depot Inc.	3.000%	4/1/26	14,500	15,785
Home Depot Inc.	2.125%	9/15/26	11,908	12,530
Home Depot Inc.	2.500%	4/15/27	21,357	22,773
Home Depot Inc.	2.800%	9/14/27	28,057	30,409
Home Depot Inc.	0.900%	3/15/28	1,500	1,462
Home Depot Inc.	3.900%	12/6/28	9,541	11,089
Home Depot Inc.	2.950%	6/15/29	22,325	24,398
Home Depot Inc.	2.700%	4/15/30	26,723	28,593
Home Depot Inc.	1.375%	3/15/31	17,285	16,545
Home Depot Inc.	5.875%	12/16/36	33,653	48,093
Home Depot Inc.	3.300%	4/15/40	19,324	21,186
Home Depot Inc.	5.400%	9/15/40	7,370	10,196
Home Depot Inc.	5.950%	4/1/41	11,332	16,568
Home Depot Inc.	4.200%	4/1/43	22,650	27,709
Home Depot Inc.	4.875%	2/15/44	13,049	17,379
Home Depot Inc.	4.400%	3/15/45	12,026	15,250
Home Depot Inc.	4.250%	4/1/46	17,328	21,575
Home Depot Inc.	3.900%	6/15/47	13,700	16,267
Home Depot Inc.	4.500%	12/6/48	15,255	19,829
Home Depot Inc.	3.125%	12/15/49	24,250	25,703
Home Depot Inc.	3.350%	4/15/50	20,600	22,796
Home Depot Inc.	2.375%	3/15/51	16,850	15,587
Home Depot Inc.	3.500%	9/15/56	13,406	15,152
Hyatt Hotels Corp.	3.375%	7/15/23	5,101	5,312
Hyatt Hotels Corp.	4.850%	3/15/26	4,547	5,083
Hyatt Hotels Corp.	4.375%	9/15/28	8,794	9,701
Hyatt Hotels Corp.	5.750%	4/23/30	8,466	10,276
JD.com Inc.	3.875%	4/29/26	5,420	5,971
JD.com Inc.	3.375%	1/14/30	9,400	10,040
JD.com Inc.	4.125%	1/14/50	4,925	5,269
³ Johns Hopkins University	4.083%	7/1/53	4,519	5,835
³ Johns Hopkins University	2.813%	1/1/60	5,150	5,126
Kohl's Corp.	3.375%	5/1/31	6,750	6,992
Kohl's Corp.	5.550%	7/17/45	9,741	11,681
Las Vegas Sands Corp.	3.200%	8/8/24	23,296	24,448
Las Vegas Sands Corp.	2.900%	6/25/25	8,000	8,337
Las Vegas Sands Corp.	3.500%	8/18/26	5,240	5,571
Las Vegas Sands Corp.	3.900%	8/8/29	7,781	8,291
Lear Corp.	3.800%	9/15/27	3,265	3,600
Lear Corp.	4.250%	5/15/29	8,575	9,684
Lear Corp.	3.500%	5/30/30	5,405	5,812
Lear Corp.	5.250%	5/15/49	8,555	10,786
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,962
Leggett & Platt Inc.	3.500%	11/15/27	15,510	16,887
Leggett & Platt Inc.	4.400%	3/15/29	5,400	6,180
Leland Stanford Junior University	1.289%	6/1/27	2,575	2,579
Leland Stanford Junior University	3.647%	5/1/48	14,091	17,034
Leland Stanford Junior University	2.413%	6/1/50	2,318	2,260
Lennar Corp.	4.750%	11/15/22	6,911	7,230
Lennar Corp.	4.875%	12/15/23	2,800	3,046
Lennar Corp.	4.500%	4/30/24	13,775	15,073
Lennar Corp.	4.750%	5/30/25	8,700	9,766
Lennar Corp.	5.250%	6/1/26	17,728	20,462
Lennar Corp.	4.750%	11/29/27	15,783	18,238
Lowe's Cos. Inc.	3.875%	9/15/23	14,801	15,798
Lowe's Cos. Inc.	3.125%	9/15/24	9,724	10,416
Lowe's Cos. Inc.	4.000%	4/15/25	4,600	5,092

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Lowe's Cos. Inc.	3.375%	9/15/25	16,083	17,604
Lowe's Cos. Inc.	2.500%	4/15/26	19,317	20,502
Lowe's Cos. Inc.	3.100%	5/3/27	18,965	20,696
Lowe's Cos. Inc.	1.300%	4/15/28	13,460	13,129
Lowe's Cos. Inc.	6.500%	3/15/29	1,214	1,578
Lowe's Cos. Inc.	3.650%	4/5/29	26,466	29,619
Lowe's Cos. Inc.	4.500%	4/15/30	14,105	16,690
Lowe's Cos. Inc.	1.700%	10/15/30	16,158	15,500
Lowe's Cos. Inc.	2.625%	4/1/31	20,550	21,281
Lowe's Cos. Inc.	5.000%	4/15/40	7,928	10,215
Lowe's Cos. Inc.	4.250%	9/15/44	1,119	1,284
Lowe's Cos. Inc.	3.700%	4/15/46	16,703	18,348
Lowe's Cos. Inc.	4.050%	5/3/47	21,625	24,917
Lowe's Cos. Inc.	4.550%	4/5/49	14,525	18,166
Lowe's Cos. Inc.	5.125%	4/15/50	6,100	8,235
Lowe's Cos. Inc.	3.000%	10/15/50	14,100	13,891
Lowe's Cos. Inc.	3.500%	4/1/51	6,150	6,601
Magna International Inc.	3.625%	6/15/24	17,552	18,935
Magna International Inc.	4.150%	10/1/25	3,914	4,378
Magna International Inc.	2.450%	6/15/30	5,125	5,249
3 Marriott International Inc.	3.125%	10/15/21	7,202	7,209
Marriott International Inc.	3.250%	9/15/22	4,850	4,956
Marriott International Inc.	2.125%	10/3/22	5,805	5,889
Marriott International Inc.	3.750%	3/15/25	7,941	8,535
3 Marriott International Inc.	5.750%	5/1/25	3,727	4,304
Marriott International Inc.	3.750%	10/1/25	6,476	7,002
3 Marriott International Inc.	3.125%	6/15/26	25,757	27,414
3 Marriott International Inc.	4.000%	4/15/28	10,420	11,457
3 Marriott International Inc.	4.650%	12/1/28	3,800	4,342
3 Marriott International Inc.	4.625%	6/15/30	10,289	11,847
3 Marriott International Inc.	2.850%	4/15/31	17,865	18,155
3 Marriott International Inc.	3.500%	10/15/32	12,175	12,944
Masco Corp.	3.500%	11/15/27	7,160	7,868
Masco Corp.	1.500%	2/15/28	8,000	7,802
Masco Corp.	2.000%	10/1/30	4,000	3,903
Masco Corp.	2.000%	2/15/31	5,000	4,876
Masco Corp.	4.500%	5/15/47	9,000	10,920
Masco Corp.	3.125%	2/15/51	2,625	2,605
3 Massachusetts Institute of Technology	3.959%	7/1/38	7,875	9,476
3 Massachusetts Institute of Technology	2.989%	7/1/50	4,600	5,084
3 Massachusetts Institute of Technology	2.294%	7/1/51	200	194
Massachusetts Institute of Technology	5.600%	7/1/11	10,421	17,743
Massachusetts Institute of Technology	4.678%	7/1/14	11,846	17,324
Massachusetts Institute of Technology	3.885%	7/1/16	6,240	7,649
3 McDonald's Corp.	3.350%	4/1/23	15,365	16,116
3 McDonald's Corp.	3.250%	6/10/24	3,260	3,502
3 McDonald's Corp.	3.375%	5/26/25	11,963	12,988
3 McDonald's Corp.	3.300%	7/1/25	6,125	6,651
3 McDonald's Corp.	1.450%	9/1/25	950	969
3 McDonald's Corp.	3.700%	1/30/26	19,736	21,939
3 McDonald's Corp.	3.500%	3/1/27	13,013	14,376
3 McDonald's Corp.	3.500%	7/1/27	7,790	8,637
3 McDonald's Corp.	3.800%	4/1/28	25,900	29,327
3 McDonald's Corp.	2.625%	9/1/29	16,739	17,622
3 McDonald's Corp.	2.125%	3/1/30	7,802	7,887
3 McDonald's Corp.	3.600%	7/1/30	13,345	15,007
3 McDonald's Corp.	4.700%	12/9/35	14,075	17,449
3 McDonald's Corp.	6.300%	10/15/37	5,354	7,703
3 McDonald's Corp.	6.300%	3/1/38	10,996	15,851
3 McDonald's Corp.	5.700%	2/1/39	12,912	17,671
3 McDonald's Corp.	4.875%	7/15/40	825	1,056

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	McDonald's Corp.	3.700%	2/15/42	7,489	8,378
3	McDonald's Corp.	3.625%	5/1/43	5,404	5,999
3	McDonald's Corp.	4.600%	5/26/45	7,122	8,873
3	McDonald's Corp.	4.875%	12/9/45	24,085	31,007
3	McDonald's Corp.	4.450%	3/1/47	13,063	16,014
3	McDonald's Corp.	4.450%	9/1/48	9,200	11,462
3	McDonald's Corp.	3.625%	9/1/49	23,605	26,152
3	McDonald's Corp.	4.200%	4/1/50	11,335	13,683
	MDC Holdings Inc.	6.000%	1/15/43	5,250	6,770
	Mohawk Industries Inc.	3.850%	2/1/23	10,965	11,448
	Mohawk Industries Inc.	3.625%	5/15/30	6,075	6,672
	NIKE Inc.	2.250%	5/1/23	6,330	6,525
	NIKE Inc.	2.400%	3/27/25	6,150	6,501
	NIKE Inc.	2.375%	11/1/26	18,440	19,615
	NIKE Inc.	2.750%	3/27/27	11,950	12,890
	NIKE Inc.	2.850%	3/27/30	9,775	10,621
	NIKE Inc.	3.250%	3/27/40	10,231	11,226
	NIKE Inc.	3.625%	5/1/43	8,563	9,935
	NIKE Inc.	3.875%	11/1/45	12,854	15,404
	NIKE Inc.	3.375%	11/1/46	13,570	15,163
	NIKE Inc.	3.375%	3/27/50	19,350	21,843
	Nordstrom Inc.	4.000%	3/15/27	880	916
	Nordstrom Inc.	6.950%	3/15/28	675	798
	Nordstrom Inc.	4.375%	4/1/30	1,007	1,048
3.7	Nordstrom Inc.	4.250%	8/1/31	11,475	11,981
	Nordstrom Inc.	5.000%	1/15/44	13,296	13,267
3	Northwestern University	4.643%	12/1/44	11,125	14,743
3	Northwestern University	2.640%	12/1/50	4,242	4,245
3	Northwestern University	3.662%	12/1/57	4,694	5,696
	NVR Inc.	3.950%	9/15/22	8,836	9,125
	NVR Inc.	3.000%	5/15/30	11,700	12,399
	O'Reilly Automotive Inc.	3.800%	9/1/22	4,436	4,569
	O'Reilly Automotive Inc.	3.850%	6/15/23	7,425	7,849
	O'Reilly Automotive Inc.	3.550%	3/15/26	5,451	6,028
	O'Reilly Automotive Inc.	3.600%	9/1/27	21,694	24,307
	O'Reilly Automotive Inc.	4.350%	6/1/28	4,217	4,896
	O'Reilly Automotive Inc.	3.900%	6/1/29	6,300	7,122
	O'Reilly Automotive Inc.	4.200%	4/1/30	5,833	6,730
	O'Reilly Automotive Inc.	1.750%	3/15/31	4,150	3,990
	Owens Corning	4.200%	12/1/24	10,215	11,181
	Owens Corning	3.400%	8/15/26	5,350	5,803
	Owens Corning	3.950%	8/15/29	5,850	6,612
	Owens Corning	3.875%	6/1/30	4,950	5,530
	Owens Corning	7.000%	12/1/36	409	584
	Owens Corning	4.300%	7/15/47	9,000	10,465
	Owens Corning	4.400%	1/30/48	4,350	5,134
3.7	President & Fellows of Harvard College	6.500%	1/15/39	100	157
	President & Fellows of Harvard College	4.875%	10/15/40	6,100	8,375
	President & Fellows of Harvard College	3.150%	7/15/46	8,165	9,127
	President & Fellows of Harvard College	2.517%	10/15/50	9,345	9,362
	President & Fellows of Harvard College	3.300%	7/15/56	3,514	4,063
	PulteGroup Inc.	5.500%	3/1/26	7,650	8,962
	PulteGroup Inc.	5.000%	1/15/27	9,125	10,663
	PulteGroup Inc.	7.875%	6/15/32	250	360
	PulteGroup Inc.	6.375%	5/15/33	5,310	7,034
	PulteGroup Inc.	6.000%	2/15/35	5,232	6,857
	Ralph Lauren Corp.	3.750%	9/15/25	5,281	5,823
	Ralph Lauren Corp.	2.950%	6/15/30	11,367	12,094
3	Rockefeller Foundation	2.492%	10/1/50	14,850	14,446
	Ross Stores Inc.	4.600%	4/15/25	10,250	11,570
	Sands China Ltd.	4.600%	8/8/23	21,745	23,091

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sands China Ltd.	5.125%	8/8/25	23,691	26,522
Sands China Ltd.	3.800%	1/8/26	8,770	9,354
Sands China Ltd.	5.400%	8/8/28	24,675	28,676
Sands China Ltd.	4.375%	6/18/30	12,016	13,038
Snap-on Inc.	3.250%	3/1/27	1,200	1,305
Snap-on Inc.	4.100%	3/1/48	3,824	4,691
Snap-on Inc.	3.100%	5/1/50	9,421	9,977
Stanley Black & Decker Inc.	3.400%	3/1/26	9,066	9,971
Stanley Black & Decker Inc.	4.250%	11/15/28	2,125	2,478
Stanley Black & Decker Inc.	2.300%	3/15/30	21,922	22,756
Stanley Black & Decker Inc.	5.200%	9/1/40	7,458	9,829
Stanley Black & Decker Inc.	4.850%	11/15/48	5,950	8,022
Stanley Black & Decker Inc.	2.750%	11/15/50	12,850	12,534
3 Stanley Black & Decker Inc.	4.000%	3/15/60	6,681	7,120
Starbucks Corp.	3.100%	3/1/23	16,574	17,301
Starbucks Corp.	3.850%	10/1/23	9,211	9,832
Starbucks Corp.	3.800%	8/15/25	27,716	30,684
Starbucks Corp.	2.450%	6/15/26	17,195	18,158
Starbucks Corp.	2.000%	3/12/27	2,900	2,982
Starbucks Corp.	3.500%	3/1/28	4,943	5,526
Starbucks Corp.	4.000%	11/15/28	8,425	9,696
Starbucks Corp.	3.550%	8/15/29	1,916	2,144
Starbucks Corp.	2.250%	3/12/30	9,059	9,188
Starbucks Corp.	2.550%	11/15/30	16,205	16,787
Starbucks Corp.	4.300%	6/15/45	4,409	5,245
Starbucks Corp.	3.750%	12/1/47	9,325	10,349
Starbucks Corp.	4.500%	11/15/48	17,208	21,443
Starbucks Corp.	4.450%	8/15/49	10,450	12,968
Starbucks Corp.	3.350%	3/12/50	5,930	6,194
Starbucks Corp.	3.500%	11/15/50	16,325	17,548
Steelcase Inc.	5.125%	1/18/29	5,160	5,990
Stellantis NV	5.250%	4/15/23	15,905	17,150
Tapestry Inc.	3.000%	7/15/22	3,814	3,890
Tapestry Inc.	4.250%	4/1/25	6,551	7,125
Tapestry Inc.	4.125%	7/15/27	10,657	11,653
TJX Cos. Inc.	2.500%	5/15/23	10,418	10,779
TJX Cos. Inc.	2.250%	9/15/26	14,090	14,817
TJX Cos. Inc.	1.150%	5/15/28	6,900	6,663
TJX Cos. Inc.	3.875%	4/15/30	8,100	9,271
TJX Cos. Inc.	1.600%	5/15/31	7,737	7,457
Toyota Motor Corp.	2.157%	7/2/22	8,933	9,105
Toyota Motor Corp.	3.419%	7/20/23	14,225	15,101
Toyota Motor Corp.	0.681%	3/25/24	15,750	15,774
Toyota Motor Corp.	2.358%	7/2/24	8,260	8,688
Toyota Motor Corp.	1.339%	3/25/26	13,350	13,506
Toyota Motor Corp.	3.669%	7/20/28	4,714	5,347
Toyota Motor Corp.	2.760%	7/2/29	7,500	8,081
3 Toyota Motor Credit Corp.	2.800%	7/13/22	4,543	4,662
3 Toyota Motor Credit Corp.	0.450%	7/22/22	3,425	3,433
3 Toyota Motor Credit Corp.	2.150%	9/8/22	16,735	17,094
3 Toyota Motor Credit Corp.	0.350%	10/14/22	16,274	16,291
3 Toyota Motor Credit Corp.	2.625%	1/10/23	9,905	10,250
3 Toyota Motor Credit Corp.	2.700%	1/11/23	9,935	10,294
3 Toyota Motor Credit Corp.	0.400%	4/6/23	12,350	12,358
3 Toyota Motor Credit Corp.	0.500%	8/14/23	8,597	8,614
3 Toyota Motor Credit Corp.	1.350%	8/25/23	10,750	10,960
3 Toyota Motor Credit Corp.	3.450%	9/20/23	3,164	3,376
3 Toyota Motor Credit Corp.	2.250%	10/18/23	6,319	6,577
3 Toyota Motor Credit Corp.	0.450%	1/11/24	13,501	13,461
3 Toyota Motor Credit Corp.	2.900%	4/17/24	13,028	13,840
3 Toyota Motor Credit Corp.	0.500%	6/18/24	10,425	10,381

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
³ Toyota Motor Credit Corp.	1.800%	2/13/25	14,750	15,215
³ Toyota Motor Credit Corp.	3.400%	4/14/25	12,290	13,415
³ Toyota Motor Credit Corp.	0.800%	10/16/25	12,475	12,380
³ Toyota Motor Credit Corp.	0.800%	1/9/26	8,625	8,526
³ Toyota Motor Credit Corp.	1.125%	6/18/26	10,000	9,970
³ Toyota Motor Credit Corp.	3.200%	1/11/27	11,548	12,691
³ Toyota Motor Credit Corp.	1.150%	8/13/27	10,104	9,948
³ Toyota Motor Credit Corp.	3.050%	1/11/28	11,060	12,138
³ Toyota Motor Credit Corp.	1.900%	4/6/28	7,738	7,881
³ Toyota Motor Credit Corp.	3.650%	1/8/29	6,926	7,903
³ Toyota Motor Credit Corp.	2.150%	2/13/30	12,150	12,470
³ Toyota Motor Credit Corp.	3.375%	4/1/30	8,025	8,999
³ Toyota Motor Credit Corp.	1.650%	1/10/31	7,975	7,808
³ Tractor Supply Co.	1.750%	11/1/30	8,400	8,015
³ Trustees of Boston College	3.129%	7/1/52	4,560	4,824
³ Trustees of Boston University	4.061%	10/1/48	4,979	6,116
³ Trustees of Princeton University	5.700%	3/1/39	8,015	11,663
³ Trustees of Princeton University	2.516%	7/1/50	6,705	6,622
³ Trustees of the University of Pennsylvania	2.396%	10/1/50	5,925	5,753
³ Trustees of the University of Pennsylvania	4.674%	9/1/12	11,845	16,385
³ Trustees of the University of Pennsylvania	3.610%	2/15/19	2,810	3,194
³ University of Chicago	2.761%	4/1/45	4,569	4,630
³ University of Chicago	2.547%	4/1/50	9,575	9,182
³ University of Chicago	3.000%	10/1/52	2,895	3,042
³ University of Chicago	4.003%	10/1/53	7,095	8,688
³ University of Notre Dame du Lac	3.438%	2/15/45	11,934	14,043
³ University of Notre Dame du Lac	3.394%	2/15/48	5,150	6,026
³ University of Southern California	3.028%	10/1/39	9,125	9,782
³ University of Southern California	3.841%	10/1/47	13,625	16,562
³ University of Southern California	2.805%	10/1/50	3,975	4,039
³ University of Southern California	2.945%	10/1/51	7,000	7,325
³ University of Southern California	5.250%	10/1/11	3,863	5,926
³ University of Southern California	3.226%	10/1/20	1,355	1,343
³ VF Corp.	2.400%	4/23/25	7,375	7,734
³ VF Corp.	2.950%	4/23/30	7,250	7,673
³ Whirlpool Corp.	4.700%	6/1/22	5,180	5,379
³ Whirlpool Corp.	4.000%	3/1/24	3,579	3,889
³ Whirlpool Corp.	3.700%	5/1/25	3,788	4,144
³ Whirlpool Corp.	4.750%	2/26/29	13,465	15,963
³ Whirlpool Corp.	2.400%	5/15/31	2,450	2,472
³ Whirlpool Corp.	4.500%	6/1/46	8,582	10,311
³ Whirlpool Corp.	4.600%	5/15/50	2,715	3,368
³ William Marsh Rice University	3.574%	5/15/45	16,780	19,424
³ Yale University	0.873%	4/15/25	6,350	6,388
³ Yale University	1.482%	4/15/30	11,330	11,187
³ Yale University	2.402%	4/15/50	8,450	8,199
				5,608,723
Consumer Staples (1.97%)				
Ahold Finance USA LLC	6.875%	5/1/29	1,480	1,993
Altria Group Inc.	2.850%	8/9/22	16,885	17,340
Altria Group Inc.	4.000%	1/31/24	16,781	18,186
Altria Group Inc.	3.800%	2/14/24	13,607	14,621
Altria Group Inc.	2.350%	5/6/25	2,275	2,380
Altria Group Inc.	4.400%	2/14/26	20,405	23,082
Altria Group Inc.	2.625%	9/16/26	8,487	8,930
Altria Group Inc.	4.800%	2/14/29	32,880	38,129
Altria Group Inc.	3.400%	5/6/30	4,850	5,139
Altria Group Inc.	2.450%	2/4/32	12,700	12,275
Altria Group Inc.	5.800%	2/14/39	30,986	38,202
Altria Group Inc.	3.400%	2/4/41	19,750	18,806
Altria Group Inc.	4.250%	8/9/42	10,799	11,282

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Altria Group Inc.	4.500%	5/2/43	10,223	11,037
Altria Group Inc.	5.375%	1/31/44	29,468	35,016
Altria Group Inc.	3.875%	9/16/46	19,744	19,576
Altria Group Inc.	5.950%	2/14/49	25,300	32,388
Altria Group Inc.	4.450%	5/6/50	3,148	3,350
Altria Group Inc.	3.700%	2/4/51	14,000	13,269
Altria Group Inc.	6.200%	2/14/59	4,210	5,457
Altria Group Inc.	4.000%	2/4/61	13,650	13,156
³ Anheuser-Busch Cos. LLC	3.650%	2/1/26	40,489	44,761
³ Anheuser-Busch Cos. LLC	4.700%	2/1/36	77,553	95,117
³ Anheuser-Busch Cos. LLC	4.900%	2/1/46	145,377	183,889
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	7,958	8,780
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	21,733	26,618
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	18,187	20,394
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	22,117	26,861
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	34,586	43,192
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	39,977	45,516
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	78,806	93,868
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	28,073	31,201
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	8,433	10,371
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	1,775	2,364
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	16,885	20,122
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	6,076	10,084
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	5,100	6,728
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	2,265	3,687
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	3,667	4,364
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	23,292	29,378
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	22,842	24,884
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	37,958	46,407
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	24,332	29,094
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	38,703	53,215
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	19,831	24,182
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	21,688	27,171
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	19,084	27,580
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	18,200	22,397
Archer-Daniels-Midland Co.	2.750%	3/27/25	7,149	7,616
Archer-Daniels-Midland Co.	2.500%	8/11/26	14,112	15,009
Archer-Daniels-Midland Co.	3.250%	3/27/30	13,550	15,004
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,405	4,638
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,088	2,857
Archer-Daniels-Midland Co.	3.750%	9/15/47	5,575	6,605
Archer-Daniels-Midland Co.	4.500%	3/15/49	2,775	3,697
Avery Dennison Corp.	4.875%	12/6/28	5,315	6,335
Avery Dennison Corp.	2.650%	4/30/30	13,569	13,966
BAT Capital Corp.	2.764%	8/15/22	19,675	20,138
BAT Capital Corp.	3.222%	8/15/24	30,505	32,404
BAT Capital Corp.	2.789%	9/6/24	14,990	15,761
BAT Capital Corp.	3.215%	9/6/26	14,025	14,881
BAT Capital Corp.	4.700%	4/2/27	11,802	13,334
BAT Capital Corp.	3.557%	8/15/27	31,361	33,558
BAT Capital Corp.	2.259%	3/25/28	25,035	24,894
BAT Capital Corp.	3.462%	9/6/29	9,321	9,855
BAT Capital Corp.	4.906%	4/2/30	15,829	18,192
BAT Capital Corp.	2.726%	3/25/31	12,100	11,918
BAT Capital Corp.	4.390%	8/15/37	21,825	23,547
BAT Capital Corp.	3.734%	9/25/40	12,150	11,897
BAT Capital Corp.	4.540%	8/15/47	21,909	23,102
BAT Capital Corp.	4.758%	9/6/49	10,791	11,678
BAT Capital Corp.	5.282%	4/2/50	20,881	24,143
BAT Capital Corp.	3.984%	9/25/50	5,325	5,201
BAT International Finance plc	1.668%	3/25/26	25,150	25,181

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
3	Beam Suntory Inc.	3.250%	6/15/23	1,050	1,095
	Bestfoods	7.250%	12/15/26	250	329
	Brown-Forman Corp.	3.500%	4/15/25	4,978	5,431
	Brown-Forman Corp.	4.500%	7/15/45	5,888	7,599
	Bunge Ltd. Finance Corp.	3.000%	9/25/22	7,550	7,757
	Bunge Ltd. Finance Corp.	4.350%	3/15/24	9,314	10,139
	Bunge Ltd. Finance Corp.	1.630%	8/17/25	3,830	3,873
	Bunge Ltd. Finance Corp.	3.250%	8/15/26	8,800	9,477
	Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,331	8,084
	Bunge Ltd. Finance Corp.	2.750%	5/14/31	8,100	8,193
	Campbell Soup Co.	2.500%	8/2/22	2,814	2,876
	Campbell Soup Co.	3.650%	3/15/23	3,912	4,110
	Campbell Soup Co.	3.950%	3/15/25	13,523	14,907
	Campbell Soup Co.	3.300%	3/19/25	7,286	7,851
	Campbell Soup Co.	4.150%	3/15/28	11,740	13,383
	Campbell Soup Co.	2.375%	4/24/30	6,350	6,397
	Campbell Soup Co.	4.800%	3/15/48	12,312	15,179
	Campbell Soup Co.	3.125%	4/24/50	6,761	6,582
	Church & Dwight Co. Inc.	2.450%	8/1/22	2,080	2,124
	Church & Dwight Co. Inc.	3.150%	8/1/27	6,700	7,311
	Church & Dwight Co. Inc.	3.950%	8/1/47	4,596	5,390
	Clorox Co.	3.050%	9/15/22	7,522	7,711
	Clorox Co.	3.500%	12/15/24	8,475	9,213
	Clorox Co.	3.100%	10/1/27	7,162	7,806
	Clorox Co.	3.900%	5/15/28	6,400	7,290
	Clorox Co.	1.800%	5/15/30	6,950	6,835
	Coca-Cola Co.	1.750%	9/6/24	13,571	14,102
	Coca-Cola Co.	3.375%	3/25/27	9,103	10,132
	Coca-Cola Co.	2.900%	5/25/27	3,338	3,647
	Coca-Cola Co.	1.450%	6/1/27	26,333	26,587
	Coca-Cola Co.	1.500%	3/5/28	4,500	4,510
	Coca-Cola Co.	1.000%	3/15/28	13,150	12,758
	Coca-Cola Co.	2.125%	9/6/29	7,925	8,170
	Coca-Cola Co.	3.450%	3/25/30	14,000	15,782
	Coca-Cola Co.	1.650%	6/1/30	20,765	20,414
	Coca-Cola Co.	2.000%	3/5/31	5,215	5,267
	Coca-Cola Co.	1.375%	3/15/31	13,690	13,077
	Coca-Cola Co.	2.250%	1/5/32	11,950	12,235
	Coca-Cola Co.	4.125%	3/25/40	1,670	2,007
	Coca-Cola Co.	2.500%	6/1/40	21,724	21,550
	Coca-Cola Co.	2.875%	5/5/41	16,110	16,692
	Coca-Cola Co.	4.200%	3/25/50	11,300	14,198
	Coca-Cola Co.	2.600%	6/1/50	17,415	16,765
	Coca-Cola Co.	3.000%	3/5/51	16,200	16,812
	Coca-Cola Co.	2.500%	3/15/51	32,450	30,558
	Coca-Cola Co.	2.750%	6/1/60	6,050	5,931
	Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,300	9,196
	Coca-Cola Femsa SAB de CV	2.750%	1/22/30	6,600	6,899
	Coca-Cola Femsa SAB de CV	1.850%	9/1/32	3,000	2,894
	Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,825	17,229
3	Colgate-Palmolive Co.	2.250%	11/15/22	7,175	7,367
3	Colgate-Palmolive Co.	1.950%	2/1/23	5,075	5,209
3	Colgate-Palmolive Co.	2.100%	5/1/23	5,634	5,816
3	Colgate-Palmolive Co.	3.250%	3/15/24	6,400	6,870
3	Colgate-Palmolive Co.	4.000%	8/15/45	4,016	5,049
3	Colgate-Palmolive Co.	3.700%	8/1/47	9,823	11,857
	Conagra Brands Inc.	3.250%	9/15/22	9,012	9,299
	Conagra Brands Inc.	3.200%	1/25/23	4,552	4,710
	Conagra Brands Inc.	4.300%	5/1/24	16,193	17,769
	Conagra Brands Inc.	4.600%	11/1/25	13,055	14,839
	Conagra Brands Inc.	1.375%	11/1/27	12,400	12,101

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Conagra Brands Inc.	7.000%	10/1/28	1,070	1,422
Conagra Brands Inc.	4.850%	11/1/28	12,007	14,302
Conagra Brands Inc.	8.250%	9/15/30	8,407	12,480
Conagra Brands Inc.	5.300%	11/1/38	16,609	21,125
Conagra Brands Inc.	5.400%	11/1/48	11,391	15,225
Constellation Brands Inc.	2.650%	11/7/22	16,325	16,770
Constellation Brands Inc.	3.200%	2/15/23	9,200	9,582
Constellation Brands Inc.	4.250%	5/1/23	21,990	23,450
Constellation Brands Inc.	4.750%	11/15/24	10,418	11,701
Constellation Brands Inc.	4.400%	11/15/25	15,426	17,421
Constellation Brands Inc.	4.750%	12/1/25	8,391	9,648
Constellation Brands Inc.	3.700%	12/6/26	8,245	9,171
Constellation Brands Inc.	3.500%	5/9/27	9,336	10,301
Constellation Brands Inc.	3.600%	2/15/28	11,700	12,974
Constellation Brands Inc.	4.650%	11/15/28	6,600	7,770
Constellation Brands Inc.	3.150%	8/1/29	18,136	19,494
Constellation Brands Inc.	2.875%	5/1/30	1,769	1,858
Constellation Brands Inc.	4.500%	5/9/47	10,806	13,068
Constellation Brands Inc.	4.100%	2/15/48	9,630	11,062
Constellation Brands Inc.	5.250%	11/15/48	7,310	9,755
Constellation Brands Inc.	3.750%	5/1/50	10,250	11,302
Costco Wholesale Corp.	2.750%	5/18/24	12,986	13,766
Costco Wholesale Corp.	3.000%	5/18/27	12,745	13,988
Costco Wholesale Corp.	1.375%	6/20/27	17,530	17,650
Costco Wholesale Corp.	1.600%	4/20/30	32,032	31,566
Costco Wholesale Corp.	1.750%	4/20/32	15,943	15,708
Delhaize America LLC	9.000%	4/15/31	3,805	5,842
Diageo Capital plc	2.625%	4/29/23	12,500	12,953
Diageo Capital plc	3.500%	9/18/23	270	287
Diageo Capital plc	2.125%	10/24/24	13,825	14,442
Diageo Capital plc	1.375%	9/29/25	9,000	9,148
Diageo Capital plc	3.875%	5/18/28	3,500	3,997
Diageo Capital plc	2.375%	10/24/29	13,775	14,274
Diageo Capital plc	2.000%	4/29/30	16,143	16,172
Diageo Capital plc	2.125%	4/29/32	15,477	15,560
Diageo Capital plc	5.875%	9/30/36	3,628	5,173
Diageo Capital plc	3.875%	4/29/43	6,516	7,686
Diageo Investment Corp.	7.450%	4/15/35	2,650	4,184
Diageo Investment Corp.	4.250%	5/11/42	5,797	7,108
Dollar General Corp.	3.250%	4/15/23	15,702	16,385
Dollar General Corp.	4.150%	11/1/25	11,484	12,864
Dollar General Corp.	3.875%	4/15/27	9,962	11,206
Dollar General Corp.	4.125%	5/1/28	8,074	9,252
Dollar General Corp.	3.500%	4/3/30	15,470	17,014
Dollar General Corp.	4.125%	4/3/50	18,056	21,163
Dollar Tree Inc.	3.700%	5/15/23	3,925	4,147
Dollar Tree Inc.	4.000%	5/15/25	19,401	21,411
Dollar Tree Inc.	4.200%	5/15/28	15,866	18,100
Estee Lauder Cos. Inc.	2.000%	12/1/24	3,880	4,056
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,620	8,384
Estee Lauder Cos. Inc.	2.375%	12/1/29	11,451	11,963
Estee Lauder Cos. Inc.	2.600%	4/15/30	12,650	13,372
Estee Lauder Cos. Inc.	1.950%	3/15/31	9,770	9,764
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,212	4,620
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,673	7,139
Estee Lauder Cos. Inc.	4.150%	3/15/47	2,270	2,835
Estee Lauder Cos. Inc.	3.125%	12/1/49	2,042	2,218
Flowers Foods Inc.	3.500%	10/1/26	4,275	4,659
Flowers Foods Inc.	2.400%	3/15/31	6,725	6,738
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,410	1,464
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	6,640	7,933

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	30,794	32,415
	General Mills Inc.	2.600%	10/12/22	6,355	6,520
	General Mills Inc.	3.700%	10/17/23	12,346	13,210
	General Mills Inc.	3.650%	2/15/24	7,191	7,703
	General Mills Inc.	4.000%	4/17/25	1,224	1,356
	General Mills Inc.	3.200%	2/10/27	12,970	14,134
	General Mills Inc.	4.200%	4/17/28	20,566	23,714
	General Mills Inc.	2.875%	4/15/30	16,982	18,007
3.7	General Mills Inc.	3.000%	2/1/51	18,982	19,125
	Hershey Co.	2.625%	5/1/23	7,400	7,661
	Hershey Co.	3.375%	5/15/23	9,930	10,449
	Hershey Co.	2.050%	11/15/24	1,800	1,879
	Hershey Co.	3.200%	8/21/25	7,370	8,006
	Hershey Co.	2.300%	8/15/26	9,773	10,369
	Hershey Co.	2.450%	11/15/29	3,850	4,054
	Hershey Co.	1.700%	6/1/30	5,098	5,070
	Hershey Co.	3.375%	8/15/46	485	538
	Hershey Co.	3.125%	11/15/49	11,091	11,824
	Hershey Co.	2.650%	6/1/50	2,660	2,616
	Hormel Foods Corp.	0.650%	6/3/24	7,950	7,965
	Hormel Foods Corp.	1.700%	6/3/28	3,200	3,218
	Hormel Foods Corp.	1.800%	6/11/30	12,575	12,484
	Hormel Foods Corp.	3.050%	6/3/51	3,700	3,851
	Ingredion Inc.	3.200%	10/1/26	5,485	5,958
	Ingredion Inc.	2.900%	6/1/30	10,500	11,005
	Ingredion Inc.	3.900%	6/1/50	5,725	6,427
	J M Smucker Co.	3.500%	3/15/25	14,147	15,410
	J M Smucker Co.	3.375%	12/15/27	12,850	14,094
	J M Smucker Co.	2.375%	3/15/30	9,725	9,915
	J M Smucker Co.	4.250%	3/15/35	7,154	8,379
	J M Smucker Co.	4.375%	3/15/45	7,025	8,418
	J M Smucker Co.	3.550%	3/15/50	4,585	4,945
	Kellogg Co.	2.650%	12/1/23	10,583	11,112
	Kellogg Co.	3.250%	4/1/26	10,018	10,938
	Kellogg Co.	3.400%	11/15/27	11,100	12,221
	Kellogg Co.	4.300%	5/15/28	5,750	6,655
	Kellogg Co.	2.100%	6/1/30	6,250	6,284
3	Kellogg Co.	7.450%	4/1/31	7,700	11,161
	Kellogg Co.	4.500%	4/1/46	8,150	10,117
	Keurig Dr Pepper Inc.	4.057%	5/25/23	8,703	9,276
	Keurig Dr Pepper Inc.	3.130%	12/15/23	5,850	6,206
	Keurig Dr Pepper Inc.	0.750%	3/15/24	5,000	5,005
	Keurig Dr Pepper Inc.	4.417%	5/25/25	18,251	20,491
	Keurig Dr Pepper Inc.	3.400%	11/15/25	8,165	8,928
	Keurig Dr Pepper Inc.	2.550%	9/15/26	6,884	7,308
	Keurig Dr Pepper Inc.	3.430%	6/15/27	8,044	8,867
	Keurig Dr Pepper Inc.	4.597%	5/25/28	24,221	28,445
	Keurig Dr Pepper Inc.	3.200%	5/1/30	21,545	23,345
	Keurig Dr Pepper Inc.	2.250%	3/15/31	3,000	3,025
	Keurig Dr Pepper Inc.	7.450%	5/1/38	678	1,053
	Keurig Dr Pepper Inc.	4.985%	5/25/38	6,885	8,768
	Keurig Dr Pepper Inc.	4.500%	11/15/45	16,661	20,325
	Keurig Dr Pepper Inc.	4.420%	12/15/46	3,441	4,156
	Keurig Dr Pepper Inc.	5.085%	5/25/48	718	950
	Keurig Dr Pepper Inc.	3.800%	5/1/50	9,075	10,223
	Keurig Dr Pepper Inc.	3.350%	3/15/51	4,750	4,993
	Kimberly-Clark Corp.	2.400%	6/1/23	5,793	6,016
	Kimberly-Clark Corp.	3.050%	8/15/25	4,630	5,008
	Kimberly-Clark Corp.	2.750%	2/15/26	7,885	8,557
	Kimberly-Clark Corp.	1.050%	9/15/27	3,725	3,644
	Kimberly-Clark Corp.	3.950%	11/1/28	3,800	4,397

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Kimberly-Clark Corp.	3.200%	4/25/29	6,163	6,826
Kimberly-Clark Corp.	3.100%	3/26/30	9,290	10,252
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	3,507
Kimberly-Clark Corp.	5.300%	3/1/41	10,551	14,440
Kimberly-Clark Corp.	3.200%	7/30/46	6,090	6,638
Kimberly-Clark Corp.	3.900%	5/4/47	4,355	5,266
Kimberly-Clark Corp.	2.875%	2/7/50	4,590	4,736
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,419	3,314
Kroger Co.	2.800%	8/1/22	4,525	4,633
Kroger Co.	3.850%	8/1/23	7,265	7,710
Kroger Co.	4.000%	2/1/24	5,836	6,284
Kroger Co.	3.500%	2/1/26	13,251	14,552
Kroger Co.	2.650%	10/15/26	13,500	14,329
3 Kroger Co.	3.700%	8/1/27	5,200	5,789
Kroger Co.	7.700%	6/1/29	5,250	7,223
Kroger Co.	8.000%	9/15/29	4,085	5,760
Kroger Co.	2.200%	5/1/30	4,300	4,325
Kroger Co.	1.700%	1/15/31	5,000	4,795
Kroger Co.	7.500%	4/1/31	5,600	8,035
Kroger Co.	6.900%	4/15/38	5,719	8,439
Kroger Co.	5.400%	7/15/40	4,282	5,626
Kroger Co.	5.000%	4/15/42	5,547	7,006
Kroger Co.	5.150%	8/1/43	2,942	3,803
Kroger Co.	3.875%	10/15/46	12,020	13,271
Kroger Co.	4.450%	2/1/47	19,782	23,643
Kroger Co.	4.650%	1/15/48	4,171	5,114
Kroger Co.	5.400%	1/15/49	4,717	6,430
Kroger Co.	3.950%	1/15/50	4,947	5,648
McCormick & Co. Inc.	2.700%	8/15/22	2,023	2,071
McCormick & Co. Inc.	3.150%	8/15/24	10,533	11,235
McCormick & Co. Inc.	0.900%	2/15/26	6,024	5,920
McCormick & Co. Inc.	3.400%	8/15/27	9,944	10,959
McCormick & Co. Inc.	2.500%	4/15/30	10,322	10,603
McCormick & Co. Inc.	1.850%	2/15/31	7,100	6,864
McCormick & Co. Inc.	4.200%	8/15/47	3,813	4,591
Mead Johnson Nutrition Co.	4.125%	11/15/25	11,923	13,409
Mead Johnson Nutrition Co.	5.900%	11/1/39	6,850	9,813
Mead Johnson Nutrition Co.	4.600%	6/1/44	11,823	15,384
Molson Coors Beverage Co.	3.000%	7/15/26	26,015	27,901
Molson Coors Beverage Co.	5.000%	5/1/42	15,307	18,775
Molson Coors Beverage Co.	4.200%	7/15/46	23,966	26,675
3.7 Mondelez International Holdings Netherlands BV	2.125%	9/19/22	5,000	5,104
Mondelez International Inc.	0.625%	7/1/22	12,325	12,365
Mondelez International Inc.	1.500%	5/4/25	7,442	7,568
Mondelez International Inc.	2.750%	4/13/30	20,050	21,105
Mondelez International Inc.	1.500%	2/4/31	9,350	8,856
Mondelez International Inc.	1.875%	10/15/32	8,975	8,681
Mondelez International Inc.	2.625%	9/4/50	14,710	13,696
PepsiCo Inc.	3.100%	7/17/22	6,674	6,841
PepsiCo Inc.	2.750%	3/1/23	7,691	8,002
PepsiCo Inc.	0.750%	5/1/23	15,600	15,730
PepsiCo Inc.	3.600%	3/1/24	10,713	11,513
PepsiCo Inc.	2.250%	3/19/25	18,390	19,331
PepsiCo Inc.	2.750%	4/30/25	19,063	20,387
PepsiCo Inc.	3.500%	7/17/25	11,753	12,908
PepsiCo Inc.	2.850%	2/24/26	11,223	12,121
PepsiCo Inc.	2.375%	10/6/26	16,782	17,875
PepsiCo Inc.	2.625%	3/19/27	11,736	12,606
PepsiCo Inc.	3.000%	10/15/27	21,963	24,134
PepsiCo Inc.	2.625%	7/29/29	20,219	21,650
PepsiCo Inc.	2.750%	3/19/30	30,197	32,544

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
PepsiCo Inc.	1.625%	5/1/30	14,705	14,512
PepsiCo Inc.	1.400%	2/25/31	11,425	11,048
PepsiCo Inc.	5.500%	1/15/40	1,809	2,553
PepsiCo Inc.	3.500%	3/19/40	10,350	11,808
PepsiCo Inc.	4.875%	11/1/40	253	336
PepsiCo Inc.	4.000%	3/5/42	12,900	15,675
PepsiCo Inc.	3.600%	8/13/42	9,719	11,255
PepsiCo Inc.	4.250%	10/22/44	12,079	14,993
PepsiCo Inc.	4.600%	7/17/45	6,695	8,736
PepsiCo Inc.	4.450%	4/14/46	19,023	24,353
PepsiCo Inc.	3.450%	10/6/46	19,624	22,028
PepsiCo Inc.	4.000%	5/2/47	6,473	7,896
PepsiCo Inc.	3.375%	7/29/49	16,800	18,782
PepsiCo Inc.	2.875%	10/15/49	16,179	16,625
PepsiCo Inc.	3.625%	3/19/50	7,500	8,773
PepsiCo Inc.	3.875%	3/19/60	4,675	5,767
Philip Morris International Inc.	2.375%	8/17/22	9,063	9,256
Philip Morris International Inc.	2.500%	8/22/22	3,939	4,040
Philip Morris International Inc.	2.500%	11/2/22	11,024	11,324
Philip Morris International Inc.	2.625%	3/6/23	9,910	10,290
Philip Morris International Inc.	1.125%	5/1/23	4,005	4,058
Philip Morris International Inc.	2.125%	5/10/23	9,315	9,595
Philip Morris International Inc.	3.600%	11/15/23	12,816	13,795
Philip Morris International Inc.	2.875%	5/1/24	17,955	19,094
Philip Morris International Inc.	3.250%	11/10/24	14,670	15,877
Philip Morris International Inc.	1.500%	5/1/25	5,921	6,041
Philip Morris International Inc.	3.375%	8/11/25	9,859	10,755
Philip Morris International Inc.	2.750%	2/25/26	17,941	19,146
Philip Morris International Inc.	0.875%	5/1/26	5,083	5,019
Philip Morris International Inc.	3.125%	8/17/27	2,393	2,615
Philip Morris International Inc.	3.125%	3/2/28	7,950	8,661
Philip Morris International Inc.	3.375%	8/15/29	9,245	10,219
Philip Morris International Inc.	2.100%	5/1/30	13,525	13,491
Philip Morris International Inc.	1.750%	11/1/30	2,875	2,787
Philip Morris International Inc.	6.375%	5/16/38	13,397	19,141
Philip Morris International Inc.	4.375%	11/15/41	13,032	15,388
Philip Morris International Inc.	4.500%	3/20/42	11,087	13,139
Philip Morris International Inc.	3.875%	8/21/42	8,845	9,781
Philip Morris International Inc.	4.125%	3/4/43	10,935	12,496
Philip Morris International Inc.	4.875%	11/15/43	12,021	15,043
Philip Morris International Inc.	4.250%	11/10/44	17,222	20,114
Procter & Gamble Co.	2.150%	8/11/22	8,296	8,472
Procter & Gamble Co.	3.100%	8/15/23	16,652	17,654
Procter & Gamble Co.	0.550%	10/29/25	12,625	12,470
Procter & Gamble Co.	2.700%	2/2/26	15,921	17,188
Procter & Gamble Co.	2.450%	11/3/26	13,350	14,286
Procter & Gamble Co.	2.800%	3/25/27	18,700	20,248
Procter & Gamble Co.	2.850%	8/11/27	5,828	6,353
Procter & Gamble Co.	3.000%	3/25/30	23,373	25,776
Procter & Gamble Co.	1.200%	10/29/30	12,820	12,217
Procter & Gamble Co.	5.550%	3/5/37	1,500	2,161
Procter & Gamble Co.	3.550%	3/25/40	19,346	22,667
Procter & Gamble Co.	3.500%	10/25/47	9,044	10,767
Procter & Gamble Co.	3.600%	3/25/50	8,789	10,689
Reynolds American Inc.	4.450%	6/12/25	36,022	39,936
Reynolds American Inc.	5.700%	8/15/35	11,638	14,051
Reynolds American Inc.	7.250%	6/15/37	3,390	4,571
³ Reynolds American Inc.	8.125%	5/1/40	2,569	3,744
³ Reynolds American Inc.	7.000%	8/4/41	3,375	4,510
Reynolds American Inc.	6.150%	9/15/43	11,982	15,126
Reynolds American Inc.	5.850%	8/15/45	28,097	34,453

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Sysco Corp.	3.550%	3/15/25	5,790	6,301
Sysco Corp.	5.650%	4/1/25	448	520
Sysco Corp.	3.750%	10/1/25	8,199	9,020
Sysco Corp.	3.300%	7/15/26	16,837	18,306
Sysco Corp.	3.250%	7/15/27	21,176	22,962
Sysco Corp.	2.400%	2/15/30	2,150	2,189
Sysco Corp.	5.950%	4/1/30	10,598	13,617
Sysco Corp.	6.600%	4/1/40	13,332	19,661
Sysco Corp.	4.850%	10/1/45	8,210	10,244
Sysco Corp.	4.500%	4/1/46	6,459	7,650
Sysco Corp.	4.450%	3/15/48	8,076	9,644
Sysco Corp.	3.300%	2/15/50	6,850	6,874
Sysco Corp.	6.600%	4/1/50	16,033	24,916
Target Corp.	3.500%	7/1/24	11,945	12,961
Target Corp.	2.250%	4/15/25	13,300	13,957
Target Corp.	2.500%	4/15/26	10,793	11,608
Target Corp.	3.375%	4/15/29	15,650	17,579
Target Corp.	2.350%	2/15/30	8,500	8,874
Target Corp.	2.650%	9/15/30	11,175	11,963
Target Corp.	6.500%	10/15/37	5,687	8,788
Target Corp.	7.000%	1/15/38	7,420	12,010
Target Corp.	4.000%	7/1/42	10,740	13,347
Target Corp.	3.625%	4/15/46	8,425	10,003
Target Corp.	3.900%	11/15/47	725	908
Tyson Foods Inc.	3.900%	9/28/23	4,400	4,714
Tyson Foods Inc.	3.950%	8/15/24	20,219	21,997
Tyson Foods Inc.	4.000%	3/1/26	13,194	14,709
Tyson Foods Inc.	3.550%	6/2/27	15,940	17,639
Tyson Foods Inc.	4.350%	3/1/29	16,562	19,291
Tyson Foods Inc.	4.875%	8/15/34	9,341	11,615
Tyson Foods Inc.	5.150%	8/15/44	15,112	19,552
Tyson Foods Inc.	4.550%	6/2/47	7,825	9,563
Tyson Foods Inc.	5.100%	9/28/48	13,522	17,839
Unilever Capital Corp.	0.375%	9/14/23	3,418	3,421
Unilever Capital Corp.	3.250%	3/7/24	16,450	17,582
Unilever Capital Corp.	2.600%	5/5/24	25,113	26,487
Unilever Capital Corp.	3.375%	3/22/25	266	290
Unilever Capital Corp.	3.100%	7/30/25	9,825	10,677
Unilever Capital Corp.	2.000%	7/28/26	11,245	11,723
Unilever Capital Corp.	2.900%	5/5/27	6,650	7,206
Unilever Capital Corp.	3.500%	3/22/28	8,305	9,335
Unilever Capital Corp.	2.125%	9/6/29	19,790	20,367
Unilever Capital Corp.	1.375%	9/14/30	4,334	4,190
Unilever Capital Corp.	5.900%	11/15/32	8,975	12,377
Walgreens Boots Alliance Inc.	3.800%	11/18/24	22,516	24,536
Walgreens Boots Alliance Inc.	3.450%	6/1/26	28,230	30,715
Walgreens Boots Alliance Inc.	3.200%	4/15/30	2,686	2,866
Walgreens Boots Alliance Inc.	4.800%	11/18/44	23,354	27,932
Walgreens Boots Alliance Inc.	4.100%	4/15/50	10,450	11,516
Walmart Inc.	2.350%	12/15/22	28,637	29,447
Walmart Inc.	2.550%	4/11/23	23,173	24,009
Walmart Inc.	3.400%	6/26/23	14,402	15,252
Walmart Inc.	3.300%	4/22/24	26,298	28,182
Walmart Inc.	2.850%	7/8/24	18,844	20,086
Walmart Inc.	2.650%	12/15/24	21,876	23,304
Walmart Inc.	3.550%	6/26/25	31,512	34,753
Walmart Inc.	3.050%	7/8/26	27,284	29,868
Walmart Inc.	5.875%	4/5/27	15,220	19,086
Walmart Inc.	3.700%	6/26/28	31,241	35,564
Walmart Inc.	3.250%	7/8/29	20,280	22,700
Walmart Inc.	2.375%	9/24/29	11,950	12,661

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Walmart Inc.	7.550%	2/15/30	7,080	10,507
Walmart Inc.	5.250%	9/1/35	25,401	34,595
Walmart Inc.	6.500%	8/15/37	2,149	3,273
Walmart Inc.	6.200%	4/15/38	15,669	23,388
Walmart Inc.	3.950%	6/28/38	13,019	15,642
Walmart Inc.	5.625%	4/1/40	8,720	12,564
Walmart Inc.	4.875%	7/8/40	6,810	9,009
Walmart Inc.	5.000%	10/25/40	4,065	5,498
Walmart Inc.	5.625%	4/15/41	5,290	7,679
Walmart Inc.	4.000%	4/11/43	9,372	11,441
Walmart Inc.	4.300%	4/22/44	9,154	11,618
Walmart Inc.	3.625%	12/15/47	8,959	10,509
Walmart Inc.	4.050%	6/29/48	31,039	39,054
Walmart Inc.	2.950%	9/24/49	18,605	19,754
				6,150,494
Energy (2.31%)				
Baker Hughes a GE Co. LLC	2.773%	12/15/22	15,918	16,441
Baker Hughes a GE Co. LLC	3.337%	12/15/27	18,290	20,005
Baker Hughes a GE Co. LLC	3.138%	11/7/29	6,355	6,849
Baker Hughes a GE Co. LLC	4.486%	5/1/30	8,864	10,471
Baker Hughes a GE Co. LLC	4.080%	12/15/47	18,800	21,542
Baker Hughes Holdings LLC	5.125%	9/15/40	15,164	19,443
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,535
Boardwalk Pipelines LP	4.950%	12/15/24	8,524	9,533
Boardwalk Pipelines LP	5.950%	6/1/26	14,775	17,510
Boardwalk Pipelines LP	4.450%	7/15/27	10,812	12,206
³ BP Capital Markets America Inc.	2.520%	9/19/22	9,058	9,287
BP Capital Markets America Inc.	2.937%	4/6/23	10,080	10,514
³ BP Capital Markets America Inc.	2.750%	5/10/23	10,736	11,193
³ BP Capital Markets America Inc.	3.216%	11/28/23	18,953	20,074
BP Capital Markets America Inc.	3.790%	2/6/24	6,994	7,544
³ BP Capital Markets America Inc.	3.224%	4/14/24	3,200	3,410
BP Capital Markets America Inc.	3.194%	4/6/25	8,186	8,819
BP Capital Markets America Inc.	3.796%	9/21/25	19,464	21,568
BP Capital Markets America Inc.	3.410%	2/11/26	15,102	16,522
³ BP Capital Markets America Inc.	3.119%	5/4/26	20,241	21,964
³ BP Capital Markets America Inc.	3.017%	1/16/27	9,215	9,940
BP Capital Markets America Inc.	3.543%	4/6/27	5,259	5,805
³ BP Capital Markets America Inc.	3.588%	4/14/27	5,709	6,320
BP Capital Markets America Inc.	3.937%	9/21/28	14,650	16,686
BP Capital Markets America Inc.	4.234%	11/6/28	17,910	20,772
BP Capital Markets America Inc.	3.633%	4/6/30	23,100	25,918
BP Capital Markets America Inc.	1.749%	8/10/30	7,050	6,882
BP Capital Markets America Inc.	3.060%	6/17/41	19,000	19,188
BP Capital Markets America Inc.	3.000%	2/24/50	30,856	29,970
BP Capital Markets America Inc.	2.772%	11/10/50	20,568	19,141
BP Capital Markets America Inc.	2.939%	6/4/51	11,060	10,607
BP Capital Markets America Inc.	3.379%	2/8/61	23,595	23,711
BP Capital Markets plc	2.500%	11/6/22	16,002	16,462
BP Capital Markets plc	2.750%	5/10/23	835	870
BP Capital Markets plc	3.994%	9/26/23	7,763	8,368
BP Capital Markets plc	3.814%	2/10/24	9,031	9,771
BP Capital Markets plc	3.535%	11/4/24	25,393	27,648
BP Capital Markets plc	3.506%	3/17/25	20,664	22,616
BP Capital Markets plc	3.279%	9/19/27	27,766	30,401
BP Capital Markets plc	3.723%	11/28/28	16,184	18,246
Burlington Resources LLC	7.200%	8/15/31	3,530	5,103
Burlington Resources LLC	7.400%	12/1/31	5,765	8,500
Burlington Resources LLC	5.950%	10/15/36	8,550	11,850
Canadian Natural Resources Ltd.	2.950%	1/15/23	15,666	16,231
Canadian Natural Resources Ltd.	3.800%	4/15/24	8,673	9,322

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Canadian Natural Resources Ltd.	3.900%	2/1/25	400	435
Canadian Natural Resources Ltd.	2.050%	7/15/25	5,200	5,348
Canadian Natural Resources Ltd.	3.850%	6/1/27	22,428	24,703
Canadian Natural Resources Ltd.	2.950%	7/15/30	8,200	8,506
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,793	7,870
Canadian Natural Resources Ltd.	6.450%	6/30/33	7,731	10,195
Canadian Natural Resources Ltd.	5.850%	2/1/35	4,428	5,658
Canadian Natural Resources Ltd.	6.500%	2/15/37	14,902	20,118
Canadian Natural Resources Ltd.	6.250%	3/15/38	14,999	20,054
Canadian Natural Resources Ltd.	6.750%	2/1/39	5,634	7,908
3 Canadian Natural Resources Ltd.	4.950%	6/1/47	7,505	9,361
Cenovus Energy Inc.	3.950%	4/15/22	5,771	5,873
Cenovus Energy Inc.	3.800%	9/15/23	5,669	5,979
Cenovus Energy Inc.	4.000%	4/15/24	10,000	10,709
Cenovus Energy Inc.	5.375%	7/15/25	17,375	19,878
Cenovus Energy Inc.	4.250%	4/15/27	12,400	13,866
Cenovus Energy Inc.	4.400%	4/15/29	9,090	10,297
Cenovus Energy Inc.	5.250%	6/15/37	8,711	10,425
Cenovus Energy Inc.	6.800%	9/15/37	4,966	6,529
Cenovus Energy Inc.	6.750%	11/15/39	21,515	29,177
Cenovus Energy Inc.	5.400%	6/15/47	13,732	17,050
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	11,864	13,587
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	14,140	16,221
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	27,805	32,365
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	19,883	21,715
Chevron Corp.	2.355%	12/5/22	25,151	25,759
Chevron Corp.	1.141%	5/11/23	17,375	17,633
Chevron Corp.	2.566%	5/16/23	6,015	6,243
Chevron Corp.	3.191%	6/24/23	25,453	26,716
Chevron Corp.	2.895%	3/3/24	15,470	16,373
Chevron Corp.	1.554%	5/11/25	31,283	32,034
Chevron Corp.	3.326%	11/17/25	19,431	21,276
Chevron Corp.	2.954%	5/16/26	23,854	25,867
Chevron Corp.	1.995%	5/11/27	7,958	8,220
Chevron Corp.	2.236%	5/11/30	22,108	22,799
Chevron Corp.	2.978%	5/11/40	9,050	9,463
Chevron Corp.	3.078%	5/11/50	12,775	13,227
Chevron USA Inc.	0.333%	8/12/22	5,606	5,610
Chevron USA Inc.	0.426%	8/11/23	4,000	4,004
Chevron USA Inc.	3.900%	11/15/24	7,104	7,789
Chevron USA Inc.	0.687%	8/12/25	7,675	7,615
Chevron USA Inc.	1.018%	8/12/27	6,750	6,576
Chevron USA Inc.	3.850%	1/15/28	9,440	10,762
Chevron USA Inc.	3.250%	10/15/29	11,000	12,194
Chevron USA Inc.	6.000%	3/1/41	13,373	19,560
Chevron USA Inc.	5.250%	11/15/43	15,000	20,394
Chevron USA Inc.	5.050%	11/15/44	10,750	14,427
Chevron USA Inc.	4.950%	8/15/47	6,390	8,561
Chevron USA Inc.	4.200%	10/15/49	4,352	5,355
Chevron USA Inc.	2.343%	8/12/50	10,954	9,929
Cimarex Energy Co.	4.375%	6/1/24	11,232	12,226
Cimarex Energy Co.	3.900%	5/15/27	15,371	16,958
Cimarex Energy Co.	4.375%	3/15/29	2,861	3,253
Columbia Pipeline Group Inc.	4.500%	6/1/25	18,525	20,823
Columbia Pipeline Group Inc.	5.800%	6/1/45	6,138	8,373
Conoco Funding Co.	7.250%	10/15/31	2,673	3,906
3.7 ConocoPhillips	3.750%	10/1/27	36,181	40,639
3.7 ConocoPhillips	4.300%	8/15/28	27,605	32,020
3.7 ConocoPhillips	2.400%	2/15/31	6,630	6,787
ConocoPhillips	5.900%	10/15/32	14,606	19,513
ConocoPhillips	5.900%	5/15/38	10,000	13,982

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	ConocoPhillips	6.500%	2/1/39	30,743	45,471
3.7	ConocoPhillips	4.875%	10/1/47	18,850	24,758
	ConocoPhillips Co.	3.350%	11/15/24	3,123	3,367
	ConocoPhillips Co.	4.950%	3/15/26	17,509	20,328
	ConocoPhillips Co.	6.950%	4/15/29	25,284	34,374
	ConocoPhillips Co.	4.300%	11/15/44	10,712	12,909
3.7	Devon Energy Corp.	5.250%	9/15/24	6,750	7,523
	Devon Energy Corp.	5.850%	12/15/25	6,151	7,222
3.7	Devon Energy Corp.	5.250%	10/15/27	3,700	3,978
3.7	Devon Energy Corp.	5.875%	6/15/28	4,284	4,761
3.7	Devon Energy Corp.	4.500%	1/15/30	7,607	8,370
	Devon Energy Corp.	7.875%	9/30/31	7,787	10,903
	Devon Energy Corp.	7.950%	4/15/32	5,755	8,195
	Devon Energy Corp.	5.600%	7/15/41	15,405	19,109
	Devon Energy Corp.	4.750%	5/15/42	11,024	12,528
	Devon Energy Corp.	5.000%	6/15/45	10,488	12,342
	Diamondback Energy Inc.	0.900%	3/24/23	6,600	6,601
	Diamondback Energy Inc.	2.875%	12/1/24	12,205	12,902
	Diamondback Energy Inc.	3.250%	12/1/26	20,746	22,234
	Diamondback Energy Inc.	3.500%	12/1/29	23,875	25,590
	Diamondback Energy Inc.	3.125%	3/24/31	13,200	13,725
	Diamondback Energy Inc.	4.400%	3/24/51	6,000	6,777
	Enable Midstream Partners LP	3.900%	5/15/24	14,125	15,042
	Enable Midstream Partners LP	4.400%	3/15/27	12,640	13,975
	Enable Midstream Partners LP	4.950%	5/15/28	20,060	22,973
	Enable Midstream Partners LP	5.000%	5/15/44	1,398	1,522
	Enbridge Energy Partners LP	5.875%	10/15/25	10,311	12,182
3	Enbridge Energy Partners LP	7.500%	4/15/38	10,010	14,736
	Enbridge Energy Partners LP	5.500%	9/15/40	4,365	5,625
	Enbridge Energy Partners LP	7.375%	10/15/45	10,856	17,134
	Enbridge Inc.	2.900%	7/15/22	7,505	7,682
	Enbridge Inc.	4.000%	10/1/23	3,278	3,501
	Enbridge Inc.	2.500%	1/15/25	6,450	6,766
	Enbridge Inc.	4.250%	12/1/26	13,632	15,384
	Enbridge Inc.	3.700%	7/15/27	17,005	18,791
	Enbridge Inc.	3.125%	11/15/29	12,375	13,253
	Enbridge Inc.	2.500%	8/1/33	12,000	12,005
	Enbridge Inc.	4.500%	6/10/44	7,150	8,417
	Enbridge Inc.	4.000%	11/15/49	6,380	7,088
	Enbridge Inc.	3.400%	8/1/51	6,600	6,626
	Energy Transfer LP	5.000%	10/1/22	24,055	25,072
	Energy Transfer LP	3.450%	1/15/23	1,989	2,055
	Energy Transfer LP	3.600%	2/1/23	21,752	22,569
3	Energy Transfer LP	4.250%	3/15/23	23,301	24,454
3	Energy Transfer LP	4.200%	9/15/23	7,620	8,148
	Energy Transfer LP	4.500%	11/1/23	7,775	8,334
	Energy Transfer LP	4.900%	2/1/24	2,129	2,315
	Energy Transfer LP	4.250%	4/1/24	7,893	8,506
	Energy Transfer LP	4.500%	4/15/24	1,400	1,525
	Energy Transfer LP	4.050%	3/15/25	22,025	23,907
	Energy Transfer LP	2.900%	5/15/25	10,834	11,406
	Energy Transfer LP	5.950%	12/1/25	6,660	7,804
	Energy Transfer LP	4.750%	1/15/26	14,875	16,745
	Energy Transfer LP	3.900%	7/15/26	7,400	8,085
	Energy Transfer LP	4.200%	4/15/27	7,875	8,714
3	Energy Transfer LP	5.500%	6/1/27	19,083	22,418
	Energy Transfer LP	4.000%	10/1/27	11,150	12,291
	Energy Transfer LP	4.950%	6/15/28	17,375	20,148
	Energy Transfer LP	5.250%	4/15/29	16,403	19,376
	Energy Transfer LP	3.750%	5/15/30	13,735	14,932
	Energy Transfer LP	4.900%	3/15/35	5,328	6,152

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Energy Transfer LP	6.625%	10/15/36	5,810	7,678
	Energy Transfer LP	5.800%	6/15/38	9,725	12,060
	Energy Transfer LP	7.500%	7/1/38	6,482	9,130
	Energy Transfer LP	6.050%	6/1/41	8,690	11,045
	Energy Transfer LP	6.500%	2/1/42	12,508	16,237
	Energy Transfer LP	6.100%	2/15/42	10,680	13,248
	Energy Transfer LP	4.950%	1/15/43	1,150	1,259
	Energy Transfer LP	5.150%	2/1/43	2,669	3,018
	Energy Transfer LP	5.950%	10/1/43	5,388	6,695
	Energy Transfer LP	5.300%	4/1/44	7,978	9,241
	Energy Transfer LP	5.150%	3/15/45	5,403	6,227
	Energy Transfer LP	5.350%	5/15/45	18,142	20,995
	Energy Transfer LP	6.125%	12/15/45	19,678	25,050
	Energy Transfer LP	5.300%	4/15/47	10,755	12,552
	Energy Transfer LP	5.400%	10/1/47	12,902	15,271
	Energy Transfer LP	6.000%	6/15/48	17,365	21,958
	Energy Transfer LP	6.250%	4/15/49	20,375	26,794
	Energy Transfer LP	5.000%	5/15/50	29,884	34,523
	Enterprise Products Operating LLC	3.350%	3/15/23	26,624	27,725
	Enterprise Products Operating LLC	3.900%	2/15/24	11,000	11,841
	Enterprise Products Operating LLC	3.750%	2/15/25	21,420	23,352
	Enterprise Products Operating LLC	3.700%	2/15/26	5,000	5,538
	Enterprise Products Operating LLC	3.950%	2/15/27	3,247	3,635
	Enterprise Products Operating LLC	3.125%	7/31/29	30,005	32,374
	Enterprise Products Operating LLC	2.800%	1/31/30	18,209	19,239
3	Enterprise Products Operating LLC	6.875%	3/1/33	6,813	9,707
3	Enterprise Products Operating LLC	6.650%	10/15/34	1,960	2,755
	Enterprise Products Operating LLC	7.550%	4/15/38	3,544	5,441
	Enterprise Products Operating LLC	6.125%	10/15/39	14,648	20,536
	Enterprise Products Operating LLC	5.950%	2/1/41	10,706	14,725
	Enterprise Products Operating LLC	5.700%	2/15/42	6,720	9,066
	Enterprise Products Operating LLC	4.850%	8/15/42	9,547	11,689
	Enterprise Products Operating LLC	4.450%	2/15/43	17,123	20,239
	Enterprise Products Operating LLC	4.850%	3/15/44	11,947	14,658
	Enterprise Products Operating LLC	5.100%	2/15/45	5,000	6,344
	Enterprise Products Operating LLC	4.900%	5/15/46	26,078	32,270
	Enterprise Products Operating LLC	4.250%	2/15/48	27,205	31,292
	Enterprise Products Operating LLC	4.800%	2/1/49	14,268	17,571
	Enterprise Products Operating LLC	4.200%	1/31/50	24,883	28,799
	Enterprise Products Operating LLC	3.700%	1/31/51	14,370	15,441
	Enterprise Products Operating LLC	3.200%	2/15/52	8,375	8,298
	Enterprise Products Operating LLC	4.950%	10/15/54	9,613	11,989
	Enterprise Products Operating LLC	3.950%	1/31/60	18,000	20,011
3	Enterprise Products Operating LLC	4.875%	8/16/77	1,500	1,470
3	Enterprise Products Operating LLC	5.250%	8/16/77	9,750	10,212
3	Enterprise Products Operating LLC	5.375%	2/15/78	8,690	8,950
	EOG Resources Inc.	2.625%	3/15/23	16,258	16,788
	EOG Resources Inc.	3.150%	4/1/25	8,281	8,924
	EOG Resources Inc.	4.150%	1/15/26	14,335	16,142
	EOG Resources Inc.	4.375%	4/15/30	12,675	15,023
	EOG Resources Inc.	4.950%	4/15/50	9,698	12,956
	Exxon Mobil Corp.	1.902%	8/16/22	14,833	15,109
	Exxon Mobil Corp.	2.726%	3/1/23	38,897	40,276
	Exxon Mobil Corp.	1.571%	4/15/23	24,866	25,404
	Exxon Mobil Corp.	3.176%	3/15/24	275	293
	Exxon Mobil Corp.	2.019%	8/16/24	13,429	13,975
	Exxon Mobil Corp.	2.709%	3/6/25	10,823	11,512
	Exxon Mobil Corp.	2.992%	3/19/25	58,045	62,280
	Exxon Mobil Corp.	3.043%	3/1/26	16,526	17,938
	Exxon Mobil Corp.	2.275%	8/16/26	14,181	14,959
	Exxon Mobil Corp.	3.294%	3/19/27	10,250	11,337

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Kinder Morgan Inc.	5.200%	3/1/48	975	1,226
Kinder Morgan Inc.	3.250%	8/1/50	10,240	9,911
Kinder Morgan Inc.	3.600%	2/15/51	5,350	5,466
Magellan Midstream Partners LP	5.000%	3/1/26	9,246	10,646
Magellan Midstream Partners LP	3.250%	6/1/30	7,625	8,208
Magellan Midstream Partners LP	5.150%	10/15/43	291	361
Magellan Midstream Partners LP	4.250%	9/15/46	4,994	5,657
Magellan Midstream Partners LP	4.200%	10/3/47	10,468	11,696
Magellan Midstream Partners LP	4.850%	2/1/49	6,500	7,875
Magellan Midstream Partners LP	3.950%	3/1/50	8,455	9,168
Marathon Oil Corp.	3.850%	6/1/25	10,000	10,892
Marathon Oil Corp.	4.400%	7/15/27	17,052	19,308
Marathon Oil Corp.	6.800%	3/15/32	6,965	9,148
Marathon Oil Corp.	6.600%	10/1/37	13,180	17,551
Marathon Oil Corp.	5.200%	6/1/45	2,975	3,569
Marathon Petroleum Corp.	4.500%	5/1/23	16,756	17,876
Marathon Petroleum Corp.	4.750%	12/15/23	6,928	7,559
Marathon Petroleum Corp.	3.625%	9/15/24	7,925	8,527
Marathon Petroleum Corp.	4.700%	5/1/25	8,608	9,708
Marathon Petroleum Corp.	5.125%	12/15/26	24,005	28,260
Marathon Petroleum Corp.	3.800%	4/1/28	8,450	9,412
Marathon Petroleum Corp.	6.500%	3/1/41	18,690	25,981
Marathon Petroleum Corp.	4.750%	9/15/44	6,367	7,543
Marathon Petroleum Corp.	4.500%	4/1/48	13,241	15,143
Marathon Petroleum Corp.	5.000%	9/15/54	7,133	8,529
MPLX LP	3.500%	12/1/22	5,900	6,130
MPLX LP	3.375%	3/15/23	6,192	6,472
MPLX LP	4.500%	7/15/23	22,980	24,595
MPLX LP	4.875%	12/1/24	25,731	28,820
MPLX LP	4.000%	2/15/25	5,008	5,466
MPLX LP	4.875%	6/1/25	14,559	16,438
MPLX LP	1.750%	3/1/26	11,525	11,656
MPLX LP	4.125%	3/1/27	8,890	9,926
MPLX LP	4.250%	12/1/27	20,215	22,875
MPLX LP	4.000%	3/15/28	14,293	15,983
MPLX LP	2.650%	8/15/30	21,429	21,660
MPLX LP	4.500%	4/15/38	20,810	23,790
MPLX LP	5.200%	3/1/47	15,460	18,978
MPLX LP	5.200%	12/1/47	20,035	24,456
MPLX LP	4.700%	4/15/48	18,868	21,938
MPLX LP	5.500%	2/15/49	14,490	18,749
MPLX LP	4.900%	4/15/58	5,300	6,331
NOV Inc.	3.600%	12/1/29	5,025	5,255
NOV Inc.	3.950%	12/1/42	8,588	8,477
ONEOK Inc.	7.500%	9/1/23	15,093	16,999
ONEOK Inc.	2.750%	9/1/24	5,350	5,630
ONEOK Inc.	2.200%	9/15/25	2,850	2,933
ONEOK Inc.	4.000%	7/13/27	14,105	15,587
ONEOK Inc.	4.550%	7/15/28	6,503	7,415
ONEOK Inc.	4.350%	3/15/29	12,285	13,871
ONEOK Inc.	3.400%	9/1/29	23,196	24,731
ONEOK Inc.	3.100%	3/15/30	19,100	19,971
ONEOK Inc.	6.350%	1/15/31	3,375	4,365
ONEOK Inc.	6.000%	6/15/35	1,783	2,235
ONEOK Inc.	4.950%	7/13/47	14,341	16,804
ONEOK Inc.	5.200%	7/15/48	6,965	8,543
ONEOK Inc.	4.450%	9/1/49	9,602	10,664
ONEOK Inc.	4.500%	3/15/50	7,525	8,399
ONEOK Inc.	7.150%	1/15/51	4,475	6,612
ONEOK Partners LP	3.375%	10/1/22	16,090	16,534
ONEOK Partners LP	4.900%	3/15/25	8,872	9,933

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ONEOK Partners LP	6.650%	10/1/36	14,575	19,624
ONEOK Partners LP	6.850%	10/15/37	7,871	10,748
ONEOK Partners LP	6.125%	2/1/41	5,942	7,661
ONEOK Partners LP	6.200%	9/15/43	3,184	4,188
Phillips 66	3.700%	4/6/23	3,350	3,537
Phillips 66	0.900%	2/15/24	5,000	5,005
Phillips 66	3.850%	4/9/25	10,983	12,088
Phillips 66	1.300%	2/15/26	10,650	10,652
Phillips 66	3.900%	3/15/28	8,860	9,967
Phillips 66	2.150%	12/15/30	29,035	28,564
Phillips 66	4.650%	11/15/34	16,748	19,972
Phillips 66	5.875%	5/1/42	14,532	19,814
Phillips 66	4.875%	11/15/44	17,620	22,062
Phillips 66 Partners LP	2.450%	12/15/24	4,300	4,488
Phillips 66 Partners LP	3.605%	2/15/25	9,516	10,262
Phillips 66 Partners LP	3.550%	10/1/26	2,500	2,718
Phillips 66 Partners LP	3.750%	3/1/28	5,725	6,271
Phillips 66 Partners LP	3.150%	12/15/29	11,123	11,690
Phillips 66 Partners LP	4.680%	2/15/45	7,300	8,354
Phillips 66 Partners LP	4.900%	10/1/46	5,933	7,057
Pioneer Natural Resources Co.	0.550%	5/15/23	3,000	3,002
Pioneer Natural Resources Co.	0.750%	1/15/24	4,116	4,116
Pioneer Natural Resources Co.	1.125%	1/15/26	5,800	5,742
Pioneer Natural Resources Co.	4.450%	1/15/26	10,918	12,313
Pioneer Natural Resources Co.	1.900%	8/15/30	14,333	13,813
Pioneer Natural Resources Co.	2.150%	1/15/31	7,170	7,036
Plains All American Pipeline LP	2.850%	1/31/23	16,263	16,693
Plains All American Pipeline LP	3.850%	10/15/23	5,786	6,134
Plains All American Pipeline LP	3.600%	11/1/24	25,665	27,516
Plains All American Pipeline LP	4.650%	10/15/25	11,924	13,342
Plains All American Pipeline LP	4.500%	12/15/26	12,330	13,852
Plains All American Pipeline LP	3.550%	12/15/29	10,154	10,709
Plains All American Pipeline LP	3.800%	9/15/30	6,316	6,764
Plains All American Pipeline LP	6.650%	1/15/37	6,839	8,966
Plains All American Pipeline LP	5.150%	6/1/42	8,575	9,618
Plains All American Pipeline LP	4.300%	1/31/43	10,000	10,042
Plains All American Pipeline LP	4.700%	6/15/44	8,877	9,411
Plains All American Pipeline LP	4.900%	2/15/45	6,331	6,887
Sabine Pass Liquefaction LLC	5.625%	4/15/23	17,983	19,327
Sabine Pass Liquefaction LLC	5.750%	5/15/24	24,256	27,237
Sabine Pass Liquefaction LLC	5.625%	3/1/25	28,025	32,036
Sabine Pass Liquefaction LLC	5.875%	6/30/26	15,637	18,505
Sabine Pass Liquefaction LLC	5.000%	3/15/27	22,817	26,347
Sabine Pass Liquefaction LLC	4.200%	3/15/28	20,922	23,632
Sabine Pass Liquefaction LLC	4.500%	5/15/30	21,845	25,205
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	2,120	2,146
Schlumberger Investment SA	3.650%	12/1/23	18,715	19,981
Schlumberger Investment SA	2.650%	6/26/30	16,640	17,502
Shell International Finance BV	2.375%	8/21/22	14,662	15,008
Shell International Finance BV	2.250%	1/6/23	7,873	8,104
Shell International Finance BV	3.400%	8/12/23	11,483	12,200
Shell International Finance BV	0.375%	9/15/23	6,725	6,725
Shell International Finance BV	3.500%	11/13/23	11,316	12,098
Shell International Finance BV	2.000%	11/7/24	11,083	11,533
Shell International Finance BV	2.375%	4/6/25	26,880	28,288
Shell International Finance BV	3.250%	5/11/25	36,496	39,628
Shell International Finance BV	2.875%	5/10/26	18,031	19,490
Shell International Finance BV	2.500%	9/12/26	21,223	22,599
Shell International Finance BV	3.875%	11/13/28	18,485	21,219
Shell International Finance BV	2.375%	11/7/29	25,820	26,834
Shell International Finance BV	2.750%	4/6/30	27,505	29,324

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Shell International Finance BV	4.125%	5/11/35	13,939	16,555
Shell International Finance BV	6.375%	12/15/38	30,355	45,021
Shell International Finance BV	5.500%	3/25/40	9,428	13,126
Shell International Finance BV	3.625%	8/21/42	9,694	10,897
Shell International Finance BV	4.550%	8/12/43	22,687	28,318
Shell International Finance BV	4.375%	5/11/45	36,009	44,159
Shell International Finance BV	4.000%	5/10/46	36,798	43,040
Shell International Finance BV	3.750%	9/12/46	9,270	10,486
Shell International Finance BV	3.125%	11/7/49	25,945	26,854
Shell International Finance BV	3.250%	4/6/50	26,645	28,365
Spectra Energy Partners LP	4.750%	3/15/24	6,560	7,202
Spectra Energy Partners LP	3.500%	3/15/25	7,200	7,771
Spectra Energy Partners LP	3.375%	10/15/26	12,698	13,805
Spectra Energy Partners LP	4.500%	3/15/45	16,300	19,146
Suncor Energy Inc.	2.800%	5/15/23	8,825	9,172
Suncor Energy Inc.	3.600%	12/1/24	5,790	6,255
Suncor Energy Inc.	3.100%	5/15/25	6,600	7,066
Suncor Energy Inc.	7.150%	2/1/32	5,860	8,188
Suncor Energy Inc.	5.350%	7/15/33	3,930	4,844
Suncor Energy Inc.	5.950%	12/1/34	3,787	5,008
Suncor Energy Inc.	5.950%	5/15/35	8,130	10,693
Suncor Energy Inc.	6.800%	5/15/38	13,193	18,958
Suncor Energy Inc.	6.500%	6/15/38	23,488	33,151
Suncor Energy Inc.	4.000%	11/15/47	15,492	17,121
Suncor Energy Inc.	3.750%	3/4/51	5,250	5,676
TC PipeLines LP	3.900%	5/25/27	6,675	7,371
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,997
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,520	5,867
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,967	2,833
3.7 Texas Eastern Transmission LP	2.800%	10/15/22	165	168
Texas Eastern Transmission LP	7.000%	7/15/32	5,860	8,134
Tosco Corp.	8.125%	2/15/30	1,150	1,653
TotalEnergies Capital Canada Ltd.	2.750%	7/15/23	25,940	27,170
TotalEnergies Capital International SA	2.700%	1/25/23	11,925	12,361
TotalEnergies Capital International SA	3.700%	1/15/24	26,216	28,262
TotalEnergies Capital International SA	3.750%	4/10/24	3,776	4,101
TotalEnergies Capital International SA	2.434%	1/10/25	11,297	11,881
TotalEnergies Capital International SA	3.455%	2/19/29	17,980	20,047
TotalEnergies Capital International SA	2.829%	1/10/30	20,191	21,676
TotalEnergies Capital International SA	2.986%	6/29/41	8,050	8,189
TotalEnergies Capital International SA	3.461%	7/12/49	9,422	10,152
TotalEnergies Capital International SA	3.127%	5/29/50	32,929	33,418
TotalEnergies Capital International SA	3.386%	6/29/60	2,050	2,165
TotalEnergies Capital SA	3.883%	10/11/28	9,259	10,615
TransCanada PipeLines Ltd.	2.500%	8/1/22	17,609	18,018
TransCanada PipeLines Ltd.	3.750%	10/16/23	6,017	6,404
TransCanada PipeLines Ltd.	4.875%	1/15/26	13,367	15,365
TransCanada PipeLines Ltd.	4.250%	5/15/28	13,475	15,497
TransCanada PipeLines Ltd.	4.100%	4/15/30	23,977	27,524
TransCanada PipeLines Ltd.	4.625%	3/1/34	17,825	21,143
TransCanada PipeLines Ltd.	5.600%	3/31/34	4,055	5,141
TransCanada PipeLines Ltd.	5.850%	3/15/36	16,126	21,352
TransCanada PipeLines Ltd.	6.200%	10/15/37	24,191	33,231
TransCanada PipeLines Ltd.	4.750%	5/15/38	14,000	16,836
TransCanada PipeLines Ltd.	7.250%	8/15/38	3,530	5,313
TransCanada PipeLines Ltd.	6.100%	6/1/40	12,861	17,687
TransCanada PipeLines Ltd.	5.000%	10/16/43	11,710	14,551
TransCanada PipeLines Ltd.	4.875%	5/15/48	25,052	31,682
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	9,380	11,917
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	6,816	7,719
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	11,275	12,156

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Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	2,093	2,703
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	4,996	5,967
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	4,639	5,643
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	12,415	13,943
Valero Energy Corp.	2.700%	4/15/23	14,600	15,139
Valero Energy Corp.	1.200%	3/15/24	5,600	5,645
Valero Energy Corp.	3.650%	3/15/25	5,105	5,564
Valero Energy Corp.	2.850%	4/15/25	6,355	6,738
Valero Energy Corp.	3.400%	9/15/26	20,885	22,619
Valero Energy Corp.	2.150%	9/15/27	6,325	6,432
Valero Energy Corp.	4.350%	6/1/28	17,000	19,370
Valero Energy Corp.	4.000%	4/1/29	13,301	14,852
Valero Energy Corp.	7.500%	4/15/32	10,839	15,249
Valero Energy Corp.	6.625%	6/15/37	19,138	26,215
Valero Energy Corp.	4.900%	3/15/45	9,075	11,325
Valero Energy Partners LP	4.375%	12/15/26	6,962	7,891
Valero Energy Partners LP	4.500%	3/15/28	9,125	10,397
Williams Cos. Inc.	3.350%	8/15/22	10,583	10,847
Williams Cos. Inc.	3.700%	1/15/23	17,071	17,771
Williams Cos. Inc.	4.500%	11/15/23	6,150	6,664
Williams Cos. Inc.	4.300%	3/4/24	17,358	18,870
Williams Cos. Inc.	4.550%	6/24/24	29,128	32,086
Williams Cos. Inc.	3.900%	1/15/25	16,326	17,850
Williams Cos. Inc.	4.000%	9/15/25	9,325	10,330
Williams Cos. Inc.	3.750%	6/15/27	15,870	17,620
Williams Cos. Inc.	3.500%	11/15/30	14,425	15,745
³ Williams Cos. Inc.	7.500%	1/15/31	593	817
Williams Cos. Inc.	2.600%	3/15/31	9,900	10,036
Williams Cos. Inc.	6.300%	4/15/40	15,888	21,769
Williams Cos. Inc.	5.800%	11/15/43	10,000	13,206
Williams Cos. Inc.	5.400%	3/4/44	8,000	10,125
Williams Cos. Inc.	5.750%	6/24/44	14,102	18,514
Williams Cos. Inc.	4.900%	1/15/45	6,600	7,982
Williams Cos. Inc.	5.100%	9/15/45	13,370	16,600
Williams Cos. Inc.	4.850%	3/1/48	9,074	11,044
				7,213,189
Financials (7.81%)				
ACE Capital Trust II	9.700%	4/1/30	1,891	2,854
³ Aegon NV	5.500%	4/11/48	3,700	4,200
AerCap Ireland Capital DAC	4.625%	7/1/22	7,639	7,945
AerCap Ireland Capital DAC	3.300%	1/23/23	9,413	9,755
AerCap Ireland Capital DAC	4.125%	7/3/23	1,987	2,107
AerCap Ireland Capital DAC	4.500%	9/15/23	6,403	6,868
AerCap Ireland Capital DAC	4.875%	1/16/24	4,285	4,667
AerCap Ireland Capital DAC	3.150%	2/15/24	5,850	6,133
AerCap Ireland Capital DAC	2.875%	8/14/24	2,356	2,464
AerCap Ireland Capital DAC	3.500%	1/15/25	11,188	11,856
AerCap Ireland Capital DAC	6.500%	7/15/25	19,930	23,368
AerCap Ireland Capital DAC	4.450%	10/1/25	12,688	13,968
AerCap Ireland Capital DAC	1.750%	1/30/26	13,250	13,098
AerCap Ireland Capital DAC	4.450%	4/3/26	22,156	24,338
AerCap Ireland Capital DAC	3.650%	7/21/27	20,347	21,750
AerCap Ireland Capital DAC	4.625%	10/15/27	11,363	12,695
AerCap Ireland Capital DAC	3.875%	1/23/28	13,604	14,572
Affiliated Managers Group Inc.	4.250%	2/15/24	8,675	9,449
Affiliated Managers Group Inc.	3.500%	8/1/25	11,195	12,169
Affiliated Managers Group Inc.	3.300%	6/15/30	7,970	8,598
Aflac Inc.	3.625%	11/15/24	10,671	11,701
Aflac Inc.	3.250%	3/17/25	6,753	7,315
Aflac Inc.	1.125%	3/15/26	2,000	2,004
Aflac Inc.	2.875%	10/15/26	1,748	1,881

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Aflac Inc.	3.600%	4/1/30	24,233	27,318
Aflac Inc.	4.000%	10/15/46	4,650	5,403
Aflac Inc.	4.750%	1/15/49	2,873	3,782
Air Lease Corp.	2.625%	7/1/22	7,912	8,061
Air Lease Corp.	2.250%	1/15/23	5,895	6,049
Air Lease Corp.	2.750%	1/15/23	5,160	5,322
Air Lease Corp.	3.875%	7/3/23	25,008	26,539
Air Lease Corp.	3.000%	9/15/23	2,553	2,671
³ Air Lease Corp.	4.250%	2/1/24	11,550	12,511
³ Air Lease Corp.	0.700%	2/15/24	6,100	6,071
Air Lease Corp.	4.250%	9/15/24	4,705	5,136
³ Air Lease Corp.	2.300%	2/1/25	11,895	12,287
Air Lease Corp.	3.250%	3/1/25	13,515	14,401
Air Lease Corp.	3.375%	7/1/25	10,614	11,394
³ Air Lease Corp.	2.875%	1/15/26	8,957	9,420
³ Air Lease Corp.	3.750%	6/1/26	1,760	1,925
Air Lease Corp.	1.875%	8/15/26	8,000	8,007
Air Lease Corp.	3.625%	4/1/27	6,176	6,649
Air Lease Corp.	3.625%	12/1/27	13,237	14,232
Air Lease Corp.	4.625%	10/1/28	10,965	12,392
Air Lease Corp.	3.250%	10/1/29	7,150	7,439
³ Air Lease Corp.	3.000%	2/1/30	10,487	10,625
Air Lease Corp.	3.125%	12/1/30	7,300	7,423
Aircastle Ltd.	5.000%	4/1/23	88	94
Aircastle Ltd.	4.400%	9/25/23	11,475	12,288
Aircastle Ltd.	4.125%	5/1/24	2,330	2,488
Aircastle Ltd.	4.250%	6/15/26	20,596	22,355
Alleghany Corp.	4.900%	9/15/44	6,000	7,526
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	11,469
Allstate Corp.	3.150%	6/15/23	9,350	9,840
Allstate Corp.	0.750%	12/15/25	3,300	3,271
Allstate Corp.	3.280%	12/15/26	2,051	2,265
Allstate Corp.	1.450%	12/15/30	10,550	10,085
Allstate Corp.	5.350%	6/1/33	2,775	3,589
Allstate Corp.	5.550%	5/9/35	3,006	4,112
Allstate Corp.	5.950%	4/1/36	1,613	2,248
Allstate Corp.	4.500%	6/15/43	8,462	10,658
Allstate Corp.	4.200%	12/15/46	5,470	6,730
Allstate Corp.	3.850%	8/10/49	8,529	10,134
³ Allstate Corp.	5.750%	8/15/53	12,566	13,639
³ Allstate Corp.	6.500%	5/15/57	6,890	9,096
Ally Financial Inc.	1.450%	10/2/23	47,100	47,842
Ally Financial Inc.	3.875%	5/21/24	2,535	2,732
Ally Financial Inc.	5.125%	9/30/24	18,567	20,929
Ally Financial Inc.	4.625%	3/30/25	943	1,055
Ally Financial Inc.	5.800%	5/1/25	870	1,011
³ Ally Financial Inc.	8.000%	11/1/31	27,083	38,952
Ally Financial Inc.	8.000%	11/1/31	8,149	11,487
American Equity Investment Life Holding Co.	5.000%	6/15/27	5,537	6,265
American Express Co.	2.500%	8/1/22	15,446	15,776
American Express Co.	2.650%	12/2/22	17,713	18,293
American Express Co.	3.400%	2/27/23	16,761	17,548
American Express Co.	3.700%	8/3/23	23,626	25,157
American Express Co.	3.400%	2/22/24	15,083	16,142
American Express Co.	2.500%	7/30/24	11,237	11,843
American Express Co.	3.000%	10/30/24	49,092	52,651
American Express Co.	3.625%	12/5/24	19,366	21,194
American Express Co.	4.200%	11/6/25	15,269	17,287
American Express Co.	3.125%	5/20/26	6,920	7,564
American Express Co.	4.050%	12/3/42	5,964	7,137
³ American Express Credit Corp.	3.300%	5/3/27	27,368	30,282

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Financial Group Inc.	3.500%	8/15/26	4,210	4,579
American Financial Group Inc.	5.250%	4/2/30	7,500	9,208
American Financial Group Inc.	4.500%	6/15/47	7,190	8,608
American International Group Inc.	4.125%	2/15/24	7,776	8,467
American International Group Inc.	2.500%	6/30/25	32,326	34,102
American International Group Inc.	3.750%	7/10/25	17,899	19,712
American International Group Inc.	3.900%	4/1/26	14,289	15,951
American International Group Inc.	4.200%	4/1/28	11,022	12,664
American International Group Inc.	4.250%	3/15/29	5,125	5,915
American International Group Inc.	3.400%	6/30/30	20,780	22,793
American International Group Inc.	3.875%	1/15/35	14,698	16,613
American International Group Inc.	4.700%	7/10/35	8,314	10,069
American International Group Inc.	6.250%	5/1/36	10,358	14,457
American International Group Inc.	4.500%	7/16/44	33,138	40,224
American International Group Inc.	4.800%	7/10/45	13,845	17,352
American International Group Inc.	4.750%	4/1/48	14,456	18,364
3 American International Group Inc.	5.750%	4/1/48	7,040	8,013
American International Group Inc.	4.375%	6/30/50	6,155	7,495
American International Group Inc.	4.375%	1/15/55	8,608	10,461
3 American International Group Inc.	8.175%	5/15/58	4,875	7,035
Ameriprise Financial Inc.	4.000%	10/15/23	16,279	17,594
Ameriprise Financial Inc.	3.700%	10/15/24	12,230	13,377
Ameriprise Financial Inc.	3.000%	4/2/25	1,938	2,076
Ameriprise Financial Inc.	2.875%	9/15/26	2,360	2,536
3 Andrew W Mellon Foundation	0.947%	8/1/27	2,160	2,101
3 Aon Corp.	8.205%	1/1/27	3,677	4,823
Aon Corp.	4.500%	12/15/28	9,500	11,108
Aon Corp.	3.750%	5/2/29	8,550	9,622
Aon Corp.	2.800%	5/15/30	19,870	20,904
Aon Corp.	6.250%	9/30/40	5,490	7,920
Aon plc	4.000%	11/27/23	625	671
Aon plc	3.500%	6/14/24	16,490	17,733
Aon plc	3.875%	12/15/25	8,435	9,378
Aon plc	4.600%	6/14/44	10,092	12,613
Aon plc	4.750%	5/15/45	2,052	2,645
3.7 Apollo Management Holdings LP	4.400%	5/27/26	150	170
Arch Capital Finance LLC	4.011%	12/15/26	10,720	12,125
Arch Capital Finance LLC	5.031%	12/15/46	7,707	10,046
Arch Capital Group Ltd.	7.350%	5/1/34	4,510	6,672
Arch Capital Group Ltd.	3.635%	6/30/50	11,635	12,565
Arch Capital Group US Inc.	5.144%	11/1/43	1,347	1,773
Ares Capital Corp.	3.500%	2/10/23	16,285	16,904
Ares Capital Corp.	4.200%	6/10/24	9,500	10,211
Ares Capital Corp.	4.250%	3/1/25	9,330	10,085
Ares Capital Corp.	3.250%	7/15/25	13,100	13,784
Ares Capital Corp.	3.875%	1/15/26	1,000	1,072
Ares Capital Corp.	2.150%	7/15/26	20,350	20,247
Arthur J Gallagher & Co.	2.500%	5/20/31	7,100	7,176
Arthur J Gallagher & Co.	3.500%	5/20/51	11,500	12,059
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,944
3 Associated Bank NA	3.500%	8/13/21	3,350	3,353
Assurant Inc.	4.000%	3/15/23	8,175	8,646
Assurant Inc.	4.200%	9/27/23	2,120	2,277
Assurant Inc.	4.900%	3/27/28	2,900	3,380
Assurant Inc.	3.700%	2/22/30	4,800	5,214
Assurant Inc.	6.750%	2/15/34	1,103	1,447
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	6,532	7,307
Assured Guaranty US Holdings Inc.	3.150%	6/15/31	2,850	2,961
Athene Holding Ltd.	4.125%	1/12/28	12,700	14,193
Athene Holding Ltd.	6.150%	4/3/30	16,727	21,126
Athene Holding Ltd.	3.500%	1/15/31	6,125	6,537

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Athene Holding Ltd.	3.950%	5/25/51	8,995	9,630
3	Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	17,675	18,224
3	Australia & New Zealand Banking Group Ltd.	2.050%	11/21/22	5,525	5,659
3	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,702	14,165
	AXA SA	8.600%	12/15/30	21,634	32,853
	AXIS Specialty Finance LLC	3.900%	7/15/29	3,000	3,306
3	AXIS Specialty Finance LLC	4.900%	1/15/40	3,210	3,391
	AXIS Specialty Finance plc	4.000%	12/6/27	15,114	16,748
	Bain Capital Specialty Finance Inc.	2.950%	3/10/26	3,950	4,046
	Banco Bilbao Vizcaya Argentaria SA	0.875%	9/18/23	175	176
	Banco Santander SA	3.125%	2/23/23	12,783	13,309
	Banco Santander SA	3.848%	4/12/23	11,342	11,989
	Banco Santander SA	2.706%	6/27/24	10,725	11,289
	Banco Santander SA	2.746%	5/28/25	9,250	9,747
	Banco Santander SA	5.179%	11/19/25	18,624	21,306
	Banco Santander SA	1.849%	3/25/26	1,000	1,011
	Banco Santander SA	4.250%	4/11/27	10,215	11,515
	Banco Santander SA	3.800%	2/23/28	13,306	14,706
	Banco Santander SA	4.379%	4/12/28	12,000	13,708
	Banco Santander SA	3.306%	6/27/29	11,014	11,963
	Banco Santander SA	3.490%	5/28/30	11,171	12,061
	Banco Santander SA	2.749%	12/3/30	16,054	15,911
	Banco Santander SA	2.958%	3/25/31	8,250	8,504
	Bancolombia SA	3.000%	1/29/25	8,050	8,254
3	Bank of America Corp.	2.503%	10/21/22	27,783	27,968
3	Bank of America Corp.	3.300%	1/11/23	48,308	50,414
3	Bank of America Corp.	2.816%	7/21/23	53,153	54,475
	Bank of America Corp.	4.100%	7/24/23	14,438	15,515
3	Bank of America Corp.	3.004%	12/20/23	168,366	174,509
3	Bank of America Corp.	4.125%	1/22/24	19,474	21,204
3	Bank of America Corp.	3.550%	3/5/24	31,700	33,302
3	Bank of America Corp.	4.000%	4/1/24	6,183	6,741
3	Bank of America Corp.	1.486%	5/19/24	6,050	6,157
3	Bank of America Corp.	0.523%	6/14/24	33,755	33,745
3	Bank of America Corp.	3.864%	7/23/24	17,135	18,261
3	Bank of America Corp.	4.200%	8/26/24	54,192	59,481
3	Bank of America Corp.	0.810%	10/24/24	49,825	49,992
3	Bank of America Corp.	4.000%	1/22/25	48,899	53,637
3	Bank of America Corp.	3.458%	3/15/25	28,235	30,179
3	Bank of America Corp.	3.950%	4/21/25	39,782	43,684
	Bank of America Corp.	0.976%	4/22/25	54,900	55,072
3	Bank of America Corp.	3.875%	8/1/25	2,655	2,949
3	Bank of America Corp.	3.093%	10/1/25	43,588	46,424
3	Bank of America Corp.	2.456%	10/22/25	22,525	23,571
3	Bank of America Corp.	3.366%	1/23/26	33,235	35,821
3	Bank of America Corp.	2.015%	2/13/26	16,700	17,218
3	Bank of America Corp.	4.450%	3/3/26	30,767	34,899
3	Bank of America Corp.	3.500%	4/19/26	21,970	24,183
3	Bank of America Corp.	1.319%	6/19/26	13,300	13,332
	Bank of America Corp.	6.220%	9/15/26	1,350	1,651
3	Bank of America Corp.	4.250%	10/22/26	31,218	35,245
3	Bank of America Corp.	1.197%	10/24/26	20,200	20,035
3	Bank of America Corp.	3.559%	4/23/27	34,375	37,635
	Bank of America Corp.	1.734%	7/22/27	21,200	21,375
3	Bank of America Corp.	3.248%	10/21/27	43,731	47,437
3	Bank of America Corp.	4.183%	11/25/27	42,000	47,026
3	Bank of America Corp.	3.824%	1/20/28	29,586	32,859
3	Bank of America Corp.	3.705%	4/24/28	18,660	20,634
3	Bank of America Corp.	3.593%	7/21/28	68,444	75,287
3	Bank of America Corp.	3.419%	12/20/28	102,679	111,954
3	Bank of America Corp.	3.970%	3/5/29	21,567	24,314

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3	Bank of America Corp.	2.087%	6/14/29	55,060	55,510
3	Bank of America Corp.	4.271%	7/23/29	85,839	98,650
3	Bank of America Corp.	3.974%	2/7/30	6,767	7,673
3	Bank of America Corp.	3.194%	7/23/30	27,095	29,170
3	Bank of America Corp.	2.884%	10/22/30	4,440	4,674
3	Bank of America Corp.	2.496%	2/13/31	94,110	96,222
3	Bank of America Corp.	2.592%	4/29/31	62,609	64,450
3	Bank of America Corp.	1.898%	7/23/31	1,655	1,606
3	Bank of America Corp.	1.922%	10/24/31	35,721	34,817
	Bank of America Corp.	2.687%	4/22/32	64,365	66,301
	Bank of America Corp.	6.110%	1/29/37	19,457	26,702
3	Bank of America Corp.	4.244%	4/24/38	28,183	33,495
	Bank of America Corp.	7.750%	5/14/38	26,694	42,289
3	Bank of America Corp.	4.078%	4/23/40	36,840	43,081
3	Bank of America Corp.	2.676%	6/19/41	79,668	77,517
3	Bank of America Corp.	5.875%	2/7/42	21,858	31,425
	Bank of America Corp.	3.311%	4/22/42	59,455	62,882
3	Bank of America Corp.	5.000%	1/21/44	29,506	39,296
3	Bank of America Corp.	4.875%	4/1/44	10,561	13,777
3	Bank of America Corp.	4.750%	4/21/45	5,325	6,807
3	Bank of America Corp.	4.443%	1/20/48	9,244	11,457
3	Bank of America Corp.	3.946%	1/23/49	10,178	11,776
3	Bank of America Corp.	4.330%	3/15/50	36,085	44,488
3	Bank of America Corp.	4.083%	3/20/51	97,838	116,771
3	Bank of America Corp.	3.483%	3/13/52	1,750	1,915
3	Bank of America NA	6.000%	10/15/36	17,337	24,262
3	Bank of Montreal	1.900%	8/27/21	15,825	15,867
3	Bank of Montreal	2.350%	9/11/22	9,806	10,055
3	Bank of Montreal	2.050%	11/1/22	3,321	3,398
3	Bank of Montreal	2.550%	11/6/22	12,536	12,890
	Bank of Montreal	0.450%	12/8/23	6,000	6,002
3	Bank of Montreal	3.300%	2/5/24	17,585	18,832
3	Bank of Montreal	2.500%	6/28/24	11,305	11,932
3	Bank of Montreal	1.850%	5/1/25	28,477	29,425
3	Bank of Montreal	4.338%	10/5/28	5,000	5,365
3	Bank of Montreal	3.803%	12/15/32	26,015	28,680
3	Bank of New York Mellon Corp.	1.950%	8/23/22	18,500	18,857
3	Bank of New York Mellon Corp.	1.850%	1/27/23	2,308	2,362
3	Bank of New York Mellon Corp.	2.950%	1/29/23	12,271	12,758
3	Bank of New York Mellon Corp.	3.500%	4/28/23	8,241	8,716
3	Bank of New York Mellon Corp.	3.450%	8/11/23	8,450	8,999
3	Bank of New York Mellon Corp.	2.200%	8/16/23	12,099	12,535
3	Bank of New York Mellon Corp.	3.650%	2/4/24	8,585	9,254
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,578	1,700
3	Bank of New York Mellon Corp.	3.250%	9/11/24	16,856	18,220
3	Bank of New York Mellon Corp.	2.100%	10/24/24	7,519	7,881
3	Bank of New York Mellon Corp.	3.000%	2/24/25	14,111	15,171
3	Bank of New York Mellon Corp.	1.600%	4/24/25	4,114	4,223
3	Bank of New York Mellon Corp.	3.950%	11/18/25	7,232	8,113
3	Bank of New York Mellon Corp.	2.800%	5/4/26	27,992	30,138
3	Bank of New York Mellon Corp.	2.450%	8/17/26	10,606	11,263
3	Bank of New York Mellon Corp.	3.250%	5/16/27	26,698	29,351
3	Bank of New York Mellon Corp.	3.400%	1/29/28	6,496	7,234
3	Bank of New York Mellon Corp.	3.442%	2/7/28	16,724	18,421
3	Bank of New York Mellon Corp.	3.000%	10/30/28	6,290	6,867
3	Bank of New York Mellon Corp.	3.300%	8/23/29	4,800	5,321
3	Bank of Nova Scotia	2.450%	9/19/22	3,405	3,494
	Bank of Nova Scotia	2.000%	11/15/22	12,421	12,704
	Bank of Nova Scotia	2.375%	1/18/23	7,125	7,347
	Bank of Nova Scotia	1.950%	2/1/23	25,006	25,631
	Bank of Nova Scotia	1.625%	5/1/23	925	946

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	Bank of Nova Scotia	3.400%	2/11/24	13,009	13,931
	Bank of Nova Scotia	0.700%	4/15/24	15,000	15,014
	Bank of Nova Scotia	2.200%	2/3/25	42,048	43,900
	Bank of Nova Scotia	1.300%	6/11/25	30,100	30,388
	Bank of Nova Scotia	4.500%	12/16/25	33,155	37,610
	Bank of Nova Scotia	2.700%	8/3/26	21,517	22,981
3	Barclays Bank plc	3.750%	5/15/24	1,600	1,739
	Barclays plc	3.200%	8/10/21	6,000	6,018
	Barclays plc	3.684%	1/10/23	17,267	17,560
3	Barclays plc	4.338%	5/16/24	24,350	25,959
	Barclays plc	4.375%	9/11/24	1,000	1,091
	Barclays plc	1.007%	12/10/24	21,000	21,078
	Barclays plc	3.650%	3/16/25	40,012	43,390
3	Barclays plc	3.932%	5/7/25	12,170	13,131
	Barclays plc	4.375%	1/12/26	29,235	32,756
3	Barclays plc	2.852%	5/7/26	31,900	33,697
	Barclays plc	5.200%	5/12/26	16,789	19,218
	Barclays plc	4.337%	1/10/28	15,562	17,393
	Barclays plc	4.836%	5/9/28	35,715	40,083
3	Barclays plc	4.972%	5/16/29	23,850	27,947
3	Barclays plc	5.088%	6/20/30	16,015	18,615
	Barclays plc	2.645%	6/24/31	27,743	28,079
	Barclays plc	2.667%	3/10/32	10,075	10,143
	Barclays plc	3.564%	9/23/35	13,960	14,543
	Barclays plc	3.811%	3/10/42	10,200	10,764
	Barclays plc	5.250%	8/17/45	11,623	15,451
	Barclays plc	4.950%	1/10/47	20,488	26,448
	BBVA USA	2.500%	8/27/24	3,120	3,284
3	BBVA USA	3.875%	4/10/25	1,000	1,102
	Berkshire Hathaway Finance Corp.	1.850%	3/12/30	1,850	1,869
	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	4,196	6,087
	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	11,125	13,974
	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	8,658	10,773
	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	40,605	50,134
	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	42,327	52,567
	Berkshire Hathaway Finance Corp.	2.850%	10/15/50	33,668	33,564
	Berkshire Hathaway Finance Corp.	2.500%	1/15/51	4,800	4,491
	Berkshire Hathaway Inc.	3.750%	8/15/21	3,641	3,656
	Berkshire Hathaway Inc.	3.000%	2/11/23	760	793
	Berkshire Hathaway Inc.	2.750%	3/15/23	16,620	17,247
	Berkshire Hathaway Inc.	3.125%	3/15/26	28,603	31,269
	Berkshire Hathaway Inc.	4.500%	2/11/43	3,294	4,217
	BGC Partners Inc.	3.750%	10/1/24	7,969	8,437
	BlackRock Inc.	3.500%	3/18/24	18,830	20,352
	BlackRock Inc.	3.200%	3/15/27	2,910	3,224
	BlackRock Inc.	3.250%	4/30/29	7,250	8,108
	BlackRock Inc.	2.400%	4/30/30	14,155	14,820
	BlackRock Inc.	1.900%	1/28/31	13,000	13,002
3.7	Blackstone Secured Lending Fund	3.625%	1/15/26	9,725	10,328
3.7	Blackstone Secured Lending Fund	2.750%	9/16/26	5,890	5,971
3	BNP Paribas SA	3.250%	3/3/23	21,360	22,374
3	BNP Paribas SA	4.250%	10/15/24	2,750	3,045
3.7	BNP Paribas SA	3.052%	1/13/31	3,800	4,003
3	BPCE SA	2.750%	12/2/21	9,148	9,248
3.7	BPCE SA	3.000%	5/22/22	5,500	5,631
	BPCE SA	4.000%	4/15/24	22,450	24,482
3	BPCE SA	3.375%	12/2/26	5,000	5,512
	Brighthouse Financial Inc.	3.700%	6/22/27	7,999	8,733
	Brighthouse Financial Inc.	5.625%	5/15/30	6,919	8,421
	Brighthouse Financial Inc.	4.700%	6/22/47	7,475	8,297
	Brookfield Asset Management Inc.	4.000%	1/15/25	7,844	8,589

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	Chubb INA Holdings Inc.	3.350%	5/3/26	21,532	23,669
	Chubb INA Holdings Inc.	1.375%	9/15/30	17,599	16,742
	Chubb INA Holdings Inc.	6.700%	5/15/36	2,280	3,442
	Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	5,961
	Chubb INA Holdings Inc.	4.350%	11/3/45	31,736	40,129
	CI Financial Corp.	3.200%	12/17/30	10,500	10,780
	CI Financial Corp.	4.100%	6/15/51	7,100	7,397
3	Cincinnati Financial Corp.	6.920%	5/15/28	4,281	5,605
	Cincinnati Financial Corp.	6.125%	11/1/34	2,170	2,963
3	Citibank NA	3.650%	1/23/24	5,281	5,683
	Citigroup Inc.	2.350%	8/2/21	12,277	12,300
	Citigroup Inc.	2.900%	12/8/21	32,037	32,337
	Citigroup Inc.	4.050%	7/30/22	11,226	11,663
	Citigroup Inc.	2.700%	10/27/22	14,142	14,546
	Citigroup Inc.	3.375%	3/1/23	6,618	6,941
	Citigroup Inc.	3.500%	5/15/23	19,474	20,526
3	Citigroup Inc.	2.876%	7/24/23	18,745	19,222
	Citigroup Inc.	3.875%	10/25/23	15,525	16,755
	Citigroup Inc.	1.678%	5/15/24	32,123	32,803
3	Citigroup Inc.	4.044%	6/1/24	39,439	42,024
	Citigroup Inc.	3.750%	6/16/24	21,943	23,873
	Citigroup Inc.	4.000%	8/5/24	19,299	21,025
	Citigroup Inc.	0.776%	10/30/24	15,372	15,408
	Citigroup Inc.	3.875%	3/26/25	15,225	16,710
3	Citigroup Inc.	3.352%	4/24/25	31,855	33,976
	Citigroup Inc.	3.300%	4/27/25	4,915	5,345
	Citigroup Inc.	0.981%	5/1/25	16,200	16,240
	Citigroup Inc.	4.400%	6/10/25	54,125	60,465
	Citigroup Inc.	5.500%	9/13/25	18,929	22,058
	Citigroup Inc.	3.700%	1/12/26	23,975	26,497
	Citigroup Inc.	4.600%	3/9/26	26,350	30,015
3	Citigroup Inc.	3.106%	4/8/26	48,290	51,662
	Citigroup Inc.	3.400%	5/1/26	14,655	16,019
	Citigroup Inc.	3.200%	10/21/26	67,610	73,253
	Citigroup Inc.	4.300%	11/20/26	3,042	3,437
	Citigroup Inc.	4.450%	9/29/27	62,352	71,212
3	Citigroup Inc.	3.887%	1/10/28	16,500	18,360
3	Citigroup Inc.	3.668%	7/24/28	46,821	51,712
	Citigroup Inc.	4.125%	7/25/28	9,856	11,114
3	Citigroup Inc.	3.520%	10/27/28	29,118	31,887
3	Citigroup Inc.	4.075%	4/23/29	18,328	20,805
3	Citigroup Inc.	3.980%	3/20/30	18,200	20,654
3	Citigroup Inc.	2.976%	11/5/30	18,325	19,438
3	Citigroup Inc.	2.666%	1/29/31	27,833	28,774
3	Citigroup Inc.	4.412%	3/31/31	60,034	70,186
3	Citigroup Inc.	2.572%	6/3/31	23,742	24,399
	Citigroup Inc.	6.625%	6/15/32	12,292	16,727
	Citigroup Inc.	5.875%	2/22/33	4,025	5,275
	Citigroup Inc.	6.000%	10/31/33	12,780	16,977
	Citigroup Inc.	6.125%	8/25/36	14,289	19,749
3	Citigroup Inc.	3.878%	1/24/39	26,883	30,854
	Citigroup Inc.	8.125%	7/15/39	30,750	53,110
3	Citigroup Inc.	5.316%	3/26/41	11,365	15,243
	Citigroup Inc.	5.875%	1/30/42	16,236	23,376
	Citigroup Inc.	6.675%	9/13/43	4,970	7,641
	Citigroup Inc.	4.950%	11/7/43	5,019	6,013
	Citigroup Inc.	5.300%	5/6/44	21,832	29,292
	Citigroup Inc.	4.650%	7/30/45	10,836	13,964
	Citigroup Inc.	4.750%	5/18/46	38,371	48,812
3	Citigroup Inc.	4.281%	4/24/48	12,055	14,989
	Citigroup Inc.	4.650%	7/23/48	18,261	23,919

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3	Citizens Bank NA	3.700%	3/29/23	8,357	8,796
3	Citizens Bank NA	3.750%	2/18/26	5,675	6,290
	Citizens Financial Group Inc.	2.850%	7/27/26	32,760	34,931
	Citizens Financial Group Inc.	2.500%	2/6/30	5,566	5,714
	Citizens Financial Group Inc.	3.250%	4/30/30	3,175	3,439
	Citizens Financial Group Inc.	4.300%	2/11/31	5,250	5,887
	Citizens Financial Group Inc.	2.638%	9/30/32	10,481	10,484
	CME Group Inc.	3.000%	9/15/22	9,879	10,194
	CME Group Inc.	3.000%	3/15/25	9,104	9,759
	CME Group Inc.	3.750%	6/15/28	825	941
	CME Group Inc.	5.300%	9/15/43	11,182	16,057
	CME Group Inc.	4.150%	6/15/48	9,225	12,015
	CNA Financial Corp.	3.950%	5/15/24	5,912	6,406
	CNA Financial Corp.	4.500%	3/1/26	3,507	3,976
	CNA Financial Corp.	3.450%	8/15/27	9,695	10,623
	CNA Financial Corp.	3.900%	5/1/29	2,585	2,907
	CNA Financial Corp.	2.050%	8/15/30	4,000	3,932
	CNO Financial Group Inc.	5.250%	5/30/29	7,537	8,977
3	Comerica Bank	2.500%	7/23/24	1,880	1,980
3	Comerica Bank	4.000%	7/27/25	3,011	3,329
	Comerica Inc.	3.700%	7/31/23	20,317	21,608
	Comerica Inc.	4.000%	2/1/29	400	460
3.7	Commonwealth Bank of Australia	2.750%	3/10/22	15,000	15,262
	Cooperatieve Rabobank UA	3.950%	11/9/22	30,481	31,905
	Cooperatieve Rabobank UA	2.750%	1/10/23	5,975	6,192
	Cooperatieve Rabobank UA	4.625%	12/1/23	18,285	19,985
	Cooperatieve Rabobank UA	0.375%	1/12/24	15,800	15,738
3	Cooperatieve Rabobank UA	3.375%	5/21/25	22,946	25,067
	Cooperatieve Rabobank UA	4.375%	8/4/25	16,153	18,009
3	Cooperatieve Rabobank UA	3.750%	7/21/26	17,460	19,197
3	Cooperatieve Rabobank UA	5.250%	5/24/41	13,736	18,952
	Cooperatieve Rabobank UA	5.750%	12/1/43	15,854	22,406
	Cooperatieve Rabobank UA	5.250%	8/4/45	18,946	25,400
	Credit Suisse AG	3.000%	10/29/21	14,909	15,043
	Credit Suisse AG	1.000%	5/5/23	27,500	27,780
	Credit Suisse AG	0.495%	2/2/24	4,950	4,932
3	Credit Suisse AG	3.625%	9/9/24	23,312	25,317
	Credit Suisse AG	2.950%	4/9/25	1,950	2,090
3.7	Credit Suisse Group AG	3.574%	1/9/23	8,685	8,822
	Credit Suisse Group AG	3.800%	6/9/23	16,226	17,184
	Credit Suisse Group AG	3.750%	3/26/25	64,443	69,895
	Credit Suisse Group AG	4.550%	4/17/26	14,638	16,566
3.7	Credit Suisse Group AG	4.282%	1/9/28	20,250	22,533
3.7	Credit Suisse Group AG	4.194%	4/1/31	3,250	3,652
	Credit Suisse Group AG	4.875%	5/15/45	23,859	30,108
	Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	25,125	26,126
	Credit Suisse USA Inc.	7.125%	7/15/32	14,179	20,556
3	Deutsche Bank AG	4.250%	10/14/21	2,826	2,857
3	Deutsche Bank AG	3.300%	11/16/22	28,981	29,990
	Deutsche Bank AG	3.950%	2/27/23	23,225	24,380
3	Deutsche Bank AG	3.700%	5/30/24	30,280	32,474
	Deutsche Bank AG	3.700%	5/30/24	350	376
	Deutsche Bank AG	1.447%	4/1/25	5,000	5,027
3	Deutsche Bank AG	3.961%	11/26/25	350	379
3	Deutsche Bank AG	4.100%	1/13/26	9,045	9,917
	Deutsche Bank AG	2.129%	11/24/26	15,100	15,333
3	Discover Bank	3.200%	8/9/21	5,881	5,885
3	Discover Bank	3.350%	2/6/23	12,626	13,165
3	Discover Bank	4.200%	8/8/23	23,364	25,162
	Discover Bank	2.450%	9/12/24	15,283	15,990
3	Discover Bank	4.250%	3/13/26	12,639	14,197

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Discover Bank	3.450%	7/27/26	17,315	18,894
3	Discover Bank	4.682%	8/9/28	7,557	8,025
3	Discover Bank	4.650%	9/13/28	15,171	17,800
3	Discover Bank	2.700%	2/6/30	4,066	4,257
	Discover Financial Services	3.850%	11/21/22	14,424	15,112
	Discover Financial Services	3.950%	11/6/24	7,525	8,215
	Discover Financial Services	3.750%	3/4/25	10,184	11,113
	Discover Financial Services	4.500%	1/30/26	17,378	19,669
	Discover Financial Services	4.100%	2/9/27	26,058	29,201
	E*TRADE Financial Corp.	2.950%	8/24/22	2,698	2,770
	E*TRADE Financial Corp.	3.800%	8/24/27	7,675	8,503
	E*TRADE Financial Corp.	4.500%	6/20/28	5,225	6,061
	Eaton Vance Corp.	3.625%	6/15/23	3,575	3,785
	Eaton Vance Corp.	3.500%	4/6/27	4,580	4,991
	Enstar Group Ltd.	4.950%	6/1/29	11,600	13,319
	Equitable Holdings Inc.	3.900%	4/20/23	2,837	3,001
	Equitable Holdings Inc.	7.000%	4/1/28	4,300	5,535
	Equitable Holdings Inc.	4.350%	4/20/28	23,566	27,018
	Equitable Holdings Inc.	5.000%	4/20/48	23,730	30,271
	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,775	6,021
	Everest Reinsurance Holdings Inc.	3.500%	10/15/50	12,985	13,859
	Fairfax Financial Holdings Ltd.	4.850%	4/17/28	10,220	11,756
	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	6,418	7,342
3.7	Fairfax Financial Holdings Ltd.	3.375%	3/3/31	1,850	1,931
	Fidelity National Financial Inc.	5.500%	9/1/22	5,301	5,589
	Fidelity National Financial Inc.	3.400%	6/15/30	12,391	13,347
	Fidelity National Financial Inc.	2.450%	3/15/31	8,685	8,662
	Fifth Third Bancorp	1.625%	5/5/23	2,234	2,279
	Fifth Third Bancorp	4.300%	1/16/24	13,524	14,667
	Fifth Third Bancorp	3.650%	1/25/24	42,523	45,574
	Fifth Third Bancorp	2.375%	1/28/25	24,331	25,498
	Fifth Third Bancorp	2.550%	5/5/27	13,278	14,040
	Fifth Third Bancorp	3.950%	3/14/28	16,565	19,080
	Fifth Third Bancorp	8.250%	3/1/38	11,717	19,545
3	Fifth Third Bank NA	2.875%	10/1/21	7,904	7,938
3	Fifth Third Bank NA	1.800%	1/30/23	7,480	7,645
3	Fifth Third Bank NA	3.950%	7/28/25	12,659	14,190
3	Fifth Third Bank NA	3.850%	3/15/26	11,029	12,242
3	Fifth Third Bank NA	2.250%	2/1/27	6,385	6,697
	First American Financial Corp.	4.600%	11/15/24	5,110	5,655
	First Horizon Corp.	4.000%	5/26/25	4,550	5,019
3	First Republic Bank	1.912%	2/12/24	3,925	4,006
3	First Republic Bank	4.375%	8/1/46	3,160	3,869
3	First Republic Bank	4.625%	2/13/47	3,689	4,709
3	FirstMerit Bank NA	4.270%	11/25/26	5,750	6,493
	Franklin Resources Inc.	2.800%	9/15/22	11,100	11,423
	Franklin Resources Inc.	2.850%	3/30/25	6,177	6,613
	Franklin Resources Inc.	1.600%	10/30/30	6,000	5,765
	FS KKR Capital Corp.	4.625%	7/15/24	7,236	7,803
	FS KKR Capital Corp.	4.125%	2/1/25	4,500	4,787
	FS KKR Capital Corp.	3.400%	1/15/26	13,418	13,878
	GATX Corp.	3.250%	3/30/25	5,106	5,465
	GATX Corp.	3.250%	9/15/26	3,250	3,508
	GATX Corp.	3.850%	3/30/27	8,875	9,804
	GATX Corp.	3.500%	3/15/28	7,225	7,936
	GATX Corp.	4.550%	11/7/28	5,950	6,947
	GATX Corp.	4.700%	4/1/29	3,825	4,483
	GATX Corp.	4.000%	6/30/30	4,335	4,892
	GATX Corp.	1.900%	6/1/31	5,950	5,663
	GATX Corp.	5.200%	3/15/44	1,277	1,640
	GATX Corp.	4.500%	3/30/45	1,952	2,277

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	GATX Corp.	3.100%	6/1/51	4,650	4,445
	GE Capital Funding LLC	3.450%	5/15/25	18,786	20,425
	GE Capital Funding LLC	4.050%	5/15/27	8,335	9,433
	GE Capital Funding LLC	4.400%	5/15/30	51,351	59,855
5	GE Capital Funding LLC	4.550%	5/15/32	12,100	14,437
	GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	40,214	43,873
	GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	141,686	170,174
	Global Payments Inc.	3.750%	6/1/23	4,888	5,144
	Global Payments Inc.	4.000%	6/1/23	8,713	9,260
	Global Payments Inc.	2.650%	2/15/25	19,644	20,693
	Global Payments Inc.	4.800%	4/1/26	9,754	11,184
	Global Payments Inc.	4.450%	6/1/28	7,220	8,320
	Global Payments Inc.	3.200%	8/15/29	17,139	18,307
	Global Payments Inc.	2.900%	5/15/30	9,695	10,095
	Global Payments Inc.	4.150%	8/15/49	20,695	23,817
	Globe Life Inc.	3.800%	9/15/22	1,585	1,646
	Globe Life Inc.	4.550%	9/15/28	5,977	6,992
	Globe Life Inc.	2.150%	8/15/30	6,075	6,002
	Goldman Sachs BDC Inc.	3.750%	2/10/25	3,525	3,768
	Goldman Sachs BDC Inc.	2.875%	1/15/26	8,150	8,417
	Goldman Sachs Capital I	6.345%	2/15/34	12,583	17,617
3	Goldman Sachs Group Inc.	2.876%	10/31/22	61,865	62,347
	Goldman Sachs Group Inc.	3.625%	1/22/23	20,338	21,341
3	Goldman Sachs Group Inc.	0.481%	1/27/23	40,550	40,551
	Goldman Sachs Group Inc.	3.200%	2/23/23	31,636	32,997
3	Goldman Sachs Group Inc.	2.905%	7/24/23	30,632	31,399
3	Goldman Sachs Group Inc.	0.627%	11/17/23	27,070	27,085
	Goldman Sachs Group Inc.	3.625%	2/20/24	20,780	22,273
	Goldman Sachs Group Inc.	4.000%	3/3/24	50,248	54,580
	Goldman Sachs Group Inc.	0.673%	3/8/24	13,290	13,314
3	Goldman Sachs Group Inc.	3.850%	7/8/24	17,522	18,950
3	Goldman Sachs Group Inc.	0.657%	9/10/24	10,000	9,982
	Goldman Sachs Group Inc.	3.500%	1/23/25	37,444	40,480
	Goldman Sachs Group Inc.	3.500%	4/1/25	3,213	3,485
	Goldman Sachs Group Inc.	3.750%	5/22/25	23,867	26,115
3	Goldman Sachs Group Inc.	3.272%	9/29/25	61,086	65,336
	Goldman Sachs Group Inc.	4.250%	10/21/25	19,978	22,352
	Goldman Sachs Group Inc.	3.750%	2/25/26	34,009	37,624
	Goldman Sachs Group Inc.	3.500%	11/16/26	44,544	48,430
3	Goldman Sachs Group Inc.	1.093%	12/9/26	18,230	17,951
	Goldman Sachs Group Inc.	5.950%	1/15/27	19,637	23,931
	Goldman Sachs Group Inc.	3.850%	1/26/27	38,113	42,032
	Goldman Sachs Group Inc.	1.542%	9/10/27	10,000	9,969
3	Goldman Sachs Group Inc.	3.691%	6/5/28	34,541	38,147
3	Goldman Sachs Group Inc.	3.814%	4/23/29	89,698	100,303
3	Goldman Sachs Group Inc.	4.223%	5/1/29	20,820	23,770
	Goldman Sachs Group Inc.	2.600%	2/7/30	4,350	4,511
	Goldman Sachs Group Inc.	3.800%	3/15/30	71,959	80,962
	Goldman Sachs Group Inc.	1.992%	1/27/32	35,241	34,221
	Goldman Sachs Group Inc.	2.615%	4/22/32	35,483	36,288
	Goldman Sachs Group Inc.	6.125%	2/15/33	2,295	3,124
	Goldman Sachs Group Inc.	6.450%	5/1/36	20,264	28,726
	Goldman Sachs Group Inc.	6.750%	10/1/37	47,222	68,767
3	Goldman Sachs Group Inc.	4.017%	10/31/38	42,979	50,394
3	Goldman Sachs Group Inc.	4.411%	4/23/39	58,320	71,029
	Goldman Sachs Group Inc.	6.250%	2/1/41	23,317	34,534
	Goldman Sachs Group Inc.	3.210%	4/22/42	30,918	32,352
3	Goldman Sachs Group Inc.	4.800%	7/8/44	28,447	37,131
	Goldman Sachs Group Inc.	5.150%	5/22/45	34,129	45,516
	Goldman Sachs Group Inc.	4.750%	10/21/45	1,412	1,844
	Golub Capital BDC Inc.	3.375%	4/15/24	7,425	7,754

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Hanover Insurance Group Inc.	4.500%	4/15/26	5,755	6,526
	Hanover Insurance Group Inc.	2.500%	9/1/30	675	678
	Hartford Financial Services Group Inc.	2.800%	8/19/29	6,220	6,553
	Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	6,222
	Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	8,413
	Hartford Financial Services Group Inc.	4.300%	4/15/43	8,465	10,052
	Hartford Financial Services Group Inc.	4.400%	3/15/48	2,500	3,071
	Hartford Financial Services Group Inc.	3.600%	8/19/49	17,606	19,358
3	HSBC Bank USA NA	5.875%	11/1/34	2,350	3,083
3	HSBC Bank USA NA	7.000%	1/15/39	9,259	14,395
	HSBC Holdings plc	3.600%	5/25/23	27,500	29,115
3	HSBC Holdings plc	3.033%	11/22/23	8,300	8,597
	HSBC Holdings plc	4.250%	3/14/24	33,839	36,671
3	HSBC Holdings plc	3.950%	5/18/24	20,830	22,120
3	HSBC Holdings plc	3.803%	3/11/25	30,599	32,902
	HSBC Holdings plc	4.250%	8/18/25	7,262	8,034
3	HSBC Holdings plc	2.633%	11/7/25	28,515	29,930
	HSBC Holdings plc	4.300%	3/8/26	46,540	52,537
3	HSBC Holdings plc	1.645%	4/18/26	18,325	18,570
	HSBC Holdings plc	3.900%	5/25/26	50,931	56,608
3	HSBC Holdings plc	2.099%	6/4/26	83,548	85,936
3	HSBC Holdings plc	4.292%	9/12/26	55,531	61,803
	HSBC Holdings plc	4.375%	11/23/26	21,930	24,747
	HSBC Holdings plc	1.589%	5/24/27	25,328	25,362
3	HSBC Holdings plc	4.041%	3/13/28	29,348	32,552
3	HSBC Holdings plc	2.013%	9/22/28	56,000	56,187
3	HSBC Holdings plc	4.583%	6/19/29	26,613	30,761
	HSBC Holdings plc	4.950%	3/31/30	31,307	37,783
3	HSBC Holdings plc	3.973%	5/22/30	35,250	39,435
3	HSBC Holdings plc	2.848%	6/4/31	16,258	16,871
3	HSBC Holdings plc	2.357%	8/18/31	17,400	17,410
3	HSBC Holdings plc	7.625%	5/17/32	7,391	10,388
	HSBC Holdings plc	2.804%	5/24/32	30,000	30,795
3	HSBC Holdings plc	7.350%	11/27/32	2,040	2,820
	HSBC Holdings plc	6.500%	5/2/36	23,547	32,438
	HSBC Holdings plc	6.500%	9/15/37	41,300	57,526
	HSBC Holdings plc	6.800%	6/1/38	10,569	15,208
	HSBC Holdings plc	6.100%	1/14/42	6,778	9,863
	HSBC Holdings plc	5.250%	3/14/44	37,605	48,768
	HSBC USA Inc.	3.500%	6/23/24	10,743	11,637
	Huntington Bancshares Inc.	2.625%	8/6/24	3,635	3,839
	Huntington Bancshares Inc.	4.000%	5/15/25	5,311	5,895
	Huntington Bancshares Inc.	2.550%	2/4/30	15,030	15,666
3	Huntington National Bank	2.500%	8/7/22	18,790	19,212
	Huntington National Bank	1.800%	2/3/23	13,225	13,503
3	Huntington National Bank	3.550%	10/6/23	8,529	9,091
	Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	9,310	9,579
	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,600	9,523
	ING Groep NV	4.100%	10/2/23	16,700	17,999
	ING Groep NV	3.550%	4/9/24	16,610	17,883
	ING Groep NV	3.950%	3/29/27	17,067	19,164
	ING Groep NV	4.550%	10/2/28	13,025	15,287
	ING Groep NV	4.050%	4/9/29	3,195	3,649
	ING Groep NV	2.727%	4/1/32	3,800	3,914
	Intercontinental Exchange Inc.	2.350%	9/15/22	408	417
	Intercontinental Exchange Inc.	3.450%	9/21/23	5,808	6,169
	Intercontinental Exchange Inc.	4.000%	10/15/23	16,737	18,030
	Intercontinental Exchange Inc.	3.750%	12/1/25	15,420	17,080
	Intercontinental Exchange Inc.	3.100%	9/15/27	3,256	3,544
	Intercontinental Exchange Inc.	3.750%	9/21/28	6,875	7,740
	Intercontinental Exchange Inc.	2.100%	6/15/30	19,525	19,414

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Intercontinental Exchange Inc.	1.850%	9/15/32	21,791	20,684
Intercontinental Exchange Inc.	2.650%	9/15/40	14,317	13,720
Intercontinental Exchange Inc.	4.250%	9/21/48	11,857	14,015
Intercontinental Exchange Inc.	3.000%	6/15/50	18,180	17,897
Intercontinental Exchange Inc.	3.000%	9/15/60	27,724	26,723
International Lease Finance Corp.	5.875%	8/15/22	16,009	16,930
Invesco Finance plc	3.125%	11/30/22	7,442	7,720
Invesco Finance plc	4.000%	1/30/24	14,599	15,827
Invesco Finance plc	3.750%	1/15/26	2,346	2,598
Invesco Finance plc	5.375%	11/30/43	11,862	15,554
Janus Capital Group Inc.	4.875%	8/1/25	3,950	4,467
Jefferies Financial Group Inc.	5.500%	10/18/23	8,700	9,355
Jefferies Group LLC	5.125%	1/20/23	1,780	1,903
Jefferies Group LLC	4.850%	1/15/27	10,982	12,774
Jefferies Group LLC	6.450%	6/8/27	2,473	3,082
Jefferies Group LLC	4.150%	1/23/30	16,810	18,895
Jefferies Group LLC	2.750%	10/15/32	150	151
Jefferies Group LLC	6.250%	1/15/36	3,925	5,250
Jefferies Group LLC	6.500%	1/20/43	5,384	7,460
JPMorgan Chase & Co.	3.250%	9/23/22	22,927	23,750
JPMorgan Chase & Co.	2.972%	1/15/23	68,480	69,453
JPMorgan Chase & Co.	3.200%	1/25/23	53,856	56,256
3 JPMorgan Chase & Co.	3.207%	4/1/23	1,000	1,021
JPMorgan Chase & Co.	3.375%	5/1/23	31,874	33,554
JPMorgan Chase & Co.	2.700%	5/18/23	6,916	7,189
JPMorgan Chase & Co.	3.875%	2/1/24	22,980	24,906
JPMorgan Chase & Co.	0.697%	3/16/24	25,000	25,080
3 JPMorgan Chase & Co.	3.559%	4/23/24	41,834	44,114
JPMorgan Chase & Co.	3.625%	5/13/24	31,267	33,889
3 JPMorgan Chase & Co.	1.514%	6/1/24	55,705	56,757
3 JPMorgan Chase & Co.	3.797%	7/23/24	18,260	19,441
JPMorgan Chase & Co.	3.875%	9/10/24	61,567	67,119
3 JPMorgan Chase & Co.	0.653%	9/16/24	11,225	11,231
3 JPMorgan Chase & Co.	4.023%	12/5/24	26,959	29,097
JPMorgan Chase & Co.	3.125%	1/23/25	29,877	32,061
3 JPMorgan Chase & Co.	3.220%	3/1/25	33,314	35,384
JPMorgan Chase & Co.	0.824%	6/1/25	10,350	10,328
JPMorgan Chase & Co.	3.900%	7/15/25	47,018	51,996
3 JPMorgan Chase & Co.	2.301%	10/15/25	26,665	27,750
JPMorgan Chase & Co.	3.300%	4/1/26	56,562	61,856
JPMorgan Chase & Co.	3.200%	6/15/26	55,908	60,882
JPMorgan Chase & Co.	2.950%	10/1/26	42,580	45,878
JPMorgan Chase & Co.	7.625%	10/15/26	6,085	7,945
JPMorgan Chase & Co.	1.045%	11/19/26	11,420	11,278
JPMorgan Chase & Co.	4.125%	12/15/26	14,756	16,700
3 JPMorgan Chase & Co.	3.960%	1/29/27	49,420	55,028
JPMorgan Chase & Co.	1.040%	2/4/27	500	491
JPMorgan Chase & Co.	1.578%	4/22/27	3,447	3,466
JPMorgan Chase & Co.	8.000%	4/29/27	4,018	5,425
JPMorgan Chase & Co.	4.250%	10/1/27	15,903	18,134
JPMorgan Chase & Co.	3.625%	12/1/27	13,803	15,164
3 JPMorgan Chase & Co.	3.782%	2/1/28	78,161	86,741
3 JPMorgan Chase & Co.	3.540%	5/1/28	35,411	38,886
3 JPMorgan Chase & Co.	2.182%	6/1/28	10,650	10,900
3 JPMorgan Chase & Co.	3.509%	1/23/29	44,855	49,419
3 JPMorgan Chase & Co.	4.005%	4/23/29	22,326	25,288
JPMorgan Chase & Co.	2.069%	6/1/29	29,250	29,476
3 JPMorgan Chase & Co.	4.203%	7/23/29	32,824	37,691
3 JPMorgan Chase & Co.	4.452%	12/5/29	22,870	26,732
3 JPMorgan Chase & Co.	3.702%	5/6/30	46,132	51,594
3 JPMorgan Chase & Co.	8.750%	9/1/30	1,100	1,651

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3	JPMorgan Chase & Co.	2.739%	10/15/30	55,357	58,043
3	JPMorgan Chase & Co.	4.493%	3/24/31	54,925	65,096
3	JPMorgan Chase & Co.	2.522%	4/22/31	19,100	19,630
3	JPMorgan Chase & Co.	2.956%	5/13/31	40,191	42,240
	JPMorgan Chase & Co.	1.764%	11/19/31	25,741	24,722
	JPMorgan Chase & Co.	1.953%	2/4/32	42,242	41,078
	JPMorgan Chase & Co.	2.580%	4/22/32	40,185	41,286
	JPMorgan Chase & Co.	6.400%	5/15/38	15,475	22,777
3	JPMorgan Chase & Co.	3.882%	7/24/38	42,033	48,403
	JPMorgan Chase & Co.	5.500%	10/15/40	14,328	19,625
3	JPMorgan Chase & Co.	3.109%	4/22/41	44,513	46,126
	JPMorgan Chase & Co.	5.600%	7/15/41	5,226	7,322
	JPMorgan Chase & Co.	2.525%	11/19/41	33,993	32,385
	JPMorgan Chase & Co.	5.400%	1/6/42	10,056	13,821
	JPMorgan Chase & Co.	3.157%	4/22/42	22,300	23,220
	JPMorgan Chase & Co.	5.625%	8/16/43	12,855	18,154
	JPMorgan Chase & Co.	4.850%	2/1/44	4,962	6,506
	JPMorgan Chase & Co.	4.950%	6/1/45	12,838	17,001
3	JPMorgan Chase & Co.	4.260%	2/22/48	24,823	30,191
3	JPMorgan Chase & Co.	4.032%	7/24/48	29,392	34,621
3	JPMorgan Chase & Co.	3.964%	11/15/48	83,590	97,944
3	JPMorgan Chase & Co.	3.897%	1/23/49	33,805	39,283
3	JPMorgan Chase & Co.	3.109%	4/22/51	59,493	61,672
	JPMorgan Chase & Co.	3.328%	4/22/52	47,760	50,971
	Kemper Corp.	4.350%	2/15/25	2,553	2,798
	Kemper Corp.	2.400%	9/30/30	5,510	5,508
3	KeyBank NA	2.300%	9/14/22	10,100	10,337
3	KeyBank NA	3.375%	3/7/23	8,521	8,947
3	KeyBank NA	1.250%	3/10/23	3,527	3,581
3	KeyBank NA	0.423%	1/3/24	11,700	11,700
3	KeyBank NA	3.300%	6/1/25	18,110	19,791
3	KeyBank NA	3.400%	5/20/26	17,225	18,783
3	KeyBank NA	6.950%	2/1/28	2,540	3,216
3	KeyCorp	4.150%	10/29/25	12,000	13,533
3	KeyCorp	2.250%	4/6/27	500	519
3	KeyCorp	4.100%	4/30/28	14,525	16,766
3	KeyCorp	2.550%	10/1/29	14,625	15,317
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,830	2,030
	Lazard Group LLC	3.750%	2/13/25	1,615	1,763
	Lazard Group LLC	3.625%	3/1/27	13,785	15,025
	Lazard Group LLC	4.500%	9/19/28	6,925	8,004
	Lazard Group LLC	4.375%	3/11/29	2,763	3,144
	Legg Mason Inc.	4.750%	3/15/26	5,010	5,835
	Legg Mason Inc.	5.625%	1/15/44	8,328	11,651
	Lincoln National Corp.	4.000%	9/1/23	7,155	7,683
	Lincoln National Corp.	3.350%	3/9/25	4,459	4,829
	Lincoln National Corp.	3.625%	12/12/26	6,555	7,257
	Lincoln National Corp.	3.800%	3/1/28	11,746	13,155
	Lincoln National Corp.	3.050%	1/15/30	9,613	10,252
	Lincoln National Corp.	3.400%	1/15/31	4,500	4,952
	Lincoln National Corp.	6.300%	10/9/37	5,029	7,059
	Lincoln National Corp.	7.000%	6/15/40	7,172	11,012
	Lincoln National Corp.	4.350%	3/1/48	1,721	2,056
	Lincoln National Corp.	4.375%	6/15/50	3,132	3,775
	Lloyds Bank plc	3.500%	5/14/25	433	469
	Lloyds Banking Group plc	3.100%	7/6/21	3,310	3,310
	Lloyds Banking Group plc	4.050%	8/16/23	38,675	41,453
3	Lloyds Banking Group plc	2.907%	11/7/23	21,230	21,893
	Lloyds Banking Group plc	3.900%	3/12/24	11,461	12,416
	Lloyds Banking Group plc	4.500%	11/4/24	15,469	17,099
	Lloyds Banking Group plc	4.450%	5/8/25	8,524	9,562

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Lloyds Banking Group plc	3.870%	7/9/25	13,828	14,984
	Lloyds Banking Group plc	4.582%	12/10/25	39,586	44,482
3	Lloyds Banking Group plc	2.438%	2/5/26	2,740	2,860
	Lloyds Banking Group plc	4.650%	3/24/26	12,582	14,233
	Lloyds Banking Group plc	3.750%	1/11/27	9,282	10,244
	Lloyds Banking Group plc	4.375%	3/22/28	36,945	42,429
	Lloyds Banking Group plc	4.550%	8/16/28	16,975	19,780
3	Lloyds Banking Group plc	3.574%	11/7/28	46,532	50,828
	Lloyds Banking Group plc	5.300%	12/1/45	6,549	8,626
	Lloyds Banking Group plc	4.344%	1/9/48	20,904	24,502
	Loews Corp.	2.625%	5/15/23	12,580	13,032
	Loews Corp.	3.750%	4/1/26	410	456
	Loews Corp.	3.200%	5/15/30	9,220	10,005
	Loews Corp.	6.000%	2/1/35	6,143	8,363
	Loews Corp.	4.125%	5/15/43	7,362	8,730
	M&T Bank Corp.	3.550%	7/26/23	7,375	7,835
	Main Street Capital Corp.	5.200%	5/1/24	4,035	4,392
	Main Street Capital Corp.	3.000%	7/14/26	5,950	6,111
3	Manufacturers & Traders Trust Co.	2.900%	2/6/25	12,451	13,319
3	Manufacturers & Traders Trust Co.	3.400%	8/17/27	3,401	3,751
	Manulife Financial Corp.	4.150%	3/4/26	17,568	19,843
3	Manulife Financial Corp.	4.061%	2/24/32	9,862	10,880
	Manulife Financial Corp.	5.375%	3/4/46	10,458	14,680
	Markel Corp.	4.900%	7/1/22	3,557	3,705
	Markel Corp.	3.500%	11/1/27	6,995	7,689
	Markel Corp.	3.350%	9/17/29	3,500	3,849
	Markel Corp.	5.000%	4/5/46	6,103	7,843
	Markel Corp.	4.300%	11/1/47	5,483	6,449
	Markel Corp.	5.000%	5/20/49	4,981	6,457
	Markel Corp.	4.150%	9/17/50	6,850	7,913
	Markel Corp.	3.450%	5/7/52	8,000	8,250
	Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,497
	Marsh & McLennan Cos. Inc.	3.875%	3/15/24	22,775	24,707
	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,947	5,322
	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	12,023	13,071
	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	7,684	8,541
	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	16,675	19,559
	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	8,915	9,033
	Marsh & McLennan Cos. Inc.	5.875%	8/1/33	4,139	5,603
	Marsh & McLennan Cos. Inc.	4.750%	3/15/39	16,663	21,386
	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	6,569	8,230
	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	5,005	6,190
	Marsh & McLennan Cos. Inc.	4.900%	3/15/49	24,005	32,801
	Mastercard Inc.	2.000%	11/21/21	4,405	4,428
	Mastercard Inc.	3.375%	4/1/24	17,887	19,288
	Mastercard Inc.	2.000%	3/3/25	13,967	14,599
	Mastercard Inc.	2.950%	11/21/26	17,501	19,090
	Mastercard Inc.	3.300%	3/26/27	14,901	16,476
	Mastercard Inc.	3.500%	2/26/28	5,785	6,507
	Mastercard Inc.	2.950%	6/1/29	13,091	14,308
	Mastercard Inc.	3.350%	3/26/30	15,590	17,550
	Mastercard Inc.	1.900%	3/15/31	4,000	4,041
	Mastercard Inc.	3.800%	11/21/46	7,738	9,224
	Mastercard Inc.	3.950%	2/26/48	8,223	10,007
	Mastercard Inc.	3.650%	6/1/49	16,686	19,422
	Mastercard Inc.	3.850%	3/26/50	18,817	22,792
	Mastercard Inc.	2.950%	3/15/51	6,624	6,944
	Mercury General Corp.	4.400%	3/15/27	4,945	5,583
	MetLife Inc.	3.048%	12/15/22	8,487	8,770
3	MetLife Inc.	4.368%	9/15/23	11,662	12,638
	MetLife Inc.	3.600%	4/10/24	15,718	17,001

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	MetLife Inc.	3.000%	3/1/25	15,604	16,770
	MetLife Inc.	3.600%	11/13/25	8,921	9,857
	MetLife Inc.	4.550%	3/23/30	30,761	36,941
	MetLife Inc.	6.375%	6/15/34	3,573	5,113
3	MetLife Inc.	6.400%	12/15/36	9,802	12,563
3	MetLife Inc.	10.750%	8/1/39	935	1,587
	MetLife Inc.	5.875%	2/6/41	21,397	30,871
	MetLife Inc.	4.125%	8/13/42	18,293	21,869
	MetLife Inc.	4.875%	11/13/43	7,267	9,580
	MetLife Inc.	4.721%	12/15/44	10,565	13,730
	MetLife Inc.	4.050%	3/1/45	16,942	20,341
	MetLife Inc.	4.600%	5/13/46	5,145	6,641
	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	15,025	15,385
	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	28,375	29,085
	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	14,100	14,812
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	27,917	29,806
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,616	3,774
	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	25,720	27,551
	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	13,575	14,371
3	Mitsubishi UFJ Financial Group Inc.	0.848%	9/15/24	30,400	30,546
	Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	19,499	20,294
	Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	36,524	40,100
	Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	14,300	14,454
	Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,625	10,240
	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	58,731	65,606
	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,011	28,635
	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	15,600	17,726
	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	5,150	5,920
	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	20,840	23,460
	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	21,300	23,045
	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	33,050	34,345
	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	10,000	9,976
	Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,429	4,166
	Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	3,000	3,592
	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	18,925	21,549
	Mizuho Financial Group Inc.	2.601%	9/11/22	3,000	3,079
	Mizuho Financial Group Inc.	3.549%	3/5/23	14,050	14,784
3	Mizuho Financial Group Inc.	2.721%	7/16/23	26,655	27,289
3	Mizuho Financial Group Inc.	1.241%	7/10/24	1,210	1,226
3	Mizuho Financial Group Inc.	3.922%	9/11/24	11,560	12,380
3	Mizuho Financial Group Inc.	2.839%	7/16/25	28,958	30,564
3	Mizuho Financial Group Inc.	2.555%	9/13/25	15,525	16,249
3	Mizuho Financial Group Inc.	2.226%	5/25/26	1,237	1,280
	Mizuho Financial Group Inc.	3.663%	2/28/27	1,600	1,774
	Mizuho Financial Group Inc.	1.234%	5/22/27	28,200	27,779
	Mizuho Financial Group Inc.	4.018%	3/5/28	20,575	23,467
3	Mizuho Financial Group Inc.	4.254%	9/11/29	15,550	17,918
3	Mizuho Financial Group Inc.	3.153%	7/16/30	30,955	33,350
3	Mizuho Financial Group Inc.	2.869%	9/13/30	5,010	5,261
3	Mizuho Financial Group Inc.	2.201%	7/10/31	2,974	2,970
3	Mizuho Financial Group Inc.	1.979%	9/8/31	1,500	1,467
	Mizuho Financial Group Inc.	2.172%	5/22/32	26,000	25,837
	Morgan Stanley	4.875%	11/1/22	23,648	25,019
3	Morgan Stanley	3.125%	1/23/23	16,918	17,642
3	Morgan Stanley	3.750%	2/25/23	72,004	75,885
3	Morgan Stanley	4.100%	5/22/23	27,155	28,896
3	Morgan Stanley	0.560%	11/10/23	29,163	29,195
3	Morgan Stanley	0.529%	1/25/24	51,826	51,809
3	Morgan Stanley	3.737%	4/24/24	28,951	30,612
3	Morgan Stanley	3.875%	4/29/24	44,507	48,387
3	Morgan Stanley	3.700%	10/23/24	40,051	43,669

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	Morgan Stanley	0.790%	5/30/25	22,940	22,849
3	Morgan Stanley	2.720%	7/22/25	8,078	8,504
3	Morgan Stanley	4.000%	7/23/25	55,337	61,614
	Morgan Stanley	5.000%	11/24/25	25,277	29,154
3	Morgan Stanley	3.875%	1/27/26	41,611	46,510
3	Morgan Stanley	2.188%	4/28/26	7,735	8,035
3	Morgan Stanley	3.125%	7/27/26	36,500	39,514
3	Morgan Stanley	6.250%	8/9/26	14,225	17,593
3	Morgan Stanley	4.350%	9/8/26	47,092	53,368
	Morgan Stanley	0.985%	12/10/26	10,750	10,591
	Morgan Stanley	3.625%	1/20/27	18,085	20,071
	Morgan Stanley	3.950%	4/23/27	47,356	52,901
	Morgan Stanley	1.593%	5/4/27	55,178	55,558
3	Morgan Stanley	3.591%	7/22/28	53,798	59,608
3	Morgan Stanley	3.772%	1/24/29	14,220	15,969
3	Morgan Stanley	4.431%	1/23/30	34,588	40,560
3	Morgan Stanley	2.699%	1/22/31	73,912	77,423
3	Morgan Stanley	3.622%	4/1/31	58,300	65,117
3	Morgan Stanley	1.794%	2/13/32	36,465	35,077
	Morgan Stanley	7.250%	4/1/32	12,385	18,022
3	Morgan Stanley	1.928%	4/28/32	25,300	24,606
3	Morgan Stanley	3.971%	7/22/38	26,875	31,531
3	Morgan Stanley	4.457%	4/22/39	25,408	31,348
	Morgan Stanley	3.217%	4/22/42	14,590	15,438
	Morgan Stanley	6.375%	7/24/42	34,658	53,131
	Morgan Stanley	4.300%	1/27/45	47,016	58,311
	Morgan Stanley	4.375%	1/22/47	7,104	8,904
3	Morgan Stanley	5.597%	3/24/51	23,814	35,468
3	Morgan Stanley	2.802%	1/25/52	29,425	28,901
	MUFG Americas Holdings Corp.	3.000%	2/10/25	8,465	9,026
3	MUFG Union Bank NA	2.100%	12/9/22	16,037	16,414
3	Munich Re America Corp.	7.450%	12/15/26	2,350	3,076
	Nasdaq Inc.	0.445%	12/21/22	350	350
	Nasdaq Inc.	4.250%	6/1/24	5,148	5,631
	Nasdaq Inc.	3.850%	6/30/26	9,745	10,855
	Nasdaq Inc.	1.650%	1/15/31	9,600	9,065
	Nasdaq Inc.	2.500%	12/21/40	10,725	9,961
	Nasdaq Inc.	3.250%	4/28/50	8,756	8,786
	National Australia Bank Ltd.	3.000%	1/20/23	2,713	2,824
	National Australia Bank Ltd.	2.875%	4/12/23	3,750	3,916
	National Australia Bank Ltd.	3.625%	6/20/23	13,300	14,148
	National Australia Bank Ltd.	3.375%	1/14/26	8,502	9,362
3	National Australia Bank Ltd.	2.500%	7/12/26	22,690	24,129
3	National Bank of Canada	2.100%	2/1/23	13,837	14,197
3	National Bank of Canada	0.900%	8/15/23	2,512	2,525
3	National Bank of Canada	0.550%	11/15/24	6,285	6,257
3	Nationwide Financial Services Inc.	6.750%	5/15/37	1,259	1,556
	Natwest Group plc	3.875%	9/12/23	45,543	48,651
	Natwest Group plc	6.000%	12/19/23	4,771	5,349
3	Natwest Group plc	2.359%	5/22/24	6,361	6,555
	Natwest Group plc	5.125%	5/28/24	7,253	8,054
3	Natwest Group plc	4.519%	6/25/24	22,620	24,283
3	Natwest Group plc	4.269%	3/22/25	7,170	7,780
	Natwest Group plc	4.800%	4/5/26	6,573	7,526
3	Natwest Group plc	3.073%	5/22/28	27,769	29,298
3	Natwest Group plc	4.892%	5/18/29	39,750	46,560
3	Natwest Group plc	3.754%	11/1/29	4,033	4,291
3	Natwest Group plc	5.076%	1/27/30	43,934	52,091
3	Natwest Group plc	4.445%	5/8/30	8,200	9,398
3	Natwest Group plc	3.032%	11/28/35	19,946	19,955
3	New York Community Bancorp Inc.	5.900%	11/6/28	2,383	2,579

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Nomura Holdings Inc.	2.648%	1/16/25	10,865	11,411
Nomura Holdings Inc.	1.851%	7/16/25	19,735	20,153
Nomura Holdings Inc.	3.103%	1/16/30	31,008	32,541
Nomura Holdings Inc.	2.679%	7/16/30	2,635	2,677
Northern Trust Corp.	3.375%	8/23/21	1,993	2,002
Northern Trust Corp.	2.375%	8/2/22	6,010	6,150
Northern Trust Corp.	3.950%	10/30/25	11,585	13,075
Northern Trust Corp.	3.650%	8/3/28	7,100	8,037
Northern Trust Corp.	3.150%	5/3/29	10,675	11,746
Northern Trust Corp.	1.950%	5/1/30	215	217
³ Northern Trust Corp.	3.375%	5/8/32	5,540	6,022
Oaktree Specialty Lending Corp.	3.500%	2/25/25	3,582	3,756
Oaktree Specialty Lending Corp.	2.700%	1/15/27	5,000	5,007
Old Republic International Corp.	4.875%	10/1/24	6,830	7,630
Old Republic International Corp.	3.875%	8/26/26	5,893	6,590
Old Republic International Corp.	3.850%	6/11/51	9,875	10,489
ORIX Corp.	2.900%	7/18/22	4,575	4,693
ORIX Corp.	4.050%	1/16/24	750	812
ORIX Corp.	3.250%	12/4/24	4,400	4,740
ORIX Corp.	3.700%	7/18/27	9,925	11,084
ORIX Corp.	2.250%	3/9/31	10,400	10,485
Owl Rock Capital Corp.	5.250%	4/15/24	3,175	3,471
Owl Rock Capital Corp.	4.000%	3/30/25	6,520	6,951
Owl Rock Capital Corp.	3.750%	7/22/25	10,295	10,898
Owl Rock Capital Corp.	4.250%	1/15/26	9,688	10,463
Owl Rock Capital Corp.	3.400%	7/15/26	1,300	1,356
Owl Rock Capital Corp.	2.625%	1/15/27	10,475	10,506
Owl Rock Technology Finance Corp.	2.500%	1/15/27	4,650	4,592
PartnerRe Finance B LLC	3.700%	7/2/29	7,738	8,606
PartnerRe Finance B LLC	4.500%	10/1/50	2,000	2,088
PayPal Holdings Inc.	2.200%	9/26/22	10,890	11,152
PayPal Holdings Inc.	1.350%	6/1/23	6,875	6,999
PayPal Holdings Inc.	2.400%	10/1/24	14,050	14,810
PayPal Holdings Inc.	1.650%	6/1/25	5,125	5,263
PayPal Holdings Inc.	2.650%	10/1/26	24,775	26,572
PayPal Holdings Inc.	2.850%	10/1/29	24,485	26,440
PayPal Holdings Inc.	2.300%	6/1/30	10,656	11,042
PayPal Holdings Inc.	3.250%	6/1/50	17,620	19,166
People's United Bank NA	4.000%	7/15/24	3,850	4,120
People's United Financial Inc.	3.650%	12/6/22	7,515	7,779
³ PNC Bank NA	2.550%	12/9/21	7,630	7,692
³ PNC Bank NA	2.450%	7/28/22	3,500	3,576
³ PNC Bank NA	2.700%	11/1/22	16,116	16,597
³ PNC Bank NA	2.028%	12/9/22	5,385	5,423
³ PNC Bank NA	2.950%	1/30/23	10,677	11,071
³ PNC Bank NA	3.800%	7/25/23	22,272	23,726
³ PNC Bank NA	3.300%	10/30/24	6,303	6,840
³ PNC Bank NA	2.950%	2/23/25	12,945	13,892
³ PNC Bank NA	3.250%	6/1/25	28,575	31,075
³ PNC Bank NA	4.200%	11/1/25	6,200	7,023
³ PNC Bank NA	3.100%	10/25/27	11,073	12,125
³ PNC Bank NA	3.250%	1/22/28	7,768	8,576
³ PNC Bank NA	4.050%	7/26/28	17,372	20,087
³ PNC Bank NA	2.700%	10/22/29	8,630	9,143
PNC Financial Services Group Inc.	2.854%	11/9/22	7,820	8,085
PNC Financial Services Group Inc.	3.500%	1/23/24	27,323	29,333
PNC Financial Services Group Inc.	3.900%	4/29/24	23,512	25,549
PNC Financial Services Group Inc.	2.200%	11/1/24	4,789	5,023
PNC Financial Services Group Inc.	2.600%	7/23/26	9,360	9,976
PNC Financial Services Group Inc.	3.150%	5/19/27	12,547	13,730
PNC Financial Services Group Inc.	3.450%	4/23/29	35,628	39,871

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
PNC Financial Services Group Inc.	2.550%	1/22/30	24,620	25,922
PNC Financial Services Group Inc.	2.307%	4/23/32	5,500	5,630
Primerica Inc.	4.750%	7/15/22	2,000	2,085
Principal Financial Group Inc.	3.300%	9/15/22	3,025	3,129
Principal Financial Group Inc.	3.125%	5/15/23	4,161	4,368
Principal Financial Group Inc.	3.400%	5/15/25	13,809	14,973
Principal Financial Group Inc.	3.100%	11/15/26	9,602	10,390
Principal Financial Group Inc.	2.125%	6/15/30	16,222	16,201
Principal Financial Group Inc.	6.050%	10/15/36	258	363
Principal Financial Group Inc.	4.625%	9/15/42	5,408	6,720
Principal Financial Group Inc.	4.350%	5/15/43	5,765	6,942
Principal Financial Group Inc.	4.300%	11/15/46	13,436	16,255
Progressive Corp.	2.450%	1/15/27	6,425	6,818
Progressive Corp.	4.000%	3/1/29	7,805	8,981
Progressive Corp.	6.625%	3/1/29	4,820	6,368
Progressive Corp.	3.200%	3/26/30	5,522	6,074
Progressive Corp.	6.250%	12/1/32	775	1,071
Progressive Corp.	4.350%	4/25/44	3,660	4,560
Progressive Corp.	4.125%	4/15/47	14,535	17,823
Progressive Corp.	4.200%	3/15/48	5,222	6,504
Progressive Corp.	3.950%	3/26/50	7,860	9,500
Prospect Capital Corp.	5.875%	3/15/23	513	544
Prospect Capital Corp.	3.706%	1/22/26	5,675	5,831
³ Prudential Financial Inc.	3.500%	5/15/24	10,182	11,024
³ Prudential Financial Inc.	3.878%	3/27/28	4,950	5,671
³ Prudential Financial Inc.	2.100%	3/10/30	2,971	3,026
³ Prudential Financial Inc.	5.750%	7/15/33	1,120	1,480
³ Prudential Financial Inc.	5.700%	12/14/36	6,153	8,470
³ Prudential Financial Inc.	6.625%	12/1/37	5,151	7,578
³ Prudential Financial Inc.	3.000%	3/10/40	6,860	7,032
³ Prudential Financial Inc.	6.625%	6/21/40	5,275	7,972
³ Prudential Financial Inc.	6.200%	11/15/40	3,325	4,575
³ Prudential Financial Inc.	5.875%	9/15/42	12,570	13,270
³ Prudential Financial Inc.	5.625%	6/15/43	11,514	12,394
³ Prudential Financial Inc.	5.100%	8/15/43	3,450	4,150
³ Prudential Financial Inc.	5.200%	3/15/44	2,745	2,959
³ Prudential Financial Inc.	4.600%	5/15/44	8,245	10,515
³ Prudential Financial Inc.	5.375%	5/15/45	14,880	16,466
³ Prudential Financial Inc.	4.500%	9/15/47	8,557	9,289
Prudential Financial Inc.	3.905%	12/7/47	27,618	32,085
³ Prudential Financial Inc.	4.418%	3/27/48	50	62
³ Prudential Financial Inc.	5.700%	9/15/48	11,121	13,022
Prudential Financial Inc.	3.935%	12/7/49	23,252	27,286
³ Prudential Financial Inc.	3.700%	10/1/50	11,900	12,441
³ Prudential Financial Inc.	3.700%	3/13/51	5,086	5,798
Prudential plc	3.125%	4/14/30	12,636	13,611
Raymond James Financial Inc.	4.650%	4/1/30	18,063	21,612
Raymond James Financial Inc.	4.950%	7/15/46	19,840	25,658
Raymond James Financial Inc.	3.750%	4/1/51	11,700	12,856
³ Regions Bank	6.450%	6/26/37	5,172	7,321
Regions Financial Corp.	3.800%	8/14/23	12,047	12,847
Regions Financial Corp.	2.250%	5/18/25	8,600	8,960
Regions Financial Corp.	7.375%	12/10/37	5,443	8,288
³ Reinsurance Group of America Inc.	4.700%	9/15/23	3,525	3,830
Reinsurance Group of America Inc.	3.950%	9/15/26	5,339	5,944
Reinsurance Group of America Inc.	3.900%	5/15/29	14,820	16,605
Reinsurance Group of America Inc.	3.150%	6/15/30	2,400	2,565
RenaissanceRe Finance Inc.	3.700%	4/1/25	6,682	7,274
RenaissanceRe Finance Inc.	3.450%	7/1/27	4,850	5,298
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,700	1,874
³ Royal Bank of Canada	1.950%	1/17/23	4,865	4,986

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3	Royal Bank of Canada	1.600%	4/17/23	24,910	25,455
3	Royal Bank of Canada	3.700%	10/5/23	23,398	25,094
3	Royal Bank of Canada	0.500%	10/26/23	4,031	4,035
3	Royal Bank of Canada	0.425%	1/19/24	13,500	13,459
3	Royal Bank of Canada	2.550%	7/16/24	11,715	12,361
3	Royal Bank of Canada	2.250%	11/1/24	39,985	41,904
3	Royal Bank of Canada	1.150%	6/10/25	24,800	24,937
3	Royal Bank of Canada	0.875%	1/20/26	13,000	12,828
3	Royal Bank of Canada	4.650%	1/27/26	11,918	13,658
	Royal Bank of Canada	1.200%	4/27/26	10,000	9,989
	Santander Holdings USA Inc.	4.450%	12/3/21	5,000	5,067
	Santander Holdings USA Inc.	3.400%	1/18/23	18,331	19,077
	Santander Holdings USA Inc.	3.500%	6/7/24	7,343	7,858
	Santander Holdings USA Inc.	3.450%	6/2/25	50	54
	Santander Holdings USA Inc.	4.500%	7/17/25	24,984	27,722
	Santander Holdings USA Inc.	3.244%	10/5/26	26,815	28,650
	Santander Holdings USA Inc.	4.400%	7/13/27	28,840	32,356
	Santander UK Group Holdings plc	2.875%	8/5/21	11,649	11,677
	Santander UK Group Holdings plc	3.571%	1/10/23	7,936	8,063
3	Santander UK Group Holdings plc	4.796%	11/15/24	9,550	10,444
	Santander UK Group Holdings plc	1.089%	3/15/25	10,000	10,038
3	Santander UK Group Holdings plc	1.532%	8/21/26	20,450	20,488
3	Santander UK Group Holdings plc	3.823%	11/3/28	7,273	7,993
	Santander UK Group Holdings plc	2.896%	3/15/32	15,000	15,471
	Santander UK plc	2.100%	1/13/23	6,224	6,386
	Santander UK plc	4.000%	3/13/24	29,791	32,458
	Santander UK plc	2.875%	6/18/24	7,500	7,966
	Selective Insurance Group Inc.	5.375%	3/1/49	3,010	3,771
3	Signature Bank	4.000%	10/15/30	2,100	2,223
	Sixth Street Specialty Lending Inc.	3.875%	11/1/24	3,726	3,963
3.7	Societe Generale SA	3.000%	1/22/30	1,000	1,040
	Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,413
3.7	Standard Chartered plc	4.644%	4/1/31	1,000	1,170
	State Street Corp.	3.100%	5/15/23	15,603	16,391
	State Street Corp.	3.700%	11/20/23	13,691	14,772
3	State Street Corp.	3.776%	12/3/24	12,615	13,593
	State Street Corp.	3.300%	12/16/24	1,500	1,635
	State Street Corp.	3.550%	8/18/25	27,445	30,419
3	State Street Corp.	2.354%	11/1/25	11,575	12,175
	State Street Corp.	2.901%	3/30/26	8,667	9,238
	State Street Corp.	2.650%	5/19/26	13,515	14,474
3	State Street Corp.	4.141%	12/3/29	5,755	6,743
	State Street Corp.	2.400%	1/24/30	13,970	14,577
	State Street Corp.	2.200%	3/3/31	6,650	6,705
	State Street Corp.	3.152%	3/30/31	1,478	1,620
3	State Street Corp.	3.031%	11/1/34	25,835	27,451
	Stifel Financial Corp.	4.250%	7/18/24	10,450	11,466
	Stifel Financial Corp.	4.000%	5/15/30	175	195
	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	6,237	6,426
	Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	350	364
	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	10,957	11,735
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	10,400	11,259
3	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	11,375	12,254
3	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,280	3,608
	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	11,729	11,807
	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	25,633	26,284
	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	6,714	6,919
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	16,860	17,570
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	10,030	10,700
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	13,600	14,671
	Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	10,250	10,212

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	33,400	35,303
Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	41,650	43,705
Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	9,405	9,829
Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	4,413	4,464
Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	15,162	14,975
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	29,921	33,303
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	15,210	16,155
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	11,900	12,843
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	10,855	11,948
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	16,308	17,829
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	14,450	15,993
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	30,850	35,050
Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	7,710	8,945
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	20,900	22,405
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	5,009	5,334
Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	13,640	14,321
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	28,155	29,606
Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	2,736	2,751
Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	50	49
Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	10,900	10,594
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	6,200	5,807
SVB Financial Group	3.500%	1/29/25	10,115	10,947
SVB Financial Group	2.100%	5/15/28	3,000	3,042
SVB Financial Group	3.125%	6/5/30	3,000	3,202
SVB Financial Group	1.800%	2/2/31	6,200	5,931
³ Svenska Handelsbanken AB	3.900%	11/20/23	4,550	4,930
Swiss Re America Holding Corp.	7.000%	2/15/26	1,309	1,636
Synchrony Financial	2.850%	7/25/22	5,475	5,604
Synchrony Financial	4.375%	3/19/24	2,650	2,886
Synchrony Financial	4.250%	8/15/24	9,151	10,001
Synchrony Financial	4.500%	7/23/25	24,822	27,795
Synchrony Financial	3.700%	8/4/26	11,375	12,435
Synchrony Financial	3.950%	12/1/27	7,866	8,753
Synchrony Financial	5.150%	3/19/29	7,931	9,399
Synovus Financial Corp.	3.125%	11/1/22	3,882	3,992
TD Ameritrade Holding Corp.	3.750%	4/1/24	188	182
TD Ameritrade Holding Corp.	3.625%	4/1/25	7,880	8,617
TD Ameritrade Holding Corp.	3.300%	4/1/27	11,002	12,077
TD Ameritrade Holding Corp.	2.750%	10/1/29	8,410	9,047
³ Toronto-Dominion Bank	1.900%	12/1/22	23,607	24,138
³ Toronto-Dominion Bank	0.250%	1/6/23	11,175	11,165
³ Toronto-Dominion Bank	0.750%	6/12/23	20,200	20,345
³ Toronto-Dominion Bank	3.500%	7/19/23	8,687	9,238
³ Toronto-Dominion Bank	0.450%	9/11/23	20,350	20,363
³ Toronto-Dominion Bank	3.250%	3/11/24	55,735	59,695
³ Toronto-Dominion Bank	2.650%	6/12/24	12,332	13,056
³ Toronto-Dominion Bank	1.150%	6/12/25	12,300	12,391
³ Toronto-Dominion Bank	0.750%	9/11/25	10,625	10,524
³ Toronto-Dominion Bank	0.750%	1/6/26	10,500	10,358
³ Toronto-Dominion Bank	3.625%	9/15/31	1,594	1,764
Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	7,100
Travelers Cos. Inc.	6.750%	6/20/36	827	1,248
³ Travelers Cos. Inc.	6.250%	6/15/37	9,055	13,331
Travelers Cos. Inc.	5.350%	11/1/40	4,873	6,806
Travelers Cos. Inc.	4.600%	8/1/43	8,210	10,790
Travelers Cos. Inc.	4.300%	8/25/45	1,077	1,344
Travelers Cos. Inc.	3.750%	5/15/46	10,623	12,441
Travelers Cos. Inc.	4.000%	5/30/47	16,635	20,186
Travelers Cos. Inc.	4.100%	3/4/49	6,275	7,750
Travelers Cos. Inc.	2.550%	4/27/50	8,160	7,863
Travelers Cos. Inc.	3.050%	6/8/51	5,000	5,278

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	Travelers Property Casualty Corp.	6.375%	3/15/33	2,489	3,531
	Trinity Acquisition plc	4.400%	3/15/26	6,418	7,235
3	Truist Bank	2.450%	8/1/22	6,456	6,596
3	Truist Bank	3.502%	8/2/22	10,310	10,338
3	Truist Bank	3.000%	2/2/23	6,766	7,038
3	Truist Bank	1.250%	3/9/23	31,090	31,555
3	Truist Bank	2.750%	5/1/23	8,325	8,677
3	Truist Bank	3.200%	4/1/24	42,407	45,371
3	Truist Bank	3.689%	8/2/24	21,177	22,591
3	Truist Bank	2.150%	12/6/24	9,550	9,988
3	Truist Bank	1.500%	3/10/25	15,600	15,952
3	Truist Bank	3.625%	9/16/25	24,378	26,831
3	Truist Bank	4.050%	11/3/25	691	777
3	Truist Bank	3.300%	5/15/26	12,850	14,089
3	Truist Bank	3.800%	10/30/26	3,979	4,453
3	Truist Bank	2.636%	9/17/29	1,115	1,167
3	Truist Bank	2.250%	3/11/30	2,365	2,399
3	Truist Financial Corp.	2.200%	3/16/23	7,643	7,868
3	Truist Financial Corp.	3.750%	12/6/23	13,150	14,143
3	Truist Financial Corp.	2.500%	8/1/24	6,020	6,347
3	Truist Financial Corp.	2.850%	10/26/24	15,595	16,682
	Truist Financial Corp.	4.000%	5/1/25	8,796	9,770
3	Truist Financial Corp.	3.700%	6/5/25	13,825	15,233
3	Truist Financial Corp.	1.200%	8/5/25	11,300	11,400
3	Truist Financial Corp.	1.267%	3/2/27	9,645	9,636
3	Truist Financial Corp.	1.125%	8/3/27	10,025	9,786
3	Truist Financial Corp.	3.875%	3/19/29	16,250	18,502
3	Truist Financial Corp.	1.887%	6/7/29	10,000	10,052
3	Truist Financial Corp.	1.950%	6/5/30	4,800	4,806
3.7	UBS Group AG	3.126%	8/13/30	3,450	3,697
	Unum Group	4.000%	3/15/24	5,060	5,464
	Unum Group	3.875%	11/5/25	175	192
	Unum Group	4.000%	6/15/29	3,050	3,428
	Unum Group	5.750%	8/15/42	6,798	8,483
	Unum Group	4.500%	12/15/49	8,336	8,922
	Unum Group	4.125%	6/15/51	9,650	9,738
3	US Bancorp	2.950%	7/15/22	23,333	23,936
3	US Bancorp	3.700%	1/30/24	7,082	7,632
	US Bancorp	3.375%	2/5/24	33,928	36,307
	US Bancorp	2.400%	7/30/24	15,550	16,371
3	US Bancorp	3.600%	9/11/24	5,587	6,084
	US Bancorp	1.450%	5/12/25	2,362	2,415
3	US Bancorp	3.950%	11/17/25	3,744	4,209
3	US Bancorp	3.100%	4/27/26	9,457	10,297
3	US Bancorp	2.375%	7/22/26	19,585	20,708
3	US Bancorp	3.150%	4/27/27	12,725	13,937
3	US Bancorp	3.900%	4/26/28	6,642	7,645
3	US Bancorp	3.000%	7/30/29	11,340	12,270
3	US Bancorp	1.375%	7/22/30	11,903	11,435
	US Bank NA	1.950%	1/9/23	19,693	20,171
3	US Bank NA	2.850%	1/23/23	9,649	10,013
3	US Bank NA	3.400%	7/24/23	9,100	9,649
3	US Bank NA	2.050%	1/21/25	14,250	14,873
3	US Bank NA	2.800%	1/27/25	27,344	29,217
	Visa Inc.	2.150%	9/15/22	6,209	6,339
	Visa Inc.	2.800%	12/14/22	32,492	33,553
	Visa Inc.	3.150%	12/14/25	68,106	74,514
	Visa Inc.	1.900%	4/15/27	17,930	18,526
	Visa Inc.	0.750%	8/15/27	4,100	3,983
	Visa Inc.	2.750%	9/15/27	21,448	23,192
	Visa Inc.	2.050%	4/15/30	17,453	17,953

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Visa Inc.	1.100%	2/15/31	12,275	11,609
Visa Inc.	4.150%	12/14/35	17,891	21,993
Visa Inc.	2.700%	4/15/40	12,888	13,331
Visa Inc.	4.300%	12/14/45	46,665	60,005
Visa Inc.	3.650%	9/15/47	9,459	11,142
Visa Inc.	2.000%	8/15/50	21,975	19,423
Voya Financial Inc.	3.125%	7/15/24	7,235	7,706
Voya Financial Inc.	3.650%	6/15/26	4,077	4,518
Voya Financial Inc.	5.700%	7/15/43	10,121	13,909
Voya Financial Inc.	4.800%	6/15/46	2,641	3,343
³ Voya Financial Inc.	4.700%	1/23/48	4,157	4,376
W R Berkley Corp.	4.750%	8/1/44	4,188	5,256
W R Berkley Corp.	4.000%	5/12/50	6,030	6,904
W R Berkley Corp.	3.550%	3/30/52	3,660	3,890
Wachovia Corp.	6.605%	10/1/25	3,175	3,849
Wachovia Corp.	5.500%	8/1/35	17,677	22,861
Wachovia Corp.	6.550%	10/15/35	7,625	10,491
Webster Financial Corp.	4.100%	3/25/29	125	138
³ Wells Fargo & Co.	2.625%	7/22/22	350	359
³ Wells Fargo & Co.	3.450%	2/13/23	29,003	30,398
Wells Fargo & Co.	4.125%	8/15/23	17,497	18,806
Wells Fargo & Co.	4.480%	1/16/24	13,586	14,872
³ Wells Fargo & Co.	1.654%	6/2/24	42,725	43,645
³ Wells Fargo & Co.	3.300%	9/9/24	9,616	10,364
³ Wells Fargo & Co.	3.000%	2/19/25	34,585	37,016
³ Wells Fargo & Co.	3.550%	9/29/25	30,363	33,386
³ Wells Fargo & Co.	2.406%	10/30/25	53,650	56,132
³ Wells Fargo & Co.	2.164%	2/11/26	27,010	28,024
Wells Fargo & Co.	3.000%	4/22/26	64,531	69,403
³ Wells Fargo & Co.	2.188%	4/30/26	5,850	6,073
³ Wells Fargo & Co.	4.100%	6/3/26	47,692	53,561
Wells Fargo & Co.	3.000%	10/23/26	40,976	44,182
³ Wells Fargo & Co.	3.196%	6/17/27	18,631	20,125
³ Wells Fargo & Co.	4.300%	7/22/27	19,309	22,003
³ Wells Fargo & Co.	3.584%	5/22/28	36,759	40,471
³ Wells Fargo & Co.	2.393%	6/2/28	35,300	36,603
³ Wells Fargo & Co.	4.150%	1/24/29	1,095	1,260
³ Wells Fargo & Co.	2.879%	10/30/30	93,218	98,737
³ Wells Fargo & Co.	2.572%	2/11/31	53,625	55,511
³ Wells Fargo & Co.	4.478%	4/4/31	47,810	56,531
Wells Fargo & Co.	5.375%	2/7/35	1,075	1,440
³ Wells Fargo & Co.	5.950%	12/15/36	2,567	3,481
³ Wells Fargo & Co.	3.068%	4/30/41	63,597	65,215
Wells Fargo & Co.	5.375%	11/2/43	13,850	18,545
Wells Fargo & Co.	5.606%	1/15/44	27,579	37,721
³ Wells Fargo & Co.	4.650%	11/4/44	29,902	36,847
Wells Fargo & Co.	3.900%	5/1/45	25,683	30,087
³ Wells Fargo & Co.	4.900%	11/17/45	32,003	40,964
³ Wells Fargo & Co.	4.400%	6/14/46	23,673	28,588
³ Wells Fargo & Co.	4.750%	12/7/46	33,511	42,354
³ Wells Fargo & Co.	5.013%	4/4/51	73,340	100,470
³ Wells Fargo Bank NA	3.550%	8/14/23	16,451	17,505
Wells Fargo Bank NA	5.950%	8/26/36	7,869	10,789
³ Wells Fargo Bank NA	5.850%	2/1/37	17,834	24,482
³ Wells Fargo Bank NA	6.600%	1/15/38	12,814	18,912
Western Union Co.	4.250%	6/9/23	90	96
Western Union Co.	2.850%	1/10/25	5,979	6,330
Western Union Co.	1.350%	3/15/26	3,950	3,927
Western Union Co.	2.750%	3/15/31	4,900	4,899
Western Union Co.	6.200%	11/17/36	6,906	8,733
Western Union Co.	6.200%	6/21/40	3,400	4,307

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Westpac Banking Corp.	2.000%	8/19/21	19,100	19,146
Westpac Banking Corp.	2.750%	1/11/23	11,487	11,912
Westpac Banking Corp.	2.000%	1/13/23	8,865	9,092
Westpac Banking Corp.	3.650%	5/15/23	8,611	9,137
Westpac Banking Corp.	3.300%	2/26/24	16,290	17,463
Westpac Banking Corp.	2.350%	2/19/25	22,200	23,335
Westpac Banking Corp.	2.850%	5/13/26	28,340	30,578
Westpac Banking Corp.	2.700%	8/19/26	21,560	23,123
Westpac Banking Corp.	3.350%	3/8/27	18,417	20,369
Westpac Banking Corp.	3.400%	1/25/28	4,392	4,916
Westpac Banking Corp.	2.650%	1/16/30	2,640	2,829
³ Westpac Banking Corp.	2.894%	2/4/30	38,950	40,405
³ Westpac Banking Corp.	4.322%	11/23/31	32,769	36,434
Westpac Banking Corp.	4.110%	7/24/34	6,255	6,865
Westpac Banking Corp.	2.668%	11/15/35	15,840	15,596
Westpac Banking Corp.	4.421%	7/24/39	7,558	8,931
Westpac Banking Corp.	2.963%	11/16/40	16,825	16,519
Willis North America Inc.	3.600%	5/15/24	7,330	7,883
Willis North America Inc.	4.500%	9/15/28	5,563	6,438
Willis North America Inc.	2.950%	9/15/29	11,251	11,833
Willis North America Inc.	5.050%	9/15/48	7,763	10,176
Willis North America Inc.	3.875%	9/15/49	18,257	20,653
Wintrust Financial Corp.	4.850%	6/6/29	2,350	2,544
XLIT Ltd.	4.450%	3/31/25	1,632	1,830
XLIT Ltd.	5.250%	12/15/43	7,275	10,005
XLIT Ltd.	5.500%	3/31/45	5,579	7,601
Zions Bancorp NA	3.250%	10/29/29	6,610	6,928
				24,405,930

Health Care (3.28%)

Abbott Laboratories	3.400%	11/30/23	20,348	21,688
Abbott Laboratories	2.950%	3/15/25	8,927	9,591
Abbott Laboratories	3.875%	9/15/25	8,382	9,354
Abbott Laboratories	3.750%	11/30/26	17,750	20,078
Abbott Laboratories	1.150%	1/30/28	10,350	10,145
Abbott Laboratories	1.400%	6/30/30	5,000	4,836
Abbott Laboratories	4.750%	11/30/36	35,151	45,270
Abbott Laboratories	6.150%	11/30/37	7,382	10,876
Abbott Laboratories	6.000%	4/1/39	3,050	4,468
Abbott Laboratories	5.300%	5/27/40	5,964	8,274
Abbott Laboratories	4.750%	4/15/43	8,974	11,883
Abbott Laboratories	4.900%	11/30/46	44,353	60,529
AbbVie Inc.	3.250%	10/1/22	31,067	31,935
AbbVie Inc.	2.900%	11/6/22	41,400	42,774
AbbVie Inc.	3.200%	11/6/22	46,692	48,212
AbbVie Inc.	2.300%	11/21/22	27,573	28,303
AbbVie Inc.	2.800%	3/15/23	9,290	9,597
AbbVie Inc.	2.850%	5/14/23	15,938	16,593
AbbVie Inc.	3.750%	11/14/23	14,045	15,071
AbbVie Inc.	3.850%	6/15/24	16,519	17,911
AbbVie Inc.	2.600%	11/21/24	46,372	48,915
AbbVie Inc.	3.800%	3/15/25	44,949	49,158
AbbVie Inc.	3.600%	5/14/25	54,709	59,724
AbbVie Inc.	3.200%	5/14/26	35,107	38,052
AbbVie Inc.	2.950%	11/21/26	47,400	50,957
AbbVie Inc.	4.250%	11/14/28	20,704	24,009
AbbVie Inc.	3.200%	11/21/29	75,240	81,662
AbbVie Inc.	4.550%	3/15/35	23,394	28,353
AbbVie Inc.	4.500%	5/14/35	35,523	42,910
AbbVie Inc.	4.300%	5/14/36	16,506	19,581
AbbVie Inc.	4.050%	11/21/39	61,350	71,218
AbbVie Inc.	4.625%	10/1/42	9,439	11,668

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
AbbVie Inc.	4.400%	11/6/42	22,353	27,168
AbbVie Inc.	4.850%	6/15/44	20,233	25,713
AbbVie Inc.	4.750%	3/15/45	12,985	16,272
AbbVie Inc.	4.700%	5/14/45	36,507	45,548
AbbVie Inc.	4.450%	5/14/46	30,015	36,356
AbbVie Inc.	4.875%	11/14/48	21,873	28,362
AbbVie Inc.	4.250%	11/21/49	72,955	87,472
Adventist Health System	2.952%	3/1/29	6,875	7,247
Adventist Health System	3.630%	3/1/49	5,300	5,793
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,825	3,199
3 Advocate Health & Hospitals Corp.	2.211%	6/15/30	1,634	1,656
Advocate Health & Hospitals Corp.	4.272%	8/15/48	5,444	6,864
Advocate Health & Hospitals Corp.	3.387%	10/15/49	6,010	6,633
3 Advocate Health & Hospitals Corp.	3.008%	6/15/50	4,525	4,666
Aetna Inc.	2.750%	11/15/22	10,683	10,972
Aetna Inc.	2.800%	6/15/23	13,125	13,661
Aetna Inc.	3.500%	11/15/24	11,869	12,840
Aetna Inc.	6.625%	6/15/36	9,356	13,632
Aetna Inc.	6.750%	12/15/37	5,276	7,793
Aetna Inc.	4.500%	5/15/42	6,027	7,216
Aetna Inc.	4.125%	11/15/42	4,023	4,610
Aetna Inc.	4.750%	3/15/44	5,508	6,826
Aetna Inc.	3.875%	8/15/47	18,017	20,239
Agilent Technologies Inc.	3.875%	7/15/23	7,162	7,600
Agilent Technologies Inc.	3.050%	9/22/26	5,775	6,235
Agilent Technologies Inc.	2.750%	9/15/29	2,055	2,156
Agilent Technologies Inc.	2.100%	6/4/30	8,775	8,687
Agilent Technologies Inc.	2.300%	3/12/31	9,725	9,732
AHS Hospital Corp.	5.024%	7/1/45	5,175	7,089
3 AHS Hospital Corp.	2.780%	7/1/51	6,750	6,642
3 Allina Health System	3.887%	4/15/49	4,725	5,465
AmerisourceBergen Corp.	0.737%	3/15/23	4,525	4,534
AmerisourceBergen Corp.	3.400%	5/15/24	6,887	7,361
AmerisourceBergen Corp.	3.250%	3/1/25	8,205	8,811
AmerisourceBergen Corp.	3.450%	12/15/27	10,975	11,976
AmerisourceBergen Corp.	2.800%	5/15/30	7,625	7,953
AmerisourceBergen Corp.	2.700%	3/15/31	14,209	14,591
AmerisourceBergen Corp.	4.250%	3/1/45	5,269	6,099
AmerisourceBergen Corp.	4.300%	12/15/47	10,915	12,733
Amgen Inc.	2.250%	8/19/23	15,000	15,532
Amgen Inc.	3.625%	5/22/24	22,290	23,999
Amgen Inc.	1.900%	2/21/25	7,223	7,471
Amgen Inc.	3.125%	5/1/25	12,191	13,113
Amgen Inc.	2.600%	8/19/26	26,114	27,723
Amgen Inc.	2.200%	2/21/27	11,420	11,859
Amgen Inc.	3.200%	11/2/27	11,506	12,554
Amgen Inc.	2.450%	2/21/30	14,340	14,783
Amgen Inc.	2.300%	2/25/31	20,278	20,536
Amgen Inc.	3.150%	2/21/40	38,030	39,551
Amgen Inc.	4.950%	10/1/41	21,161	27,367
Amgen Inc.	5.150%	11/15/41	5,513	7,242
Amgen Inc.	4.400%	5/1/45	32,987	40,002
Amgen Inc.	4.563%	6/15/48	14,618	18,379
Amgen Inc.	3.375%	2/21/50	41,365	43,590
Amgen Inc.	4.663%	6/15/51	35,220	45,486
Amgen Inc.	2.770%	9/1/53	13,307	12,648
Anthem Inc.	2.950%	12/1/22	10,996	11,369
Anthem Inc.	3.300%	1/15/23	15,372	16,039
Anthem Inc.	3.500%	8/15/24	11,565	12,452
Anthem Inc.	3.350%	12/1/24	21,559	23,257
Anthem Inc.	2.375%	1/15/25	11,037	11,556

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Anthem Inc.	3.650%	12/1/27	32,044	35,851
Anthem Inc.	4.101%	3/1/28	34,884	39,919
Anthem Inc.	2.875%	9/15/29	5,000	5,320
Anthem Inc.	2.250%	5/15/30	23,220	23,422
Anthem Inc.	2.550%	3/15/31	7,250	7,478
Anthem Inc.	5.950%	12/15/34	1,671	2,325
Anthem Inc.	5.850%	1/15/36	3,708	5,009
Anthem Inc.	6.375%	6/15/37	4,650	6,580
Anthem Inc.	4.625%	5/15/42	17,847	22,209
Anthem Inc.	4.650%	1/15/43	12,636	15,771
Anthem Inc.	5.100%	1/15/44	9,322	12,273
Anthem Inc.	4.650%	8/15/44	12,172	15,244
Anthem Inc.	4.375%	12/1/47	22,741	27,743
Anthem Inc.	4.550%	3/1/48	6,998	8,771
Anthem Inc.	3.700%	9/15/49	10,265	11,412
Anthem Inc.	3.125%	5/15/50	7,200	7,365
Anthem Inc.	3.600%	3/15/51	9,913	10,894
Anthem Inc.	4.850%	8/15/54	4,325	5,504
³ Ascension Health	2.532%	11/15/29	16,624	17,533
³ Ascension Health	3.106%	11/15/39	11,000	11,758
Ascension Health	3.945%	11/15/46	7,850	9,579
³ Ascension Health	4.847%	11/15/53	9,550	13,416
Astrazeneca Finance LLC	0.700%	5/28/24	10,000	9,989
Astrazeneca Finance LLC	1.200%	5/28/26	8,775	8,744
Astrazeneca Finance LLC	1.750%	5/28/28	13,606	13,599
Astrazeneca Finance LLC	2.250%	5/28/31	8,000	8,112
AstraZeneca plc	0.300%	5/26/23	5,000	4,986
AstraZeneca plc	3.500%	8/17/23	11,901	12,641
AstraZeneca plc	3.375%	11/16/25	27,486	30,100
AstraZeneca plc	0.700%	4/8/26	20,890	20,353
AstraZeneca plc	3.125%	6/12/27	9,145	9,962
AstraZeneca plc	4.000%	1/17/29	14,892	17,117
AstraZeneca plc	1.375%	8/6/30	14,055	13,318
AstraZeneca plc	6.450%	9/15/37	34,020	50,710
AstraZeneca plc	4.000%	9/18/42	15,796	18,847
AstraZeneca plc	4.375%	11/16/45	11,097	13,805
AstraZeneca plc	4.375%	8/17/48	3,112	3,925
AstraZeneca plc	2.125%	8/6/50	8,316	7,258
AstraZeneca plc	3.000%	5/28/51	15,291	15,720
Banner Health	2.338%	1/1/30	6,600	6,751
Banner Health	1.897%	1/1/31	2,325	2,291
³ Banner Health	3.181%	1/1/50	4,000	4,241
Banner Health	2.913%	1/1/51	4,525	4,581
³ Baptist Healthcare System Obligated Group	3.540%	8/15/50	7,200	7,775
Baxalta Inc.	3.600%	6/23/22	1,627	1,668
Baxalta Inc.	4.000%	6/23/25	13,325	14,729
Baxalta Inc.	5.250%	6/23/45	5,084	6,797
Baxter International Inc.	2.600%	8/15/26	5,866	6,241
Baxter International Inc.	3.950%	4/1/30	5,937	6,834
Baxter International Inc.	1.730%	4/1/31	11,100	10,805
Baxter International Inc.	3.500%	8/15/46	5,675	6,332
³ BayCare Health System Inc.	3.831%	11/15/50	2,875	3,491
³ Baylor Scott & White Holdings	1.777%	11/15/30	5,415	5,307
Baylor Scott & White Holdings	4.185%	11/15/45	8,014	9,872
Baylor Scott & White Holdings	3.967%	11/15/46	1,238	1,491
³ Baylor Scott & White Holdings	2.839%	11/15/50	11,300	11,335
Becton Dickinson & Co.	3.300%	3/1/23	4,700	4,883
Becton Dickinson & Co.	3.363%	6/6/24	23,235	24,892
Becton Dickinson & Co.	3.734%	12/15/24	19,494	21,233
Becton Dickinson & Co.	3.700%	6/6/27	36,701	40,796
Becton Dickinson & Co.	2.823%	5/20/30	1,500	1,571

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Becton Dickinson & Co.	1.957%	2/11/31	13,750	13,416
Becton Dickinson & Co.	4.875%	5/15/44	1,428	1,688
Becton Dickinson & Co.	4.685%	12/15/44	8,786	10,956
Becton Dickinson & Co.	4.669%	6/6/47	19,487	24,284
Biogen Inc.	3.625%	9/15/22	15,079	15,658
Biogen Inc.	4.050%	9/15/25	21,572	24,019
Biogen Inc.	2.250%	5/1/30	29,700	29,779
Biogen Inc.	3.150%	5/1/50	13,659	13,432
3,7 Biogen Inc.	3.250%	2/15/51	23,896	23,904
3 Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,966	5,464
3 Bon Secours Mercy Health Inc.	2.095%	6/1/31	4,275	4,245
3 Bon Secours Mercy Health Inc.	3.205%	6/1/50	4,025	4,173
Boston Scientific Corp.	3.450%	3/1/24	10,845	11,581
Boston Scientific Corp.	3.850%	5/15/25	3,119	3,444
Boston Scientific Corp.	1.900%	6/1/25	7,940	8,193
Boston Scientific Corp.	3.750%	3/1/26	21,033	23,351
Boston Scientific Corp.	4.000%	3/1/29	23,556	26,807
Boston Scientific Corp.	2.650%	6/1/30	14,465	14,954
Boston Scientific Corp.	7.000%	11/15/35	6,290	8,889
Boston Scientific Corp.	4.550%	3/1/39	11,972	14,621
Boston Scientific Corp.	7.375%	1/15/40	4,690	7,424
Boston Scientific Corp.	4.700%	3/1/49	18,135	23,212
Bristol-Myers Squibb Co.	2.000%	8/1/22	12,665	12,905
Bristol-Myers Squibb Co.	3.250%	8/15/22	22,786	23,521
Bristol-Myers Squibb Co.	3.550%	8/15/22	20,980	21,729
Bristol-Myers Squibb Co.	2.750%	2/15/23	8,625	8,940
Bristol-Myers Squibb Co.	3.250%	2/20/23	10,567	11,040
Bristol-Myers Squibb Co.	3.250%	11/1/23	5,925	6,307
Bristol-Myers Squibb Co.	0.537%	11/13/23	8,475	8,480
Bristol-Myers Squibb Co.	3.625%	5/15/24	500	539
Bristol-Myers Squibb Co.	2.900%	7/26/24	51,975	55,426
Bristol-Myers Squibb Co.	3.875%	8/15/25	31,181	34,698
Bristol-Myers Squibb Co.	0.750%	11/13/25	12,100	11,991
Bristol-Myers Squibb Co.	3.200%	6/15/26	60,069	65,944
Bristol-Myers Squibb Co.	3.250%	2/27/27	750	831
Bristol-Myers Squibb Co.	1.125%	11/13/27	7,165	7,048
Bristol-Myers Squibb Co.	3.450%	11/15/27	27,987	31,210
Bristol-Myers Squibb Co.	3.900%	2/20/28	24,889	28,476
Bristol-Myers Squibb Co.	3.400%	7/26/29	63,274	70,879
Bristol-Myers Squibb Co.	1.450%	11/13/30	14,625	14,139
Bristol-Myers Squibb Co.	4.125%	6/15/39	25,710	31,084
Bristol-Myers Squibb Co.	2.350%	11/13/40	8,225	7,916
Bristol-Myers Squibb Co.	3.250%	8/1/42	4,926	5,301
Bristol-Myers Squibb Co.	4.500%	3/1/44	2,588	3,324
Bristol-Myers Squibb Co.	4.625%	5/15/44	11,080	14,468
Bristol-Myers Squibb Co.	5.000%	8/15/45	27,822	38,070
Bristol-Myers Squibb Co.	4.350%	11/15/47	23,108	29,293
Bristol-Myers Squibb Co.	4.550%	2/20/48	16,924	22,090
Bristol-Myers Squibb Co.	4.250%	10/26/49	42,921	54,211
Bristol-Myers Squibb Co.	2.550%	11/13/50	11,670	11,176
Cardinal Health Inc.	2.616%	6/15/22	7,596	7,748
Cardinal Health Inc.	3.200%	3/15/23	5,875	6,136
Cardinal Health Inc.	3.079%	6/15/24	12,380	13,135
Cardinal Health Inc.	3.500%	11/15/24	3,460	3,728
Cardinal Health Inc.	3.750%	9/15/25	5,887	6,474
Cardinal Health Inc.	3.410%	6/15/27	13,754	15,025
Cardinal Health Inc.	4.600%	3/15/43	5,765	6,709
Cardinal Health Inc.	4.500%	11/15/44	5,280	6,043
Cardinal Health Inc.	4.900%	9/15/45	4,820	5,795
Cardinal Health Inc.	4.368%	6/15/47	7,350	8,293
3 Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	6,886	7,040

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Celgene Corp.	3.450%	11/15/27	275	303
	Children's Health System of Texas	2.511%	8/15/50	5,808	5,395
3	Children's Hospital	2.928%	7/15/50	5,150	5,073
3	Children's Hospital Corp.	4.115%	1/1/47	2,900	3,669
3	Children's Hospital Corp.	2.585%	2/1/50	3,550	3,372
	Children's Hospital Medical Center	4.268%	5/15/44	4,050	5,093
3	Children's Hospital of Philadelphia	2.704%	7/1/50	6,175	6,108
3	CHRISTUS Health	4.341%	7/1/28	6,750	7,762
3	Cigna Corp.	3.050%	11/30/22	10,140	10,496
3	Cigna Corp.	3.000%	7/15/23	25,127	26,306
	Cigna Corp.	3.750%	7/15/23	4,957	5,278
3	Cigna Corp.	3.500%	6/15/24	9,043	9,702
3	Cigna Corp.	3.250%	4/15/25	9,664	10,416
	Cigna Corp.	4.125%	11/15/25	21,112	23,664
3	Cigna Corp.	4.500%	2/25/26	23,009	26,197
	Cigna Corp.	1.250%	3/15/26	7,580	7,603
3	Cigna Corp.	3.400%	3/1/27	28,458	31,227
3	Cigna Corp.	7.875%	5/15/27	985	1,306
3	Cigna Corp.	3.050%	10/15/27	8,410	9,082
	Cigna Corp.	4.375%	10/15/28	35,497	41,316
	Cigna Corp.	2.400%	3/15/30	44,120	45,048
	Cigna Corp.	2.375%	3/15/31	16,400	16,629
	Cigna Corp.	4.800%	8/15/38	30,446	37,921
	Cigna Corp.	3.200%	3/15/40	16,766	17,403
3	Cigna Corp.	6.125%	11/15/41	5,782	8,257
3	Cigna Corp.	5.375%	2/15/42	633	799
3	Cigna Corp.	4.800%	7/15/46	21,386	27,072
3	Cigna Corp.	3.875%	10/15/47	11,139	12,455
	Cigna Corp.	4.900%	12/15/48	26,995	34,891
	Cigna Corp.	3.400%	3/15/50	21,789	22,665
	Cigna Corp.	3.400%	3/15/51	13,600	14,225
3	City of Hope	5.623%	11/15/43	2,040	2,876
3	City of Hope	4.378%	8/15/48	9,600	11,957
	CommonSpirit Health	2.950%	11/1/22	6,587	6,799
	CommonSpirit Health	2.760%	10/1/24	7,880	8,295
	CommonSpirit Health	1.547%	10/1/25	5,730	5,780
	CommonSpirit Health	3.347%	10/1/29	13,035	14,126
	CommonSpirit Health	2.782%	10/1/30	5,105	5,312
3	CommonSpirit Health	4.350%	11/1/42	15,780	18,442
	CommonSpirit Health	3.817%	10/1/49	5,150	5,749
	CommonSpirit Health	4.187%	10/1/49	17,580	20,190
	CommonSpirit Health	3.910%	10/1/50	7,084	7,824
3	Community Health Network Inc.	3.099%	5/1/50	11,500	11,445
3	Cottage Health Obligated Group	3.304%	11/1/49	6,175	6,693
	CVS Health Corp.	3.500%	7/20/22	8,575	8,815
	CVS Health Corp.	2.750%	12/1/22	20,750	21,327
	CVS Health Corp.	4.750%	12/1/22	7,245	7,601
	CVS Health Corp.	3.700%	3/9/23	45,585	47,991
	CVS Health Corp.	3.375%	8/12/24	18,301	19,675
	CVS Health Corp.	2.625%	8/15/24	2,512	2,652
	CVS Health Corp.	3.875%	7/20/25	43,151	47,645
	CVS Health Corp.	2.875%	6/1/26	55,922	60,075
	CVS Health Corp.	3.000%	8/15/26	8,596	9,270
	CVS Health Corp.	3.625%	4/1/27	4,197	4,644
	CVS Health Corp.	6.250%	6/1/27	2,550	3,175
	CVS Health Corp.	1.300%	8/21/27	26,375	25,892
	CVS Health Corp.	4.300%	3/25/28	107,075	123,008
	CVS Health Corp.	3.250%	8/15/29	32,831	35,703
	CVS Health Corp.	3.750%	4/1/30	23,501	26,346
	CVS Health Corp.	1.750%	8/21/30	19,900	19,152
	CVS Health Corp.	1.875%	2/28/31	14,400	13,978

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	CVS Health Corp.	4.875%	7/20/35	10,025	12,223
	CVS Health Corp.	4.780%	3/25/38	77,983	95,922
	CVS Health Corp.	6.125%	9/15/39	4,857	6,776
	CVS Health Corp.	4.125%	4/1/40	20,051	23,244
	CVS Health Corp.	2.700%	8/21/40	16,583	16,080
	CVS Health Corp.	5.300%	12/5/43	16,485	21,799
	CVS Health Corp.	5.125%	7/20/45	37,210	48,296
	CVS Health Corp.	5.050%	3/25/48	106,370	138,330
	CVS Health Corp.	4.250%	4/1/50	3,929	4,670
	Danaher Corp.	3.350%	9/15/25	6,569	7,187
	Danaher Corp.	4.375%	9/15/45	6,333	7,917
	Danaher Corp.	2.600%	10/1/50	5,800	5,539
3	Dartmouth-Hitchcock Health	4.178%	8/1/48	4,600	5,417
	DENTSPLY SIRONA Inc.	3.250%	6/1/30	9,603	10,277
	DH Europe Finance II Sarl	2.050%	11/15/22	11,434	11,698
	DH Europe Finance II Sarl	2.200%	11/15/24	8,100	8,458
	DH Europe Finance II Sarl	2.600%	11/15/29	11,785	12,340
	DH Europe Finance II Sarl	3.250%	11/15/39	10,950	11,745
	DH Europe Finance II Sarl	3.400%	11/15/49	5,595	6,154
	Dignity Health	3.125%	11/1/22	2,000	2,068
	Dignity Health	3.812%	11/1/24	4,675	5,111
	Dignity Health	4.500%	11/1/42	6,925	8,327
	Dignity Health	5.267%	11/1/64	2,200	3,040
3	Duke University Health System Inc.	3.920%	6/1/47	6,855	8,226
	Edwards Lifesciences Corp.	4.300%	6/15/28	6,045	7,010
	Eli Lilly & Co.	2.750%	6/1/25	6,701	7,163
	Eli Lilly & Co.	3.375%	3/15/29	14,355	16,110
	Eli Lilly & Co.	3.950%	5/15/47	1,000	1,201
	Eli Lilly & Co.	3.950%	3/15/49	20,340	24,690
	Eli Lilly & Co.	2.250%	5/15/50	26,255	23,790
	Eli Lilly & Co.	4.150%	3/15/59	22,025	27,933
	Eli Lilly & Co.	2.500%	9/15/60	13,800	12,631
3	Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	2,350	2,685
	Gilead Sciences Inc.	3.250%	9/1/22	9,544	9,817
	Gilead Sciences Inc.	2.500%	9/1/23	15,917	16,557
	Gilead Sciences Inc.	0.750%	9/29/23	8,000	8,006
	Gilead Sciences Inc.	3.700%	4/1/24	33,843	36,368
	Gilead Sciences Inc.	3.500%	2/1/25	27,238	29,514
	Gilead Sciences Inc.	3.650%	3/1/26	26,566	29,300
	Gilead Sciences Inc.	2.950%	3/1/27	18,798	20,231
	Gilead Sciences Inc.	1.200%	10/1/27	5,750	5,604
	Gilead Sciences Inc.	1.650%	10/1/30	6,387	6,176
	Gilead Sciences Inc.	4.600%	9/1/35	14,729	18,017
	Gilead Sciences Inc.	4.000%	9/1/36	10,112	11,715
	Gilead Sciences Inc.	2.600%	10/1/40	5,080	4,893
	Gilead Sciences Inc.	5.650%	12/1/41	11,937	16,428
	Gilead Sciences Inc.	4.800%	4/1/44	25,479	32,259
	Gilead Sciences Inc.	4.500%	2/1/45	27,394	33,453
	Gilead Sciences Inc.	4.750%	3/1/46	35,286	44,743
	Gilead Sciences Inc.	4.150%	3/1/47	22,447	26,414
	Gilead Sciences Inc.	2.800%	10/1/50	6,750	6,484
	GlaxoSmithKline Capital Inc.	2.800%	3/18/23	10,895	11,346
	GlaxoSmithKline Capital Inc.	3.375%	5/15/23	15,650	16,523
	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	20,085	22,159
	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	29,025	33,259
	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	6,104	8,229
	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	27,448	41,096
	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	4,630	5,762
	GlaxoSmithKline Capital plc	0.534%	10/1/23	12,611	12,631
	GlaxoSmithKline Capital plc	3.000%	6/1/24	14,263	15,211
	GlaxoSmithKline Capital plc	3.375%	6/1/29	10,450	11,616

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Hackensack Meridian Health Inc.	2.675%	9/1/41	5,103	4,992
	Hackensack Meridian Health Inc.	4.211%	7/1/48	6,275	7,716
3	Hackensack Meridian Health Inc.	2.875%	9/1/50	6,400	6,326
	Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	3,996
3	Hartford HealthCare Corp.	3.447%	7/1/54	4,953	5,203
	HCA Inc.	4.750%	5/1/23	15,315	16,416
	HCA Inc.	5.000%	3/15/24	28,226	31,197
	HCA Inc.	5.250%	4/15/25	26,367	30,195
	HCA Inc.	5.250%	6/15/26	32,332	37,401
	HCA Inc.	4.500%	2/15/27	7,787	8,804
	HCA Inc.	4.125%	6/15/29	23,919	26,973
	HCA Inc.	2.375%	7/15/31	10,000	9,897
	HCA Inc.	5.125%	6/15/39	15,590	19,467
	HCA Inc.	5.500%	6/15/47	24,560	31,983
	HCA Inc.	5.250%	6/15/49	12,380	15,802
	HCA Inc.	3.500%	7/15/51	20,000	20,005
	Humana Inc.	3.150%	12/1/22	9,854	10,160
	Humana Inc.	2.900%	12/15/22	7,770	8,025
	Humana Inc.	3.850%	10/1/24	10,627	11,538
	Humana Inc.	4.500%	4/1/25	2,776	3,109
	Humana Inc.	3.950%	3/15/27	8,035	9,007
	Humana Inc.	3.125%	8/15/29	8,050	8,668
	Humana Inc.	4.875%	4/1/30	5,243	6,327
	Humana Inc.	4.625%	12/1/42	13,817	16,982
	Humana Inc.	4.950%	10/1/44	6,393	8,259
	Humana Inc.	4.800%	3/15/47	4,200	5,314
	Humana Inc.	3.950%	8/15/49	1,200	1,377
	IHC Health Services Inc.	4.131%	5/15/48	5,185	6,452
	Illumina Inc.	0.550%	3/23/23	1,867	1,870
	Illumina Inc.	2.550%	3/23/31	5,175	5,251
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,775	8,142
3.5	Indiana University Health Inc. Obligated Group	2.852%	11/1/51	4,000	4,020
3	Integris Baptist Medical Center Inc.	3.875%	8/15/50	7,750	8,726
3	Iowa Health System	3.665%	2/15/50	7,625	8,486
	Johns Hopkins Health System Corp.	3.837%	5/15/46	8,025	9,500
	Johnson & Johnson	2.050%	3/1/23	7,010	7,196
	Johnson & Johnson	3.375%	12/5/23	9,550	10,257
	Johnson & Johnson	2.625%	1/15/25	12,649	13,467
	Johnson & Johnson	0.550%	9/1/25	15,720	15,563
	Johnson & Johnson	2.450%	3/1/26	26,500	28,223
	Johnson & Johnson	2.950%	3/3/27	13,425	14,676
	Johnson & Johnson	0.950%	9/1/27	7,100	6,973
	Johnson & Johnson	2.900%	1/15/28	24,657	26,972
	Johnson & Johnson	6.950%	9/1/29	3,395	4,762
	Johnson & Johnson	1.300%	9/1/30	18,310	17,763
	Johnson & Johnson	4.950%	5/15/33	8,058	10,631
	Johnson & Johnson	4.375%	12/5/33	18,289	22,895
	Johnson & Johnson	3.550%	3/1/36	13,755	15,992
	Johnson & Johnson	3.625%	3/3/37	18,745	21,853
	Johnson & Johnson	5.950%	8/15/37	12,658	18,526
	Johnson & Johnson	3.400%	1/15/38	12,972	14,704
	Johnson & Johnson	5.850%	7/15/38	5,959	8,697
	Johnson & Johnson	2.100%	9/1/40	21,832	20,723
	Johnson & Johnson	4.500%	9/1/40	5,847	7,565
	Johnson & Johnson	4.850%	5/15/41	1,490	1,990
	Johnson & Johnson	4.500%	12/5/43	14,828	19,292
	Johnson & Johnson	3.700%	3/1/46	19,830	23,549
	Johnson & Johnson	3.750%	3/3/47	22,736	27,331
	Johnson & Johnson	3.500%	1/15/48	7,227	8,386
	Johnson & Johnson	2.450%	9/1/60	7,335	6,916
	Kaiser Foundation Hospitals	3.150%	5/1/27	8,120	8,893

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	Kaiser Foundation Hospitals	2.810%	6/1/41	10,375	10,600
	Kaiser Foundation Hospitals	4.875%	4/1/42	9,365	12,603
	Kaiser Foundation Hospitals	4.150%	5/1/47	15,980	19,904
3	Kaiser Foundation Hospitals	3.266%	11/1/49	16,785	18,233
3	Kaiser Foundation Hospitals	3.002%	6/1/51	6,375	6,576
	Koninklijke Philips NV	6.875%	3/11/38	5,505	8,385
	Koninklijke Philips NV	5.000%	3/15/42	11,299	15,026
	Laboratory Corp. of America Holdings	4.000%	11/1/23	2,850	3,044
	Laboratory Corp. of America Holdings	3.250%	9/1/24	9,615	10,293
	Laboratory Corp. of America Holdings	2.300%	12/1/24	7,010	7,341
	Laboratory Corp. of America Holdings	3.600%	2/1/25	7,875	8,520
	Laboratory Corp. of America Holdings	1.550%	6/1/26	3,000	3,000
	Laboratory Corp. of America Holdings	3.600%	9/1/27	7,325	8,107
	Laboratory Corp. of America Holdings	2.950%	12/1/29	8,800	9,268
	Laboratory Corp. of America Holdings	2.700%	6/1/31	6,125	6,232
	Laboratory Corp. of America Holdings	4.700%	2/1/45	13,156	15,804
3	Mass General Brigham Inc.	3.765%	7/1/48	875	1,018
3	Mass General Brigham Inc.	3.192%	7/1/49	8,400	8,865
3	Mass General Brigham Inc.	4.117%	7/1/55	3,125	3,859
3	Mass General Brigham Inc.	3.342%	7/1/60	12,965	14,259
3	Mayo Clinic	3.774%	11/15/43	6,741	7,909
3	Mayo Clinic	4.000%	11/15/47	3,425	4,249
3	Mayo Clinic	4.128%	11/15/52	2,575	3,240
3	Mayo Clinic	3.196%	11/15/61	6,250	6,729
	McKesson Corp.	2.700%	12/15/22	5,975	6,134
	McKesson Corp.	2.850%	3/15/23	350	361
	McKesson Corp.	3.796%	3/15/24	13,080	14,073
	McKesson Corp.	0.900%	12/3/25	5,575	5,496
	McKesson Corp.	3.950%	2/16/28	9,415	10,684
	McKesson Corp.	4.750%	5/30/29	6,164	7,328
	McKesson Corp.	4.883%	3/15/44	1,500	1,875
3	MedStar Health Inc.	3.626%	8/15/49	4,000	4,440
	Medtronic Inc.	3.500%	3/15/25	14,668	16,100
	Medtronic Inc.	4.375%	3/15/35	38,421	47,818
	Medtronic Inc.	4.625%	3/15/45	22,655	29,718
	Memorial Health Services	3.447%	11/1/49	7,300	7,888
	Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,685	2,293
3	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	2,750	2,812
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	12,430	15,706
3	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,660	2,118
	Merck & Co. Inc.	2.400%	9/15/22	14,702	15,005
	Merck & Co. Inc.	2.800%	5/18/23	30,049	31,432
	Merck & Co. Inc.	2.900%	3/7/24	6,838	7,264
	Merck & Co. Inc.	2.750%	2/10/25	31,473	33,534
	Merck & Co. Inc.	0.750%	2/24/26	12,940	12,841
	Merck & Co. Inc.	3.400%	3/7/29	23,925	26,814
	Merck & Co. Inc.	1.450%	6/24/30	10,605	10,332
	Merck & Co. Inc.	6.500%	12/1/33	10,222	15,064
	Merck & Co. Inc.	3.900%	3/7/39	7,562	8,951
	Merck & Co. Inc.	2.350%	6/24/40	18,642	18,050
	Merck & Co. Inc.	3.600%	9/15/42	11,314	12,985
	Merck & Co. Inc.	4.150%	5/18/43	15,072	18,602
	Merck & Co. Inc.	3.700%	2/10/45	28,731	33,223
	Merck & Co. Inc.	4.000%	3/7/49	21,095	25,797
	Merck & Co. Inc.	2.450%	6/24/50	16,490	15,544
3	Mercy Health	4.302%	7/1/28	2,965	3,485
3	Methodist Hospital	2.705%	12/1/50	6,975	6,760
3	MidMichigan Health	3.409%	6/1/50	4,175	4,484
3	Montefiore Obligated Group	5.246%	11/1/48	9,600	11,598
3	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	3,625	4,050
3	Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	6,737	7,411

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3	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	8,100	8,367
	MultiCare Health System	2.803%	8/15/50	3,395	3,350
	Mylan Inc.	4.200%	11/29/23	14,270	15,308
	Mylan Inc.	4.550%	4/15/28	8,163	9,368
	Mylan Inc.	5.400%	11/29/43	7,129	8,863
	Mylan Inc.	5.200%	4/15/48	10,122	12,429
	New York & Presbyterian Hospital	2.256%	8/1/40	4,600	4,328
	New York & Presbyterian Hospital	4.024%	8/1/45	8,376	10,333
	New York & Presbyterian Hospital	4.063%	8/1/56	4,825	6,024
	New York & Presbyterian Hospital	2.606%	8/1/60	4,632	4,308
3	New York & Presbyterian Hospital	3.954%	8/1/19	7,107	8,383
	Northwell Healthcare Inc.	3.979%	11/1/46	9,775	11,091
	Northwell Healthcare Inc.	4.260%	11/1/47	11,500	13,601
	Northwell Healthcare Inc.	3.809%	11/1/49	5,625	6,256
	Novant Health Inc.	2.637%	11/1/36	7,000	7,134
	Novant Health Inc.	3.168%	11/1/51	11,000	11,552
	Novant Health Inc.	3.318%	11/1/61	8,500	9,015
	Novartis Capital Corp.	2.400%	9/21/22	9,732	9,982
	Novartis Capital Corp.	3.400%	5/6/24	18,978	20,471
	Novartis Capital Corp.	1.750%	2/14/25	12,133	12,523
	Novartis Capital Corp.	3.000%	11/20/25	22,327	24,222
	Novartis Capital Corp.	2.000%	2/14/27	18,866	19,618
	Novartis Capital Corp.	3.100%	5/17/27	17,154	18,767
	Novartis Capital Corp.	2.200%	8/14/30	20,120	20,807
	Novartis Capital Corp.	3.700%	9/21/42	8,734	10,186
	Novartis Capital Corp.	4.400%	5/6/44	23,207	29,740
	Novartis Capital Corp.	4.000%	11/20/45	19,113	23,339
	Novartis Capital Corp.	2.750%	8/14/50	11,430	11,527
3	NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	4,580	4,266
3	NYU Langone Hospitals	5.750%	7/1/43	4,840	6,844
	NYU Langone Hospitals	4.784%	7/1/44	4,116	5,281
3	NYU Langone Hospitals	4.368%	7/1/47	5,790	6,891
3	NYU Langone Hospitals	3.380%	7/1/55	8,350	8,813
3	OhioHealth Corp.	3.042%	11/15/50	5,050	5,259
	Orlando Health Obligated Group	4.089%	10/1/48	3,755	4,547
	Orlando Health Obligated Group	3.327%	10/1/50	3,500	3,739
3	PeaceHealth Obligated Group	1.375%	11/15/25	2,600	2,623
3	PeaceHealth Obligated Group	4.787%	11/15/48	4,575	6,109
3	PeaceHealth Obligated Group	3.218%	11/15/50	6,975	7,243
	PerkinElmer Inc.	3.300%	9/15/29	13,495	14,602
	PerkinElmer Inc.	2.550%	3/15/31	6,000	6,158
	PerkinElmer Inc.	3.625%	3/15/51	4,500	4,881
	Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,310	11,085
	Perrigo Finance Unlimited Co.	4.375%	3/15/26	10,186	11,217
	Perrigo Finance Unlimited Co.	3.150%	6/15/30	8,291	8,471
	Perrigo Finance Unlimited Co.	4.900%	12/15/44	3,912	4,119
	Pfizer Inc.	3.000%	6/15/23	7,788	8,188
	Pfizer Inc.	3.200%	9/15/23	7,350	7,781
	Pfizer Inc.	2.950%	3/15/24	8,475	9,016
	Pfizer Inc.	3.400%	5/15/24	7,225	7,822
	Pfizer Inc.	0.800%	5/28/25	6,875	6,894
	Pfizer Inc.	2.750%	6/3/26	31,543	34,129
	Pfizer Inc.	3.000%	12/15/26	14,048	15,424
	Pfizer Inc.	3.600%	9/15/28	15,237	17,257
	Pfizer Inc.	3.450%	3/15/29	26,035	29,289
	Pfizer Inc.	2.625%	4/1/30	16,611	17,714
	Pfizer Inc.	1.700%	5/28/30	14,650	14,572
	Pfizer Inc.	4.000%	12/15/36	15,955	19,278
	Pfizer Inc.	4.100%	9/15/38	12,050	14,653
	Pfizer Inc.	3.900%	3/15/39	7,954	9,480

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	Pfizer Inc.	7.200%	3/15/39	17,389	28,481
	Pfizer Inc.	2.550%	5/28/40	12,075	12,111
	Pfizer Inc.	5.600%	9/15/40	1,765	2,544
	Pfizer Inc.	4.300%	6/15/43	9,496	11,936
	Pfizer Inc.	4.400%	5/15/44	18,054	23,155
	Pfizer Inc.	4.125%	12/15/46	16,279	20,202
	Pfizer Inc.	4.200%	9/15/48	17,625	22,203
	Pfizer Inc.	4.000%	3/15/49	8,533	10,482
	Pfizer Inc.	2.700%	5/28/50	14,740	14,696
	Pharmacia LLC	6.600%	12/1/28	8,720	11,727
3	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,443	2,607
3	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	9,026	9,461
3	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	5,243	5,989
3	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	4,850	5,629
	Quest Diagnostics Inc.	4.250%	4/1/24	3,565	3,871
	Quest Diagnostics Inc.	3.500%	3/30/25	5,920	6,424
	Quest Diagnostics Inc.	3.450%	6/1/26	7,684	8,436
	Quest Diagnostics Inc.	4.200%	6/30/29	5,250	6,056
	Quest Diagnostics Inc.	2.950%	6/30/30	14,990	15,885
	Quest Diagnostics Inc.	2.800%	6/30/31	10,798	11,282
	Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,708
	Quest Diagnostics Inc.	4.700%	3/30/45	2,898	3,547
3	Rady Children's Hospital-San Diego	3.154%	8/15/51	4,000	4,217
	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	16,327	15,488
	Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	12,083	11,015
3.7	Royalty Pharma plc	0.750%	9/2/23	12,850	12,888
3.7	Royalty Pharma plc	1.200%	9/2/25	16,950	16,806
3.7	Royalty Pharma plc	1.750%	9/2/27	14,100	13,898
3.7	Royalty Pharma plc	2.200%	9/2/30	15,085	14,797
3.7	Royalty Pharma plc	3.300%	9/2/40	13,100	13,170
3.7	Royalty Pharma plc	3.550%	9/2/50	10,700	10,683
3	Rush Obligated Group	3.922%	11/15/29	4,325	4,940
	RWJ Barnabas Health Inc.	3.949%	7/1/46	6,376	7,483
	RWJ Barnabas Health Inc.	3.477%	7/1/49	1,810	2,014
	Sanofi	3.375%	6/19/23	15,300	16,165
	Sanofi	3.625%	6/19/28	17,345	19,799
3	Seattle Children's Hospital	2.719%	10/1/50	8,000	7,848
3	Sharp HealthCare	2.680%	8/1/50	3,805	3,677
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	48,261	50,506
	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	40,562	44,028
	Smith & Nephew plc	2.032%	10/14/30	13,366	13,096
3	Spectrum Health System Obligated Group	3.487%	7/15/49	3,912	4,331
3	SSM Health Care Corp.	3.688%	6/1/23	8,575	9,013
3	SSM Health Care Corp.	3.823%	6/1/27	5,200	5,810
3	Stanford Health Care	3.310%	8/15/30	371	411
3	Stanford Health Care	3.795%	11/15/48	7,341	8,647
	Stanford Health Care	3.027%	8/15/51	4,630	4,792
	STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	4,413	4,499
	STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	11,310	12,012
	Stryker Corp.	3.375%	5/15/24	13,095	14,046
	Stryker Corp.	1.150%	6/15/25	6,050	6,084
	Stryker Corp.	3.375%	11/1/25	12,875	14,063
	Stryker Corp.	3.500%	3/15/26	11,315	12,465
	Stryker Corp.	3.650%	3/7/28	7,345	8,244
	Stryker Corp.	1.950%	6/15/30	12,750	12,611
	Stryker Corp.	4.100%	4/1/43	5,070	5,943
	Stryker Corp.	4.375%	5/15/44	7,695	9,467
	Stryker Corp.	4.625%	3/15/46	5,760	7,376
	Stryker Corp.	2.900%	6/15/50	8,375	8,413
3	Sutter Health	1.321%	8/15/25	3,725	3,759
3	Sutter Health	3.695%	8/15/28	4,450	4,979

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3	Sutter Health	2.294%	8/15/30	9,050	9,135
3	Sutter Health	3.161%	8/15/40	5,250	5,499
3	Sutter Health	4.091%	8/15/48	4,950	5,900
3	Sutter Health	3.361%	8/15/50	8,300	8,818
	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	21,274	23,094
	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	27,304	32,886
	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	24,865	24,650
	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	18,653	18,850
	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	33,120	33,419
	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	13,900	14,255
	Texas Health Resources	2.328%	11/15/50	4,280	3,883
3	Texas Health Resources	4.330%	11/15/55	2,843	3,708
	Thermo Fisher Scientific Inc.	4.133%	3/25/25	17,211	19,081
	Thermo Fisher Scientific Inc.	3.650%	12/15/25	10,025	11,050
	Thermo Fisher Scientific Inc.	2.950%	9/19/26	16,697	18,027
	Thermo Fisher Scientific Inc.	3.200%	8/15/27	9,647	10,533
	Thermo Fisher Scientific Inc.	2.600%	10/1/29	9,276	9,742
	Thermo Fisher Scientific Inc.	4.497%	3/25/30	6,015	7,163
	Thermo Fisher Scientific Inc.	5.300%	2/1/44	7,293	10,137
	Thermo Fisher Scientific Inc.	4.100%	8/15/47	7,800	9,495
3	Toledo Hospital	5.325%	11/15/28	5,025	5,862
	Toledo Hospital	5.750%	11/15/38	6,204	7,487
	Toledo Hospital	6.015%	11/15/48	4,800	5,928
3	Trinity Health Corp.	2.632%	12/1/40	2,900	2,858
	Trinity Health Corp.	4.125%	12/1/45	7,065	8,709
3	Trinity Health Corp.	3.434%	12/1/48	2,210	2,402
	UnitedHealth Group Inc.	2.875%	12/15/21	13,027	13,187
	UnitedHealth Group Inc.	3.350%	7/15/22	20,704	21,362
	UnitedHealth Group Inc.	2.375%	10/15/22	9,200	9,444
	UnitedHealth Group Inc.	2.750%	2/15/23	17,213	17,781
	UnitedHealth Group Inc.	2.875%	3/15/23	5,156	5,378
	UnitedHealth Group Inc.	3.500%	6/15/23	5,275	5,596
	UnitedHealth Group Inc.	3.500%	2/15/24	8,230	8,864
	UnitedHealth Group Inc.	2.375%	8/15/24	5,350	5,629
	UnitedHealth Group Inc.	3.750%	7/15/25	14,206	15,760
	UnitedHealth Group Inc.	3.700%	12/15/25	6,991	7,784
	UnitedHealth Group Inc.	1.250%	1/15/26	8,125	8,195
	UnitedHealth Group Inc.	3.100%	3/15/26	9,495	10,353
	UnitedHealth Group Inc.	1.150%	5/15/26	2,100	2,101
	UnitedHealth Group Inc.	3.450%	1/15/27	8,482	9,414
	UnitedHealth Group Inc.	3.375%	4/15/27	39,962	44,371
	UnitedHealth Group Inc.	2.950%	10/15/27	8,888	9,675
	UnitedHealth Group Inc.	3.850%	6/15/28	5,102	5,862
	UnitedHealth Group Inc.	3.875%	12/15/28	10,226	11,776
	UnitedHealth Group Inc.	2.875%	8/15/29	16,728	18,043
	UnitedHealth Group Inc.	2.000%	5/15/30	15,035	15,160
	UnitedHealth Group Inc.	2.300%	5/15/31	25,637	26,256
	UnitedHealth Group Inc.	4.625%	7/15/35	13,032	16,501
	UnitedHealth Group Inc.	5.800%	3/15/36	6,423	9,063
	UnitedHealth Group Inc.	6.500%	6/15/37	4,730	7,098
	UnitedHealth Group Inc.	6.625%	11/15/37	11,690	17,794
	UnitedHealth Group Inc.	6.875%	2/15/38	23,296	36,144
	UnitedHealth Group Inc.	3.500%	8/15/39	22,290	24,883
	UnitedHealth Group Inc.	2.750%	5/15/40	14,185	14,355
	UnitedHealth Group Inc.	5.700%	10/15/40	2,746	3,881
	UnitedHealth Group Inc.	5.950%	2/15/41	5,800	8,423
	UnitedHealth Group Inc.	3.050%	5/15/41	14,900	15,612
	UnitedHealth Group Inc.	4.625%	11/15/41	12,034	15,326
	UnitedHealth Group Inc.	4.375%	3/15/42	1,382	1,705
	UnitedHealth Group Inc.	3.950%	10/15/42	18,247	21,649
	UnitedHealth Group Inc.	4.250%	3/15/43	7,716	9,459

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UnitedHealth Group Inc.	4.750%	7/15/45	18,960	24,856
UnitedHealth Group Inc.	4.200%	1/15/47	13,550	16,561
UnitedHealth Group Inc.	4.250%	4/15/47	11,230	13,810
UnitedHealth Group Inc.	3.750%	10/15/47	9,851	11,355
UnitedHealth Group Inc.	4.250%	6/15/48	21,135	26,160
UnitedHealth Group Inc.	4.450%	12/15/48	3,906	4,999
UnitedHealth Group Inc.	3.700%	8/15/49	16,649	19,100
UnitedHealth Group Inc.	2.900%	5/15/50	14,110	14,229
UnitedHealth Group Inc.	3.250%	5/15/51	27,850	29,774
UnitedHealth Group Inc.	3.875%	8/15/59	14,280	16,914
UnitedHealth Group Inc.	3.125%	5/15/60	13,099	13,501
3.7 Universal Health Services Inc.	2.650%	10/15/30	11,000	11,054
3 UPMC	3.600%	4/3/25	6,550	7,118
Utah Acquisition Sub Inc.	3.950%	6/15/26	33,594	37,009
Utah Acquisition Sub Inc.	5.250%	6/15/46	18,289	22,396
3.7 Viatris Inc.	1.650%	6/22/25	9,250	9,372
3.7 Viatris Inc.	2.300%	6/22/27	5,125	5,228
3.7 Viatris Inc.	2.700%	6/22/30	32,700	33,044
3.7 Viatris Inc.	3.850%	6/22/40	16,419	17,525
3.7 Viatris Inc.	4.000%	6/22/50	35,627	37,753
3 West Virginia United Health System Obligated Group	3.129%	6/1/50	1,900	1,904
3 Willis-Knighton Medical Center	4.813%	9/1/48	4,021	5,163
3 Willis-Knighton Medical Center	3.065%	3/1/51	8,000	7,893
Wyeth LLC	7.250%	3/1/23	2,400	2,667
Wyeth LLC	6.450%	2/1/24	11,860	13,667
Wyeth LLC	6.500%	2/1/34	11,399	16,603
Wyeth LLC	6.000%	2/15/36	5,565	7,958
Wyeth LLC	5.950%	4/1/37	25,584	36,710
3 Yale-New Haven Health Services Corp.	2.496%	7/1/50	5,200	4,800
Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	4,899
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	6,875	7,227
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,720	23,569
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	1,550	1,670
Zimmer Biomet Holdings Inc.	3.550%	3/20/30	7,400	8,103
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	2,203
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	8,945	10,589
Zoetis Inc.	3.250%	2/1/23	15,045	15,625
Zoetis Inc.	4.500%	11/13/25	4,325	4,907
Zoetis Inc.	3.000%	9/12/27	15,679	16,930
Zoetis Inc.	3.900%	8/20/28	7,700	8,768
Zoetis Inc.	2.000%	5/15/30	13,452	13,363
Zoetis Inc.	4.700%	2/1/43	14,228	18,317
Zoetis Inc.	3.950%	9/12/47	8,372	9,910
Zoetis Inc.	4.450%	8/20/48	8,986	11,449
Zoetis Inc.	3.000%	5/15/50	5,850	6,046
				10,258,797
Industrials (2.20%)				
3M Co.	1.750%	2/14/23	8,793	8,990
3 3M Co.	2.250%	3/15/23	6,755	6,966
3 3M Co.	3.250%	2/14/24	4,850	5,183
3M Co.	2.000%	2/14/25	10,199	10,625
3M Co.	2.650%	4/15/25	6,225	6,630
3 3M Co.	3.000%	8/7/25	8,600	9,318
3 3M Co.	2.250%	9/19/26	14,702	15,555
3M Co.	2.875%	10/15/27	13,714	14,899
3 3M Co.	3.625%	9/14/28	1,215	1,383
3 3M Co.	3.375%	3/1/29	15,150	16,973
3M Co.	2.375%	8/26/29	15,425	16,167
3M Co.	3.050%	4/15/30	5,000	5,504
3 3M Co.	3.875%	6/15/44	1,401	1,655
3 3M Co.	3.125%	9/19/46	12,930	13,702

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	3M Co.	3.625%	10/15/47	10,157	11,757
3	3M Co.	4.000%	9/14/48	15,270	18,678
	3M Co.	3.250%	8/26/49	5,900	6,447
	3M Co.	3.700%	4/15/50	13,734	16,155
	Acuity Brands Lighting Inc.	2.150%	12/15/30	5,540	5,493
	Allegion plc	3.500%	10/1/29	5,135	5,580
	Allegion US Holding Co. Inc.	3.200%	10/1/24	1,600	1,702
	Allegion US Holding Co. Inc.	3.550%	10/1/27	5,169	5,608
3	American Airlines Pass-Through Trust Class A Series 2016-3	3.250%	10/15/28	1,834	1,775
3	American Airlines Pass-Through Trust Class AA Series 2015-2	3.600%	9/22/27	817	841
3	American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	2,809	2,884
3	American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	8,185	8,293
3	American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	4,780	4,815
3	American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	2,053	2,109
3	American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	3,072	3,122
3	American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	8,457	8,662
	Amphenol Corp.	3.200%	4/1/24	4,250	4,506
	Amphenol Corp.	2.050%	3/1/25	2,800	2,904
	Amphenol Corp.	4.350%	6/1/29	5,000	5,865
	Amphenol Corp.	2.800%	2/15/30	15,695	16,611
3	BNSF Funding Trust I	6.613%	12/15/55	600	687
	Boeing Co.	1.167%	2/4/23	15,900	15,959
	Boeing Co.	2.800%	3/1/23	8,941	9,243
	Boeing Co.	4.508%	5/1/23	39,315	41,904
	Boeing Co.	1.875%	6/15/23	13,224	13,482
	Boeing Co.	1.433%	2/4/24	30,750	30,829
	Boeing Co.	2.800%	3/1/24	4,575	4,774
	Boeing Co.	2.850%	10/30/24	7,908	8,306
	Boeing Co.	2.500%	3/1/25	2,831	2,932
	Boeing Co.	4.875%	5/1/25	49,188	55,130
	Boeing Co.	7.250%	6/15/25	675	817
	Boeing Co.	2.600%	10/30/25	4,565	4,751
	Boeing Co.	2.750%	2/1/26	8,106	8,461
	Boeing Co.	2.196%	2/4/26	73,185	73,877
	Boeing Co.	3.100%	5/1/26	10,050	10,640
	Boeing Co.	2.250%	6/15/26	6,626	6,765
	Boeing Co.	2.700%	2/1/27	13,337	13,782
	Boeing Co.	2.800%	3/1/27	6,656	6,911
	Boeing Co.	5.040%	5/1/27	25,942	29,949
	Boeing Co.	3.250%	2/1/28	8,680	9,205
	Boeing Co.	3.250%	3/1/28	4,930	5,201
	Boeing Co.	3.450%	11/1/28	4,655	4,967
	Boeing Co.	3.200%	3/1/29	10,526	11,056
	Boeing Co.	2.950%	2/1/30	12,265	12,559
	Boeing Co.	5.150%	5/1/30	60,500	71,696
	Boeing Co.	3.625%	2/1/31	18,000	19,361
	Boeing Co.	6.125%	2/15/33	6,485	8,234
	Boeing Co.	3.600%	5/1/34	27,009	28,459
	Boeing Co.	3.250%	2/1/35	13,521	13,745
	Boeing Co.	6.625%	2/15/38	4,275	5,766
	Boeing Co.	3.550%	3/1/38	3,965	4,062
	Boeing Co.	3.500%	3/1/39	6,241	6,290
	Boeing Co.	6.875%	3/15/39	7,713	10,805
	Boeing Co.	5.875%	2/15/40	5,578	7,168

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Boeing Co.	5.705%	5/1/40	44,157	56,974
Boeing Co.	3.375%	6/15/46	10,150	9,778
Boeing Co.	3.650%	3/1/47	9,367	9,344
Boeing Co.	3.625%	3/1/48	4,625	4,613
Boeing Co.	3.850%	11/1/48	3,816	3,938
Boeing Co.	3.900%	5/1/49	12,765	13,416
Boeing Co.	3.750%	2/1/50	10,688	11,025
Boeing Co.	5.805%	5/1/50	70,155	94,659
Boeing Co.	3.825%	3/1/59	8,450	8,510
Boeing Co.	3.950%	8/1/59	5,750	6,008
Boeing Co.	5.930%	5/1/60	43,600	60,139
Burlington Northern Santa Fe LLC	3.050%	9/1/22	10,043	10,290
Burlington Northern Santa Fe LLC	3.000%	3/15/23	5,981	6,216
Burlington Northern Santa Fe LLC	3.850%	9/1/23	11,569	12,345
Burlington Northern Santa Fe LLC	3.750%	4/1/24	9,867	10,653
Burlington Northern Santa Fe LLC	3.400%	9/1/24	13,600	14,716
Burlington Northern Santa Fe LLC	3.000%	4/1/25	11,885	12,810
Burlington Northern Santa Fe LLC	3.650%	9/1/25	10,895	12,020
Burlington Northern Santa Fe LLC	7.000%	12/15/25	2,116	2,645
Burlington Northern Santa Fe LLC	3.250%	6/15/27	10,709	11,797
Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,425	4,895
Burlington Northern Santa Fe LLC	6.150%	5/1/37	4,346	6,278
Burlington Northern Santa Fe LLC	5.750%	5/1/40	8,365	11,858
Burlington Northern Santa Fe LLC	5.050%	3/1/41	7,825	10,387
Burlington Northern Santa Fe LLC	5.400%	6/1/41	11,804	16,218
Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,800	6,306
Burlington Northern Santa Fe LLC	4.400%	3/15/42	10,181	12,583
Burlington Northern Santa Fe LLC	4.375%	9/1/42	12,522	15,489
Burlington Northern Santa Fe LLC	4.450%	3/15/43	16,347	20,491
Burlington Northern Santa Fe LLC	5.150%	9/1/43	5,193	7,080
Burlington Northern Santa Fe LLC	4.900%	4/1/44	10,896	14,523
Burlington Northern Santa Fe LLC	4.550%	9/1/44	12,501	15,934
Burlington Northern Santa Fe LLC	4.150%	4/1/45	10,626	12,874
Burlington Northern Santa Fe LLC	4.700%	9/1/45	8,738	11,377
Burlington Northern Santa Fe LLC	3.900%	8/1/46	14,043	16,490
Burlington Northern Santa Fe LLC	4.125%	6/15/47	14,353	17,445
Burlington Northern Santa Fe LLC	4.050%	6/15/48	11,206	13,542
Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,578	10,523
Burlington Northern Santa Fe LLC	3.550%	2/15/50	14,489	16,411
Burlington Northern Santa Fe LLC	3.050%	2/15/51	5,985	6,238
Burlington Northern Santa Fe LLC	3.300%	9/15/51	2,800	3,055
Canadian National Railway Co.	2.950%	11/21/24	9,219	9,830
Canadian National Railway Co.	2.750%	3/1/26	7,817	8,391
Canadian National Railway Co.	6.900%	7/15/28	2,250	2,991
Canadian National Railway Co.	6.250%	8/1/34	1,570	2,224
Canadian National Railway Co.	6.200%	6/1/36	5,868	8,280
Canadian National Railway Co.	6.375%	11/15/37	3,893	5,613
Canadian National Railway Co.	3.200%	8/2/46	4,033	4,179
Canadian National Railway Co.	3.650%	2/3/48	21,841	24,237
Canadian National Railway Co.	4.450%	1/20/49	1,570	1,954
Canadian National Railway Co.	2.450%	5/1/50	10,550	9,547
Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,661
Canadian Pacific Railway Co.	2.900%	2/1/25	7,462	7,923
Canadian Pacific Railway Co.	4.000%	6/1/28	700	796
Canadian Pacific Railway Co.	2.050%	3/5/30	10,336	10,300
Canadian Pacific Railway Co.	7.125%	10/15/31	3,660	5,214
Canadian Pacific Railway Co.	5.750%	3/15/33	375	492
Canadian Pacific Railway Co.	4.800%	9/15/35	3,092	3,839
Canadian Pacific Railway Co.	5.950%	5/15/37	14,820	20,507
Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	18,938
Canadian Pacific Railway Co.	4.800%	8/1/45	6,221	8,036

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Canadian Pacific Railway Co.	6.125%	9/15/15	6,349	9,866
Carrier Global Corp.	2.242%	2/15/25	26,710	27,789
Carrier Global Corp.	2.493%	2/15/27	17,075	17,868
Carrier Global Corp.	2.722%	2/15/30	40,160	41,636
Carrier Global Corp.	3.377%	4/5/40	23,883	25,132
Carrier Global Corp.	3.577%	4/5/50	28,655	30,416
³ Caterpillar Financial Services Corp.	1.900%	9/6/22	50	51
³ Caterpillar Financial Services Corp.	1.950%	11/18/22	2,680	2,740
³ Caterpillar Financial Services Corp.	2.550%	11/29/22	9,210	9,503
Caterpillar Financial Services Corp.	0.250%	3/1/23	10,340	10,331
³ Caterpillar Financial Services Corp.	2.625%	3/1/23	3,210	3,334
³ Caterpillar Financial Services Corp.	3.450%	5/15/23	7,181	7,598
Caterpillar Financial Services Corp.	0.650%	7/7/23	7,875	7,918
³ Caterpillar Financial Services Corp.	0.450%	9/14/23	8,575	8,587
³ Caterpillar Financial Services Corp.	3.750%	11/24/23	10,224	11,039
³ Caterpillar Financial Services Corp.	3.650%	12/7/23	5,240	5,646
³ Caterpillar Financial Services Corp.	2.850%	5/17/24	7,495	7,974
³ Caterpillar Financial Services Corp.	3.300%	6/9/24	7,657	8,256
³ Caterpillar Financial Services Corp.	2.150%	11/8/24	10,905	11,422
³ Caterpillar Financial Services Corp.	3.250%	12/1/24	15,937	17,324
³ Caterpillar Financial Services Corp.	1.450%	5/15/25	5,900	6,041
³ Caterpillar Financial Services Corp.	0.800%	11/13/25	9,101	9,048
Caterpillar Financial Services Corp.	0.900%	3/2/26	9,840	9,811
Caterpillar Financial Services Corp.	2.400%	8/9/26	6,345	6,741
³ Caterpillar Financial Services Corp.	1.100%	9/14/27	7,675	7,581
Caterpillar Inc.	3.400%	5/15/24	12,422	13,341
Caterpillar Inc.	2.600%	9/19/29	6,600	7,045
Caterpillar Inc.	2.600%	4/9/30	13,695	14,617
Caterpillar Inc.	1.900%	3/12/31	7,150	7,164
Caterpillar Inc.	5.300%	9/15/35	3,000	4,006
Caterpillar Inc.	6.050%	8/15/36	10,011	14,419
Caterpillar Inc.	5.200%	5/27/41	10,077	13,928
Caterpillar Inc.	3.803%	8/15/42	23,519	27,974
Caterpillar Inc.	4.300%	5/15/44	4,706	5,961
Caterpillar Inc.	3.250%	9/19/49	12,280	13,540
Caterpillar Inc.	3.250%	4/9/50	15,523	17,204
Caterpillar Inc.	4.750%	5/15/64	5,115	7,370
CH Robinson Worldwide Inc.	4.200%	4/15/28	5,817	6,642
CNH Industrial Capital LLC	1.950%	7/2/23	2,250	2,307
CNH Industrial Capital LLC	4.200%	1/15/24	28,900	31,287
CNH Industrial Capital LLC	1.875%	1/15/26	6,615	6,737
CNH Industrial Capital LLC	1.450%	7/15/26	3,000	2,984
CNH Industrial NV	4.500%	8/15/23	3,714	4,004
³ CNH Industrial NV	3.850%	11/15/27	6,191	6,865
³ Continental Airlines Pass-Through Trust Class A Series 2007-1	5.983%	4/19/22	1,378	1,407
³ Continental Airlines Pass-Through Trust Class A Series 2012-1	4.150%	4/11/24	4,784	5,081
³ Continental Airlines Pass-Through Trust Class A Series 2012-2	4.000%	10/29/24	843	891
Crane Co.	4.450%	12/15/23	6,450	6,955
Crane Co.	4.200%	3/15/48	5,000	5,546
CSX Corp.	3.400%	8/1/24	5,250	5,651
CSX Corp.	3.350%	11/1/25	15,086	16,498
CSX Corp.	2.600%	11/1/26	9,248	9,848
CSX Corp.	3.250%	6/1/27	14,474	15,873
CSX Corp.	3.800%	3/1/28	17,247	19,444
CSX Corp.	4.250%	3/15/29	18,808	21,864
CSX Corp.	2.400%	2/15/30	8,345	8,594
CSX Corp.	6.000%	10/1/36	6,969	9,672
CSX Corp.	6.150%	5/1/37	5,807	8,198

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CSX Corp.	6.220%	4/30/40	9,357	13,726
CSX Corp.	5.500%	4/15/41	10,057	13,632
CSX Corp.	4.750%	5/30/42	4,185	5,286
CSX Corp.	4.400%	3/1/43	713	859
CSX Corp.	4.100%	3/15/44	10,705	12,529
CSX Corp.	3.800%	11/1/46	5,427	6,141
CSX Corp.	4.300%	3/1/48	10,990	13,343
CSX Corp.	4.750%	11/15/48	7,951	10,287
CSX Corp.	4.500%	3/15/49	14,550	18,189
CSX Corp.	3.350%	9/15/49	9,917	10,506
CSX Corp.	3.800%	4/15/50	6,845	7,848
CSX Corp.	2.500%	5/15/51	5,719	5,205
CSX Corp.	4.500%	8/1/54	1,400	1,775
CSX Corp.	4.250%	11/1/66	9,355	11,576
CSX Corp.	4.650%	3/1/68	12,149	15,947
Cummins Inc.	3.650%	10/1/23	2,200	2,342
Cummins Inc.	0.750%	9/1/25	3,683	3,659
Cummins Inc.	1.500%	9/1/30	9,000	8,684
Cummins Inc.	4.875%	10/1/43	9,230	12,204
Cummins Inc.	2.600%	9/1/50	7,881	7,505
Deere & Co.	2.750%	4/15/25	11,900	12,701
Deere & Co.	5.375%	10/16/29	9,962	12,699
Deere & Co.	3.100%	4/15/30	6,525	7,208
Deere & Co.	7.125%	3/3/31	1,033	1,493
Deere & Co.	3.900%	6/9/42	7,714	9,485
Deere & Co.	2.875%	9/7/49	4,335	4,534
Deere & Co.	3.750%	4/15/50	15,728	18,988
3.7 Delta Air Lines Inc.	7.000%	5/1/25	11,000	12,836
3.7 Delta Air Lines Inc.	4.500%	10/20/25	6,400	6,890
3.7 Delta Air Lines Inc.	4.750%	10/20/28	1,200	1,335
3 Delta Air Lines Pass-Through Trust Class AA Series 2015-1	3.625%	7/30/27	3,006	3,239
3 Delta Air Lines Pass-Through Trust Class AA Series 2019-1	3.204%	4/25/24	6,000	6,344
3 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	8,767	8,846
Dover Corp.	3.150%	11/15/25	9,140	9,831
Dover Corp.	2.950%	11/4/29	4,247	4,565
Dover Corp.	5.375%	10/15/35	2,460	3,149
Dover Corp.	5.375%	3/1/41	4,109	5,333
Eaton Corp.	2.750%	11/2/22	19,590	20,225
Eaton Corp.	3.103%	9/15/27	14,695	15,989
Eaton Corp.	4.000%	11/2/32	10,067	11,727
Eaton Corp.	4.150%	11/2/42	4,897	5,844
Eaton Corp.	3.915%	9/15/47	5,715	6,571
Emerson Electric Co.	2.625%	2/15/23	4,200	4,333
Emerson Electric Co.	3.150%	6/1/25	6,150	6,657
Emerson Electric Co.	0.875%	10/15/26	6,900	6,803
Emerson Electric Co.	1.800%	10/15/27	16,525	16,922
Emerson Electric Co.	1.950%	10/15/30	7,000	7,078
Emerson Electric Co.	2.750%	10/15/50	9,200	9,199
FedEx Corp.	3.250%	4/1/26	9,402	10,295
FedEx Corp.	3.400%	2/15/28	6,756	7,506
FedEx Corp.	3.100%	8/5/29	13,220	14,334
FedEx Corp.	4.250%	5/15/30	9,128	10,639
FedEx Corp.	2.400%	5/15/31	6,670	6,794
FedEx Corp.	4.900%	1/15/34	4,987	6,224
FedEx Corp.	3.900%	2/1/35	12,857	14,716
FedEx Corp.	3.250%	5/15/41	7,355	7,573
FedEx Corp.	3.875%	8/1/42	4,629	5,151
FedEx Corp.	4.100%	4/15/43	6,795	7,757

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	FedEx Corp.	5.100%	1/15/44	13,247	17,009
	FedEx Corp.	4.100%	2/1/45	5,632	6,437
	FedEx Corp.	4.750%	11/15/45	19,115	23,825
	FedEx Corp.	4.550%	4/1/46	16,140	19,539
	FedEx Corp.	4.400%	1/15/47	9,780	11,680
	FedEx Corp.	4.050%	2/15/48	13,896	15,962
	FedEx Corp.	4.950%	10/17/48	14,700	18,970
	FedEx Corp.	5.250%	5/15/50	15,715	21,319
	FedEx Corp.	4.500%	2/1/65	1,124	1,292
3	FedEx Corp. Pass-Through Trust Class AA Series 2020-1	1.875%	2/20/34	15,475	15,324
	Flowserve Corp.	3.500%	9/15/22	16,830	17,273
	Flowserve Corp.	4.000%	11/15/23	4,225	4,507
	Flowserve Corp.	3.500%	10/1/30	5,720	6,036
	Fortive Corp.	3.150%	6/15/26	11,729	12,743
	Fortive Corp.	4.300%	6/15/46	7,500	8,949
	General Dynamics Corp.	2.250%	11/15/22	7,840	8,010
	General Dynamics Corp.	3.375%	5/15/23	21,575	22,742
	General Dynamics Corp.	1.875%	8/15/23	21,190	21,814
	General Dynamics Corp.	2.375%	11/15/24	9,650	10,176
	General Dynamics Corp.	3.250%	4/1/25	1,711	1,854
	General Dynamics Corp.	3.500%	5/15/25	13,635	14,944
	General Dynamics Corp.	2.125%	8/15/26	6,885	7,197
	General Dynamics Corp.	2.625%	11/15/27	14,129	15,097
	General Dynamics Corp.	3.750%	5/15/28	11,639	13,236
	General Dynamics Corp.	3.625%	4/1/30	12,928	14,625
	General Dynamics Corp.	4.250%	4/1/40	8,830	10,800
	General Dynamics Corp.	3.600%	11/15/42	4,468	5,146
	General Dynamics Corp.	4.250%	4/1/50	8,740	11,194
3	General Electric Co.	3.150%	9/7/22	4,979	5,141
3	General Electric Co.	3.100%	1/9/23	11,432	11,884
	General Electric Co.	3.375%	3/11/24	2,000	2,146
3	General Electric Co.	3.450%	5/15/24	10,190	10,911
	General Electric Co.	3.450%	5/1/27	19,525	21,479
	General Electric Co.	3.625%	5/1/30	20,580	22,973
3	General Electric Co.	6.750%	3/15/32	30,932	42,897
3	General Electric Co.	6.150%	8/7/37	8,000	11,138
3	General Electric Co.	5.875%	1/14/38	30,000	40,857
3	General Electric Co.	6.875%	1/10/39	20,687	31,046
	General Electric Co.	4.250%	5/1/40	20,000	23,400
	General Electric Co.	4.125%	10/9/42	6,020	6,958
	General Electric Co.	4.350%	5/1/50	38,159	46,193
3,5,7	GXO Logistics Inc.	1.650%	7/15/26	5,000	4,975
3,5,7	GXO Logistics Inc.	2.650%	7/15/31	3,000	2,985
	Honeywell International Inc.	2.150%	8/8/22	7,500	7,643
	Honeywell International Inc.	0.483%	8/19/22	8,125	8,127
	Honeywell International Inc.	3.350%	12/1/23	5,660	6,050
	Honeywell International Inc.	2.300%	8/15/24	16,502	17,330
	Honeywell International Inc.	1.350%	6/1/25	15,700	16,003
	Honeywell International Inc.	2.500%	11/1/26	18,777	20,010
	Honeywell International Inc.	2.700%	8/15/29	8,178	8,774
	Honeywell International Inc.	1.950%	6/1/30	12,577	12,778
	Honeywell International Inc.	5.700%	3/15/36	5,449	7,505
	Honeywell International Inc.	5.700%	3/15/37	8,766	12,165
	Honeywell International Inc.	5.375%	3/1/41	5,500	7,651
	Honeywell International Inc.	3.812%	11/21/47	4,060	4,851
	Honeywell International Inc.	2.800%	6/1/50	8,000	8,248
	Huntington Ingalls Industries Inc.	3.844%	5/1/25	7,564	8,256
	Huntington Ingalls Industries Inc.	3.483%	12/1/27	8,711	9,501
	Huntington Ingalls Industries Inc.	4.200%	5/1/30	7,250	8,298
	IDEX Corp.	3.000%	5/1/30	4,583	4,845
	Illinois Tool Works Inc.	3.500%	3/1/24	6,063	6,494

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Illinois Tool Works Inc.	2.650%	11/15/26	19,536	20,953
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	6,225
Illinois Tool Works Inc.	3.900%	9/1/42	17,549	20,953
JB Hunt Transport Services Inc.	3.300%	8/15/22	4,100	4,209
JB Hunt Transport Services Inc.	3.875%	3/1/26	9,000	10,022
³ JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	7,013	7,722
³ JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	10,315	10,497
³ John Deere Capital Corp.	2.150%	9/8/22	16,050	16,408
³ John Deere Capital Corp.	2.700%	1/6/23	1,350	1,398
John Deere Capital Corp.	2.800%	1/27/23	3,010	3,128
³ John Deere Capital Corp.	2.800%	3/6/23	14,021	14,608
³ John Deere Capital Corp.	1.200%	4/6/23	986	1,001
³ John Deere Capital Corp.	3.450%	6/7/23	5,500	5,829
³ John Deere Capital Corp.	0.700%	7/5/23	3,700	3,726
³ John Deere Capital Corp.	0.400%	10/10/23	2,800	2,802
John Deere Capital Corp.	3.650%	10/12/23	3,655	3,928
³ John Deere Capital Corp.	2.600%	3/7/24	5,520	5,821
³ John Deere Capital Corp.	3.350%	6/12/24	21,467	23,200
³ John Deere Capital Corp.	2.650%	6/24/24	5,529	5,883
³ John Deere Capital Corp.	2.050%	1/9/25	11,255	11,761
³ John Deere Capital Corp.	3.450%	3/13/25	17,823	19,542
³ John Deere Capital Corp.	3.400%	9/11/25	4,910	5,421
³ John Deere Capital Corp.	0.700%	1/15/26	3,058	3,027
³ John Deere Capital Corp.	2.650%	6/10/26	6,944	7,479
³ John Deere Capital Corp.	1.050%	6/17/26	6,700	6,684
³ John Deere Capital Corp.	2.250%	9/14/26	9,875	10,400
³ John Deere Capital Corp.	1.750%	3/9/27	6,766	6,932
³ John Deere Capital Corp.	2.800%	9/8/27	13,104	14,182
³ John Deere Capital Corp.	3.050%	1/6/28	14,260	15,635
³ John Deere Capital Corp.	3.450%	3/7/29	7,205	8,108
³ John Deere Capital Corp.	2.800%	7/18/29	8,933	9,655
³ John Deere Capital Corp.	2.450%	1/9/30	11,594	12,201
John Deere Capital Corp.	1.450%	1/15/31	5,100	4,931
³ John Deere Capital Corp.	2.000%	6/17/31	4,200	4,236
³ Johnson Controls International plc	3.625%	7/2/24	2,400	2,579
³ Johnson Controls International plc	3.900%	2/14/26	5,764	6,387
Johnson Controls International plc	1.750%	9/15/30	8,225	7,927
³ Johnson Controls International plc	6.000%	1/15/36	1,698	2,378
³ Johnson Controls International plc	4.625%	7/2/44	9,902	12,303
³ Johnson Controls International plc	5.125%	9/14/45	3,463	4,586
Johnson Controls International plc	4.500%	2/15/47	9,246	11,598
³ Johnson Controls International plc	4.950%	7/2/64	5,057	6,832
³ Kansas City Southern	3.000%	5/15/23	17,791	18,443
Kansas City Southern	2.875%	11/15/29	8,985	9,459
³ Kansas City Southern	4.300%	5/15/43	5,740	6,589
³ Kansas City Southern	4.950%	8/15/45	9,025	11,531
Kansas City Southern	4.700%	5/1/48	10,942	13,635
Kansas City Southern	3.500%	5/1/50	5,450	5,765
Kennametal Inc.	4.625%	6/15/28	8,800	9,994
Keysight Technologies Inc.	4.550%	10/30/24	13,592	15,139
Keysight Technologies Inc.	4.600%	4/6/27	7,800	9,059
Keysight Technologies Inc.	3.000%	10/30/29	2,400	2,539
Kirby Corp.	4.200%	3/1/28	13,926	15,569
L3Harris Technologies Inc.	3.850%	6/15/23	6,110	6,497
L3Harris Technologies Inc.	3.950%	5/28/24	5,069	5,490
L3Harris Technologies Inc.	3.832%	4/27/25	17,988	19,728
L3Harris Technologies Inc.	3.850%	12/15/26	6,235	7,000
L3Harris Technologies Inc.	4.400%	6/15/28	1,475	1,713
³ L3Harris Technologies Inc.	4.400%	6/15/28	16,265	18,879
L3Harris Technologies Inc.	2.900%	12/15/29	6,334	6,722
L3Harris Technologies Inc.	1.800%	1/15/31	5,895	5,730

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	L3Harris Technologies Inc.	4.854%	4/27/35	4,988	6,250
	L3Harris Technologies Inc.	6.150%	12/15/40	3,855	5,540
	L3Harris Technologies Inc.	5.054%	4/27/45	6,656	8,769
	Lennox International Inc.	3.000%	11/15/23	1,075	1,128
	Lennox International Inc.	1.350%	8/1/25	5,850	5,888
	Lennox International Inc.	1.700%	8/1/27	5,850	5,856
	Lockheed Martin Corp.	3.100%	1/15/23	13,662	14,177
	Lockheed Martin Corp.	2.900%	3/1/25	9,465	10,148
	Lockheed Martin Corp.	3.550%	1/15/26	25,847	28,573
	Lockheed Martin Corp.	1.850%	6/15/30	5,100	5,118
	Lockheed Martin Corp.	3.600%	3/1/35	11,729	13,457
	Lockheed Martin Corp.	4.500%	5/15/36	9,295	11,685
3	Lockheed Martin Corp.	6.150%	9/1/36	10,300	14,812
	Lockheed Martin Corp.	5.720%	6/1/40	6,050	8,478
	Lockheed Martin Corp.	4.070%	12/15/42	18,566	22,537
	Lockheed Martin Corp.	3.800%	3/1/45	6,715	7,830
	Lockheed Martin Corp.	4.700%	5/15/46	19,990	26,451
	Lockheed Martin Corp.	2.800%	6/15/50	11,000	11,031
	Lockheed Martin Corp.	4.090%	9/15/52	19,781	24,724
3.7	Mileage Plus Holdings LLC	6.500%	6/20/27	4,000	4,404
	Norfolk Southern Corp.	2.903%	2/15/23	11,327	11,705
	Norfolk Southern Corp.	3.850%	1/15/24	2,855	3,061
	Norfolk Southern Corp.	3.650%	8/1/25	2,213	2,433
	Norfolk Southern Corp.	2.900%	6/15/26	4,040	4,357
	Norfolk Southern Corp.	7.800%	5/15/27	2,900	3,897
	Norfolk Southern Corp.	3.150%	6/1/27	9,962	10,832
	Norfolk Southern Corp.	3.800%	8/1/28	10,165	11,513
	Norfolk Southern Corp.	2.550%	11/1/29	10,650	11,200
	Norfolk Southern Corp.	2.300%	5/15/31	5,383	5,455
	Norfolk Southern Corp.	7.050%	5/1/37	1,347	1,929
	Norfolk Southern Corp.	4.837%	10/1/41	22,071	28,344
	Norfolk Southern Corp.	3.950%	10/1/42	1,628	1,873
	Norfolk Southern Corp.	4.450%	6/15/45	7,228	8,836
	Norfolk Southern Corp.	4.650%	1/15/46	6,980	8,745
	Norfolk Southern Corp.	3.942%	11/1/47	2,920	3,352
	Norfolk Southern Corp.	4.150%	2/28/48	3,235	3,810
	Norfolk Southern Corp.	4.100%	5/15/49	5,295	6,221
	Norfolk Southern Corp.	3.400%	11/1/49	4,255	4,518
	Norfolk Southern Corp.	3.050%	5/15/50	10,363	10,389
	Norfolk Southern Corp.	4.050%	8/15/52	13,009	15,364
	Norfolk Southern Corp.	3.155%	5/15/55	16,476	16,660
	Norfolk Southern Corp.	4.100%	5/15/21	8,820	9,651
	Northrop Grumman Corp.	3.250%	8/1/23	4,808	5,087
	Northrop Grumman Corp.	2.930%	1/15/25	10,207	10,882
	Northrop Grumman Corp.	3.200%	2/1/27	12,913	14,061
	Northrop Grumman Corp.	3.250%	1/15/28	27,644	30,170
	Northrop Grumman Corp.	4.400%	5/1/30	16,683	19,731
	Northrop Grumman Corp.	5.150%	5/1/40	7,284	9,563
	Northrop Grumman Corp.	5.050%	11/15/40	6,900	9,015
	Northrop Grumman Corp.	4.750%	6/1/43	14,965	19,270
	Northrop Grumman Corp.	3.850%	4/15/45	5,178	5,960
	Northrop Grumman Corp.	4.030%	10/15/47	27,776	32,993
	Northrop Grumman Corp.	5.250%	5/1/50	14,192	19,956
	Northrop Grumman Systems Corp.	7.750%	2/15/31	5,316	7,747
	nVent Finance Sarl	3.950%	4/15/23	2,280	2,382
	nVent Finance Sarl	4.550%	4/15/28	6,999	7,698
	Oshkosh Corp.	4.600%	5/15/28	9,000	10,393
	Oshkosh Corp.	3.100%	3/1/30	1,300	1,377
	Otis Worldwide Corp.	2.056%	4/5/25	11,920	12,390
	Otis Worldwide Corp.	2.293%	4/5/27	6,910	7,180
	Otis Worldwide Corp.	2.565%	2/15/30	20,000	20,725

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	3.112%	2/15/40	9,095	9,404	
	3.362%	2/15/50	10,000	10,532	
3	PACCAR Financial Corp.	2.300%	8/10/22	5,225	5,343
3	PACCAR Financial Corp.	2.000%	9/26/22	1,935	1,975
3	PACCAR Financial Corp.	2.650%	4/6/23	5,400	5,619
	PACCAR Financial Corp.	3.400%	8/9/23	6,446	6,846
3	PACCAR Financial Corp.	0.350%	8/11/23	4,850	4,847
3	PACCAR Financial Corp.	0.350%	2/2/24	4,265	4,247
3	PACCAR Financial Corp.	2.150%	8/15/24	5,185	5,423
3	PACCAR Financial Corp.	1.800%	2/6/25	7,330	7,552
3	Parker-Hannifin Corp.	3.500%	9/15/22	1,950	2,022
	Parker-Hannifin Corp.	2.700%	6/14/24	8,770	9,244
3	Parker-Hannifin Corp.	3.300%	11/21/24	16,289	17,502
	Parker-Hannifin Corp.	3.250%	3/1/27	20,998	22,963
	Parker-Hannifin Corp.	3.250%	6/14/29	9,118	9,974
3	Parker-Hannifin Corp.	4.200%	11/21/34	5,505	6,477
3	Parker-Hannifin Corp.	6.250%	5/15/38	5,000	7,098
3	Parker-Hannifin Corp.	4.450%	11/21/44	6,515	8,054
	Parker-Hannifin Corp.	4.100%	3/1/47	7,892	9,445
	Parker-Hannifin Corp.	4.000%	6/14/49	7,644	9,070
	Pentair Finance Sarl	4.500%	7/1/29	3,351	3,927
	Precision Castparts Corp.	2.500%	1/15/23	21,253	21,852
	Precision Castparts Corp.	3.250%	6/15/25	14,766	16,017
	Precision Castparts Corp.	3.900%	1/15/43	7,050	7,986
	Precision Castparts Corp.	4.375%	6/15/45	3,917	4,753
	Raytheon Technologies Corp.	2.500%	12/15/22	14,181	14,553
	Raytheon Technologies Corp.	3.200%	3/15/24	12,753	13,568
	Raytheon Technologies Corp.	3.950%	8/16/25	23,430	26,054
	Raytheon Technologies Corp.	3.500%	3/15/27	11,975	13,214
	Raytheon Technologies Corp.	3.125%	5/4/27	14,057	15,287
	Raytheon Technologies Corp.	7.200%	8/15/27	3,260	4,268
	Raytheon Technologies Corp.	6.700%	8/1/28	6,115	8,023
	Raytheon Technologies Corp.	4.125%	11/16/28	42,272	48,688
	Raytheon Technologies Corp.	7.500%	9/15/29	8,611	12,038
	Raytheon Technologies Corp.	2.250%	7/1/30	4,066	4,134
	Raytheon Technologies Corp.	5.400%	5/1/35	10,245	13,421
	Raytheon Technologies Corp.	6.050%	6/1/36	13,170	18,411
	Raytheon Technologies Corp.	6.125%	7/15/38	11,235	16,035
	Raytheon Technologies Corp.	4.450%	11/16/38	17,729	21,458
	Raytheon Technologies Corp.	5.700%	4/15/40	16,680	23,160
	Raytheon Technologies Corp.	4.700%	12/15/41	8,700	10,953
	Raytheon Technologies Corp.	4.500%	6/1/42	40,566	50,492
	Raytheon Technologies Corp.	4.800%	12/15/43	5,041	6,365
	Raytheon Technologies Corp.	4.150%	5/15/45	16,637	19,730
	Raytheon Technologies Corp.	3.750%	11/1/46	14,948	16,858
	Raytheon Technologies Corp.	4.350%	4/15/47	12,000	14,699
	Raytheon Technologies Corp.	4.050%	5/4/47	15,039	17,676
	Raytheon Technologies Corp.	4.625%	11/16/48	15,980	20,519
	Raytheon Technologies Corp.	3.125%	7/1/50	13,000	13,368
	Republic Services Inc.	4.750%	5/15/23	3,256	3,486
	Republic Services Inc.	2.500%	8/15/24	7,741	8,131
	Republic Services Inc.	3.200%	3/15/25	8,196	8,815
	Republic Services Inc.	0.875%	11/15/25	1,100	1,091
	Republic Services Inc.	2.900%	7/1/26	7,432	7,969
	Republic Services Inc.	3.375%	11/15/27	2,110	2,319
	Republic Services Inc.	3.950%	5/15/28	4,119	4,684
	Republic Services Inc.	2.300%	3/1/30	8,641	8,778
	Republic Services Inc.	1.450%	2/15/31	9,756	9,147
	Republic Services Inc.	1.750%	2/15/32	21,675	20,652
	Republic Services Inc.	6.200%	3/1/40	6,263	8,997
	Republic Services Inc.	5.700%	5/15/41	14,048	19,382

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Republic Services Inc.	3.050%	3/1/50	3,470	3,542
Rockwell Automation Inc.	3.500%	3/1/29	9,090	10,190
Rockwell Automation Inc.	4.200%	3/1/49	7,525	9,420
³ Ryder System Inc.	2.500%	9/1/22	986	1,008
³ Ryder System Inc.	3.400%	3/1/23	5,605	5,859
³ Ryder System Inc.	3.750%	6/9/23	14,290	15,131
³ Ryder System Inc.	3.650%	3/18/24	13,233	14,224
³ Ryder System Inc.	2.500%	9/1/24	10,543	11,036
³ Ryder System Inc.	4.625%	6/1/25	10,450	11,789
³ Ryder System Inc.	2.900%	12/1/26	4,850	5,195
Southwest Airlines Co.	2.750%	11/16/22	950	976
Southwest Airlines Co.	4.750%	5/4/23	14,292	15,339
Southwest Airlines Co.	5.250%	5/4/25	28,944	33,063
Southwest Airlines Co.	3.000%	11/15/26	7,026	7,495
Southwest Airlines Co.	5.125%	6/15/27	26,840	31,606
Southwest Airlines Co.	3.450%	11/16/27	3,460	3,753
Southwest Airlines Co.	2.625%	2/10/30	3,185	3,267
³ Southwest Airlines Co. Pass-Through Trust Series 2007-1	6.150%	8/1/22	395	407
³ Spirit Airlines Pass-Through Trust Class A Series 2015-1	4.100%	4/1/28	1,368	1,424
Teledyne Technologies Inc.	0.650%	4/1/23	4,600	4,598
Teledyne Technologies Inc.	0.950%	4/1/24	3,900	3,905
Teledyne Technologies Inc.	1.600%	4/1/26	2,600	2,608
Teledyne Technologies Inc.	2.250%	4/1/28	6,900	7,030
Teledyne Technologies Inc.	2.750%	4/1/31	10,725	11,026
Textron Inc.	4.300%	3/1/24	3,825	4,141
Textron Inc.	3.875%	3/1/25	13,626	14,868
Textron Inc.	4.000%	3/15/26	12,033	13,444
Textron Inc.	3.650%	3/15/27	5,840	6,466
Textron Inc.	3.375%	3/1/28	4,629	5,015
Textron Inc.	3.900%	9/17/29	4,700	5,258
Textron Inc.	2.450%	3/15/31	3,400	3,417
Timken Co.	3.875%	9/1/24	1,000	1,071
Timken Co.	4.500%	12/15/28	10,000	11,172
Trane Technologies Global Holding Co. Ltd.	4.250%	6/15/23	4,350	4,665
Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	9,300	10,449
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	6,040	8,729
Trane Technologies Global Holding Co. Ltd.	4.300%	2/21/48	2,082	2,525
Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	9,899	10,690
Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	4,425	4,845
Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	10,790	12,180
Trane Technologies Luxembourg Finance SA	4.650%	11/1/44	3,495	4,425
Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	4,775	6,000
Trimble Inc.	4.150%	6/15/23	2,115	2,247
Trimble Inc.	4.750%	12/1/24	7,956	8,848
Trimble Inc.	4.900%	6/15/28	7,077	8,298
Tyco Electronics Group SA	3.450%	8/1/24	5,550	5,944
Tyco Electronics Group SA	3.700%	2/15/26	1,100	1,206
Tyco Electronics Group SA	3.125%	8/15/27	14,946	16,123
Tyco Electronics Group SA	7.125%	10/1/37	7,750	11,866
Union Pacific Corp.	4.163%	7/15/22	16,191	16,682
Union Pacific Corp.	2.750%	4/15/23	2,130	2,205
Union Pacific Corp.	3.500%	6/8/23	7,495	7,931
Union Pacific Corp.	3.646%	2/15/24	7,934	8,506
Union Pacific Corp.	3.150%	3/1/24	7,633	8,144
Union Pacific Corp.	3.750%	3/15/24	4,084	4,391
Union Pacific Corp.	3.250%	1/15/25	3,862	4,161
Union Pacific Corp.	3.750%	7/15/25	18,770	20,838
Union Pacific Corp.	3.250%	8/15/25	17,625	19,124
Union Pacific Corp.	2.750%	3/1/26	17,316	18,510
Union Pacific Corp.	2.150%	2/5/27	2,928	3,039
Union Pacific Corp.	3.000%	4/15/27	1,881	2,034

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)	
	Union Pacific Corp.	3.950%	9/10/28	5,127	5,887
	Union Pacific Corp.	3.700%	3/1/29	3,200	3,603
	Union Pacific Corp.	2.400%	2/5/30	6,825	7,045
	Union Pacific Corp.	2.375%	5/20/31	5,250	5,364
	Union Pacific Corp.	3.375%	2/1/35	9,980	10,939
3.7	Union Pacific Corp.	2.891%	4/6/36	9,404	9,782
	Union Pacific Corp.	3.600%	9/15/37	15,575	17,437
	Union Pacific Corp.	3.200%	5/20/41	6,350	6,714
	Union Pacific Corp.	4.050%	11/15/45	3,973	4,585
	Union Pacific Corp.	4.050%	3/1/46	3,850	4,456
	Union Pacific Corp.	3.350%	8/15/46	7,414	7,855
	Union Pacific Corp.	4.000%	4/15/47	1,225	1,420
	Union Pacific Corp.	3.250%	2/5/50	22,955	24,181
	Union Pacific Corp.	3.799%	10/1/51	17,833	20,380
	Union Pacific Corp.	3.875%	2/1/55	11,000	12,451
	Union Pacific Corp.	3.950%	8/15/59	5,276	6,130
	Union Pacific Corp.	3.839%	3/20/60	16,464	18,689
	Union Pacific Corp.	3.550%	5/20/61	8,200	8,798
	Union Pacific Corp.	2.973%	9/16/62	24,680	23,699
	Union Pacific Corp.	4.100%	9/15/67	7,881	9,183
	Union Pacific Corp.	3.750%	2/5/70	6,215	6,836
3.7	Union Pacific Corp.	3.799%	4/6/71	18,537	20,533
3	Union Pacific Railroad Co. Pass-Through Trust Series 2007-3	6.176%	1/2/31	517	615
3	United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	1,864	1,962
3	United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	3,072	3,231
3	United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	1,018	1,076
3	United Airlines Pass-Through Trust Class A Series 2015-1	3.700%	12/1/22	2,940	3,023
3	United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,821	2,857
3	United Airlines Pass-Through Trust Class A Series 2016-2	3.100%	10/7/28	2,302	2,288
3	United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	37,485	41,697
3	United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	3,507	3,678
3	United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	24,839	26,203
3	United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	4,095	4,161
3	United Airlines Pass-Through Trust Class AA Series 2019-1	4.150%	8/25/31	8,889	9,749
3	United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	5,959	5,950
3	United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	8,443	8,954
	United Parcel Service Inc.	2.450%	10/1/22	10,419	10,697
	United Parcel Service Inc.	2.500%	4/1/23	9,587	9,932
	United Parcel Service Inc.	2.200%	9/1/24	2,868	3,006
	United Parcel Service Inc.	2.800%	11/15/24	20,146	21,531
	United Parcel Service Inc.	3.900%	4/1/25	14,130	15,645
	United Parcel Service Inc.	2.400%	11/15/26	8,115	8,633
	United Parcel Service Inc.	3.050%	11/15/27	13,000	14,400
	United Parcel Service Inc.	3.400%	3/15/29	5,755	6,464
	United Parcel Service Inc.	2.500%	9/1/29	5,375	5,714
	United Parcel Service Inc.	4.450%	4/1/30	2,534	3,067
	United Parcel Service Inc.	6.200%	1/15/38	8,486	12,518
	United Parcel Service Inc.	5.200%	4/1/40	15,214	20,720
	United Parcel Service Inc.	4.875%	11/15/40	7,287	9,595
	United Parcel Service Inc.	3.625%	10/1/42	10,932	12,600
	United Parcel Service Inc.	3.400%	11/15/46	4,740	5,268
	United Parcel Service Inc.	3.750%	11/15/47	12,540	14,762
	United Parcel Service Inc.	4.250%	3/15/49	8,683	10,973
	United Parcel Service Inc.	3.400%	9/1/49	8,495	9,525
	United Parcel Service Inc.	5.300%	4/1/50	16,145	23,643
	United Parcel Service of America Inc.	7.620%	4/1/30	1,888	2,686

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3	US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	730	767
	Valmont Industries Inc.	5.000%	10/1/44	6,000	7,248
	Valmont Industries Inc.	5.250%	10/1/54	4,975	6,160
3.7	Vontier Corp.	1.800%	4/1/26	5,996	5,977
3.7	Vontier Corp.	2.400%	4/1/28	6,425	6,378
3.7	Vontier Corp.	2.950%	4/1/31	8,608	8,641
	Waste Connections Inc.	4.250%	12/1/28	5,325	6,161
	Waste Connections Inc.	3.500%	5/1/29	12,036	13,259
	Waste Connections Inc.	2.600%	2/1/30	7,983	8,257
	Waste Connections Inc.	3.050%	4/1/50	5,055	5,145
	Waste Management Inc.	2.900%	9/15/22	1,230	1,260
	Waste Management Inc.	2.400%	5/15/23	11,625	12,029
	Waste Management Inc.	0.750%	11/15/25	3,150	3,122
	Waste Management Inc.	3.150%	11/15/27	16,132	17,654
	Waste Management Inc.	2.000%	6/1/29	2,200	2,221
	Waste Management Inc.	1.500%	3/15/31	12,530	11,859
	Waste Management Inc.	2.950%	6/1/41	8,475	8,738
	Waste Management Inc.	2.500%	11/15/50	9,475	8,835
	Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	12,727	13,802
	Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	5,998	6,391
	Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	11,423	12,281
	Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	13,000	15,100
	WW Grainger Inc.	1.850%	2/15/25	6,275	6,497
	WW Grainger Inc.	4.600%	6/15/45	13,329	17,214
	WW Grainger Inc.	3.750%	5/15/46	5,728	6,584
	WW Grainger Inc.	4.200%	5/15/47	4,255	5,216
	Xylem Inc.	3.250%	11/1/26	4,292	4,698
	Xylem Inc.	1.950%	1/30/28	8,900	9,004
	Xylem Inc.	2.250%	1/30/31	6,625	6,683
	Xylem Inc.	4.375%	11/1/46	5,300	6,317
					6,878,202
Materials (0.83%)					
	Air Products and Chemicals Inc.	2.750%	2/3/23	6,600	6,844
	Air Products and Chemicals Inc.	3.350%	7/31/24	7,775	8,363
	Air Products and Chemicals Inc.	1.850%	5/15/27	8,733	8,967
	Air Products and Chemicals Inc.	2.050%	5/15/30	12,000	12,232
	Air Products and Chemicals Inc.	2.700%	5/15/40	10,425	10,550
	Air Products and Chemicals Inc.	2.800%	5/15/50	12,100	12,125
	Albemarle Corp.	4.150%	12/1/24	5,965	6,532
	Albemarle Corp.	5.450%	12/1/44	7,410	9,357
3	Amcor Flexibles North America Inc.	3.100%	9/15/26	3,803	4,068
	Amcor Flexibles North America Inc.	2.630%	6/19/30	6,650	6,811
	Amcor Flexibles North America Inc.	2.690%	5/25/31	7,350	7,493
	AngloGold Ashanti Holdings plc	3.750%	10/1/30	8,650	8,980
	Barrick Gold Corp.	6.450%	10/15/35	2,525	3,485
	Barrick Gold Corp.	5.250%	4/1/42	10,397	13,690
	Barrick North America Finance LLC	5.700%	5/30/41	11,553	15,897
	Barrick North America Finance LLC	5.750%	5/1/43	11,919	16,779
	Barrick PD Australia Finance Pty. Ltd.	5.950%	10/15/39	11,000	15,224
3.7	Berry Global Inc.	0.950%	2/15/24	5,526	5,537
3.7	Berry Global Inc.	1.570%	1/15/26	15,407	15,427
3.7	Berry Global Inc.	1.650%	1/15/27	8,100	8,032
	BHP Billiton Finance USA Ltd.	3.850%	9/30/23	3,871	4,161
	BHP Billiton Finance USA Ltd.	6.420%	3/1/26	575	709
	BHP Billiton Finance USA Ltd.	4.125%	2/24/42	13,371	16,136
	BHP Billiton Finance USA Ltd.	5.000%	9/30/43	35,685	48,482
	Cabot Corp.	3.700%	7/15/22	1,765	1,809
	Cabot Corp.	4.000%	7/1/29	5,388	5,821
	Carlisle Cos. Inc.	3.750%	11/15/22	3,380	3,500
	Carlisle Cos. Inc.	3.500%	12/1/24	3,242	3,498
	Carlisle Cos. Inc.	3.750%	12/1/27	5,906	6,567

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Carlisle Cos. Inc.	2.750%	3/1/30	11,265	11,752
Celanese US Holdings LLC	4.625%	11/15/22	890	938
Celanese US Holdings LLC	3.500%	5/8/24	3,718	3,980
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,775	1,914
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	4,950	5,330
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,175	13,373
Dow Chemical Co.	4.550%	11/30/25	7,000	7,984
Dow Chemical Co.	3.625%	5/15/26	6,827	7,554
Dow Chemical Co.	4.800%	11/30/28	3,425	4,108
Dow Chemical Co.	7.375%	11/1/29	5,828	8,089
Dow Chemical Co.	2.100%	11/15/30	12,075	11,958
Dow Chemical Co.	4.250%	10/1/34	16,060	18,575
Dow Chemical Co.	9.400%	5/15/39	17,479	30,778
Dow Chemical Co.	5.250%	11/15/41	12,201	15,896
Dow Chemical Co.	4.375%	11/15/42	13,643	16,261
Dow Chemical Co.	4.625%	10/1/44	5,842	7,140
Dow Chemical Co.	5.550%	11/30/48	13,935	19,562
Dow Chemical Co.	4.800%	5/15/49	11,081	14,191
Dow Chemical Co.	3.600%	11/15/50	10,700	11,535
DuPont de Nemours Inc.	4.205%	11/15/23	34,895	37,778
DuPont de Nemours Inc.	4.493%	11/15/25	26,748	30,409
DuPont de Nemours Inc.	4.725%	11/15/28	25,355	30,218
DuPont de Nemours Inc.	5.319%	11/15/38	16,333	21,587
DuPont de Nemours Inc.	5.419%	11/15/48	25,941	36,025
Eagle Materials Inc.	4.500%	8/1/26	5,080	5,202
Eastman Chemical Co.	3.600%	8/15/22	8,214	8,441
Eastman Chemical Co.	3.800%	3/15/25	7,686	8,396
Eastman Chemical Co.	4.500%	12/1/28	1,250	1,458
Eastman Chemical Co.	4.800%	9/1/42	8,741	10,729
Eastman Chemical Co.	4.650%	10/15/44	8,507	10,336
Ecolab Inc.	2.375%	8/10/22	13,295	13,573
Ecolab Inc.	3.250%	1/14/23	5,765	5,991
Ecolab Inc.	2.700%	11/1/26	3,726	3,992
Ecolab Inc.	3.250%	12/1/27	4,917	5,414
Ecolab Inc.	4.800%	3/24/30	12,375	15,173
Ecolab Inc.	1.300%	1/30/31	7,475	7,066
Ecolab Inc.	5.500%	12/8/41	1,883	2,625
Ecolab Inc.	3.950%	12/1/47	14,380	17,358
Ecolab Inc.	2.125%	8/15/50	5,425	4,822
El du Pont de Nemours & Co.	1.700%	7/15/25	8,202	8,408
El du Pont de Nemours & Co.	2.300%	7/15/30	6,550	6,717
Fibria Overseas Finance Ltd.	5.250%	5/12/24	5,440	6,087
Fibria Overseas Finance Ltd.	4.000%	1/14/25	3,895	4,207
Fibria Overseas Finance Ltd.	5.500%	1/17/27	8,612	10,016
FMC Corp.	4.100%	2/1/24	11,210	12,001
FMC Corp.	3.200%	10/1/26	4,125	4,446
FMC Corp.	3.450%	10/1/29	9,081	9,905
FMC Corp.	4.500%	10/1/49	4,545	5,517
Georgia-Pacific LLC	8.000%	1/15/24	7,754	9,181
3.7 Georgia-Pacific LLC	0.625%	5/15/24	3,000	2,992
3.7 Georgia-Pacific LLC	1.750%	9/30/25	5,000	5,125
Georgia-Pacific LLC	7.375%	12/1/25	5,750	7,283
3.7 Georgia-Pacific LLC	0.950%	5/15/26	3,000	2,952
Georgia-Pacific LLC	7.750%	11/15/29	3,879	5,590
3.7 Georgia-Pacific LLC	2.300%	4/30/30	3,750	3,836
Georgia-Pacific LLC	8.875%	5/15/31	5,140	8,112
Huntsman International LLC	4.500%	5/1/29	5,900	6,714
Huntsman International LLC	2.950%	6/15/31	2,350	2,390
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,410	2,508
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,900	3,356
International Flavors & Fragrances Inc.	4.375%	6/1/47	6,300	7,421

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International Flavors & Fragrances Inc.	5.000%	9/26/48	8,802	11,400
International Paper Co.	3.800%	1/15/26	1,123	1,248
International Paper Co.	5.000%	9/15/35	6,272	7,892
International Paper Co.	7.300%	11/15/39	7,560	11,806
International Paper Co.	6.000%	11/15/41	3,053	4,353
International Paper Co.	4.800%	6/15/44	15,659	19,966
International Paper Co.	5.150%	5/15/46	13,047	17,468
International Paper Co.	4.350%	8/15/48	6,775	8,434
Kinross Gold Corp.	5.950%	3/15/24	4,907	5,487
Kinross Gold Corp.	4.500%	7/15/27	355	406
Linde Inc.	2.200%	8/15/22	6,644	6,754
Linde Inc.	2.700%	2/21/23	3,300	3,406
Linde Inc.	2.650%	2/5/25	9,625	10,197
Linde Inc.	3.200%	1/30/26	7,185	7,862
Linde Inc.	1.100%	8/10/30	9,925	9,331
Linde Inc.	3.550%	11/7/42	2,645	3,047
Linde Inc.	2.000%	8/10/50	5,500	4,698
Lubrizol Corp.	6.500%	10/1/34	5,450	7,893
LYB International Finance BV	4.000%	7/15/23	2,875	3,070
LYB International Finance BV	5.250%	7/15/43	3,267	4,223
LYB International Finance BV	4.875%	3/15/44	6,065	7,557
LYB International Finance II BV	3.500%	3/2/27	13,142	14,341
LYB International Finance III LLC	2.875%	5/1/25	6,028	6,404
LYB International Finance III LLC	1.250%	10/1/25	3,650	3,646
LYB International Finance III LLC	3.375%	5/1/30	18,470	20,067
LYB International Finance III LLC	2.250%	10/1/30	5,750	5,744
LYB International Finance III LLC	3.375%	10/1/40	1,275	1,322
LYB International Finance III LLC	4.200%	10/15/49	6,870	7,870
LYB International Finance III LLC	4.200%	5/1/50	20,275	23,256
LYB International Finance III LLC	3.625%	4/1/51	20,820	22,045
LYB International Finance III LLC	3.800%	10/1/60	8,025	8,473
LyondellBasell Industries NV	5.750%	4/15/24	10,276	11,511
LyondellBasell Industries NV	4.625%	2/26/55	13,837	16,818
5 Martin Marietta Materials Inc.	0.650%	7/15/23	1,803	1,806
Martin Marietta Materials Inc.	4.250%	7/2/24	2,000	2,183
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	6,994
Martin Marietta Materials Inc.	3.500%	12/15/27	8,000	8,811
3 Martin Marietta Materials Inc.	2.500%	3/15/30	6,333	6,440
5 Martin Marietta Materials Inc.	2.400%	7/15/31	7,367	7,398
Martin Marietta Materials Inc.	4.250%	12/15/47	9,400	10,982
5 Martin Marietta Materials Inc.	3.200%	7/15/51	10,679	10,665
Mosaic Co.	3.250%	11/15/22	10,890	11,273
Mosaic Co.	4.250%	11/15/23	19,874	21,341
Mosaic Co.	4.050%	11/15/27	7,893	8,846
Mosaic Co.	5.450%	11/15/33	6,942	8,727
Mosaic Co.	4.875%	11/15/41	5,393	6,343
Mosaic Co.	5.625%	11/15/43	4,311	5,644
NewMarket Corp.	2.700%	3/18/31	5,500	5,509
Newmont Corp.	3.700%	3/15/23	1,529	1,597
Newmont Corp.	2.800%	10/1/29	7,632	8,010
Newmont Corp.	2.250%	10/1/30	16,714	16,703
3 Newmont Corp.	5.875%	4/1/35	2,910	3,927
Newmont Corp.	6.250%	10/1/39	14,947	21,608
Newmont Corp.	4.875%	3/15/42	13,223	16,800
Newmont Corp.	5.450%	6/9/44	6,000	8,197
Nucor Corp.	4.125%	9/15/22	4,202	4,352
Nucor Corp.	4.000%	8/1/23	10,678	11,371
Nucor Corp.	2.000%	6/1/25	4,701	4,862
Nucor Corp.	3.950%	5/1/28	601	685
Nucor Corp.	2.700%	6/1/30	3,300	3,447
3.7 Nucor Corp.	2.979%	12/15/55	25,300	24,467

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Nutrien Ltd.	3.150%	10/1/22	3,924	4,029
Nutrien Ltd.	1.900%	5/13/23	2,900	2,971
Nutrien Ltd.	3.500%	6/1/23	15,785	16,533
Nutrien Ltd.	3.625%	3/15/24	7,675	8,195
Nutrien Ltd.	3.375%	3/15/25	6,080	6,557
Nutrien Ltd.	3.000%	4/1/25	9,196	9,792
Nutrien Ltd.	4.000%	12/15/26	7,150	8,057
Nutrien Ltd.	2.950%	5/13/30	11,675	12,324
Nutrien Ltd.	4.125%	3/15/35	6,650	7,603
Nutrien Ltd.	5.875%	12/1/36	1,000	1,360
Nutrien Ltd.	5.625%	12/1/40	4,663	6,360
Nutrien Ltd.	6.125%	1/15/41	7,281	10,419
Nutrien Ltd.	4.900%	6/1/43	6,440	8,139
Nutrien Ltd.	5.250%	1/15/45	20,896	27,816
Nutrien Ltd.	5.000%	4/1/49	6,870	9,057
Packaging Corp. of America	4.500%	11/1/23	19,657	21,249
Packaging Corp. of America	3.650%	9/15/24	5,482	5,933
Packaging Corp. of America	3.400%	12/15/27	4,832	5,311
Packaging Corp. of America	3.000%	12/15/29	12,607	13,400
Packaging Corp. of America	4.050%	12/15/49	3,040	3,566
PPG Industries Inc.	3.200%	3/15/23	767	801
PPG Industries Inc.	2.400%	8/15/24	15,023	15,718
PPG Industries Inc.	1.200%	3/15/26	7,220	7,205
PPG Industries Inc.	2.550%	6/15/30	6,783	7,045
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,810	6,154
Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,600	2,606
Reliance Steel & Aluminum Co.	2.150%	8/15/30	9,940	9,812
Rio Tinto Alcan Inc.	7.250%	3/15/31	775	1,102
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,324	12,893
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	19,930	22,084
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	9,854	13,360
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	14,226	19,499
Rio Tinto Finance USA plc	4.750%	3/22/42	7,893	10,330
Rio Tinto Finance USA plc	4.125%	8/21/42	10,226	12,463
Rohm & Haas Co.	7.850%	7/15/29	11,250	15,552
RPM International Inc.	3.450%	11/15/22	4,560	4,702
RPM International Inc.	3.750%	3/15/27	8,329	9,144
RPM International Inc.	4.550%	3/1/29	4,611	5,305
RPM International Inc.	5.250%	6/1/45	3,941	4,930
RPM International Inc.	4.250%	1/15/48	9,455	10,402
Sherwin-Williams Co.	2.750%	6/1/22	872	889
Sherwin-Williams Co.	3.125%	6/1/24	22,104	23,603
Sherwin-Williams Co.	3.450%	8/1/25	10,458	11,375
Sherwin-Williams Co.	3.950%	1/15/26	9,247	10,270
Sherwin-Williams Co.	3.450%	6/1/27	18,209	20,066
Sherwin-Williams Co.	2.950%	8/15/29	31,120	33,428
Sherwin-Williams Co.	2.300%	5/15/30	3,458	3,506
Sherwin-Williams Co.	4.000%	12/15/42	2,200	2,527
Sherwin-Williams Co.	4.550%	8/1/45	4,659	5,771
Sherwin-Williams Co.	4.500%	6/1/47	8,277	10,369
Sherwin-Williams Co.	3.800%	8/15/49	14,318	16,446
Sherwin-Williams Co.	3.300%	5/15/50	13,700	14,538
Sonoco Products Co.	3.125%	5/1/30	5,626	6,011
Southern Copper Corp.	3.500%	11/8/22	8,430	8,745
Southern Copper Corp.	3.875%	4/23/25	2,554	2,783
Southern Copper Corp.	7.500%	7/27/35	9,165	13,299
Southern Copper Corp.	6.750%	4/16/40	5,429	7,752
Southern Copper Corp.	5.250%	11/8/42	16,256	20,777
Southern Copper Corp.	5.875%	4/23/45	33,206	46,414
Steel Dynamics Inc.	2.800%	12/15/24	4,193	4,425
Steel Dynamics Inc.	2.400%	6/15/25	3,050	3,194

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Steel Dynamics Inc.	5.000%	12/15/26	550	576
Steel Dynamics Inc.	1.650%	10/15/27	3,555	3,544
Steel Dynamics Inc.	3.450%	4/15/30	10,816	11,785
Steel Dynamics Inc.	3.250%	1/15/31	17,550	18,861
Steel Dynamics Inc.	3.250%	10/15/50	5,125	5,114
Suzano Austria GmbH	6.000%	1/15/29	28,236	33,612
Suzano Austria GmbH	5.000%	1/15/30	11,377	12,883
Suzano Austria GmbH	3.750%	1/15/31	8,255	8,643
5 Suzano Austria GmbH	3.125%	1/15/32	18,600	18,406
Teck Resources Ltd.	3.900%	7/15/30	4,200	4,536
Teck Resources Ltd.	6.125%	10/1/35	9,482	12,238
Teck Resources Ltd.	6.000%	8/15/40	8,159	10,394
Teck Resources Ltd.	6.250%	7/15/41	17,730	23,307
Teck Resources Ltd.	5.200%	3/1/42	680	807
Teck Resources Ltd.	5.400%	2/1/43	1,150	1,401
Vale Canada Ltd.	7.200%	9/15/32	1,475	1,932
Vale Overseas Ltd.	6.250%	8/10/26	16,833	20,230
Vale Overseas Ltd.	3.750%	7/8/30	13,904	14,788
Vale Overseas Ltd.	8.250%	1/17/34	4,537	6,608
Vale Overseas Ltd.	6.875%	11/21/36	28,021	38,401
Vale Overseas Ltd.	6.875%	11/10/39	19,819	27,661
Vale SA	5.625%	9/11/42	8,603	10,762
Vulcan Materials Co.	4.500%	4/1/25	7,223	8,064
Vulcan Materials Co.	3.900%	4/1/27	2,535	2,857
Vulcan Materials Co.	3.500%	6/1/30	11,045	12,174
Vulcan Materials Co.	4.500%	6/15/47	11,069	13,424
Westlake Chemical Corp.	3.600%	8/15/26	15,070	16,447
Westlake Chemical Corp.	5.000%	8/15/46	16,278	20,592
Westlake Chemical Corp.	4.375%	11/15/47	1,350	1,583
WestRock MWV LLC	8.200%	1/15/30	7,434	10,519
WestRock MWV LLC	7.950%	2/15/31	3,717	5,315
WRKCo Inc.	3.000%	9/15/24	5,100	5,409
WRKCo Inc.	3.750%	3/15/25	13,930	15,215
WRKCo Inc.	4.650%	3/15/26	15,953	18,298
WRKCo Inc.	3.375%	9/15/27	17,625	19,238
WRKCo Inc.	4.000%	3/15/28	8,737	9,871
WRKCo Inc.	3.900%	6/1/28	3,906	4,413
WRKCo Inc.	4.900%	3/15/29	17,727	21,261
WRKCo Inc.	4.200%	6/1/32	3,175	3,679
WRKCo Inc.	3.000%	6/15/33	5,775	6,056
				2,583,204
Real Estate (1.06%)				
Agree LP	2.000%	6/15/28	7,650	7,588
Agree LP	2.600%	6/15/33	4,289	4,275
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	23,111	25,208
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	2,382	2,675
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	14,120	15,736
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	4,177	4,669
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,975	6,761
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,530	4,145
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,747	6,009
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	7,392	8,808
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	8,920	10,914
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	11,091	12,172
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	5,990	5,839
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	13,087	12,387
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	4,470	5,748
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	7,700	8,881
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	4,350	4,269
American Assets Trust LP	3.375%	2/1/31	4,996	5,163

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American Campus Communities Operating Partnership LP	3.750%	4/15/23	2,052	2,152
American Campus Communities Operating Partnership LP	4.125%	7/1/24	4,733	5,159
American Campus Communities Operating Partnership LP	3.300%	7/15/26	7,100	7,634
American Campus Communities Operating Partnership LP	3.625%	11/15/27	5,419	5,909
American Campus Communities Operating Partnership LP	2.850%	2/1/30	5,041	5,192
American Campus Communities Operating Partnership LP	3.875%	1/30/31	3,450	3,836
American Homes 4 Rent LP	4.250%	2/15/28	2,646	2,974
American Homes 4 Rent LP	4.900%	2/15/29	8,430	9,825
5 American Homes 4 Rent LP	3.375%	7/15/51	1,875	1,837
American Tower Corp.	3.500%	1/31/23	13,745	14,399
American Tower Corp.	3.000%	6/15/23	2,614	2,738
American Tower Corp.	0.600%	1/15/24	3,625	3,618
American Tower Corp.	5.000%	2/15/24	13,790	15,292
American Tower Corp.	3.375%	5/15/24	11,035	11,807
American Tower Corp.	2.950%	1/15/25	6,000	6,374
American Tower Corp.	2.400%	3/15/25	8,277	8,651
American Tower Corp.	4.000%	6/1/25	17,015	18,732
American Tower Corp.	1.300%	9/15/25	8,950	8,970
American Tower Corp.	1.600%	4/15/26	7,248	7,326
American Tower Corp.	3.375%	10/15/26	20,594	22,410
American Tower Corp.	2.750%	1/15/27	861	911
American Tower Corp.	3.125%	1/15/27	10,305	11,040
American Tower Corp.	3.550%	7/15/27	11,398	12,514
American Tower Corp.	3.600%	1/15/28	3,065	3,376
American Tower Corp.	1.500%	1/31/28	9,125	8,888
American Tower Corp.	3.950%	3/15/29	11,723	13,176
American Tower Corp.	3.800%	8/15/29	23,988	26,755
American Tower Corp.	2.900%	1/15/30	13,180	13,856
American Tower Corp.	2.100%	6/15/30	10,100	9,936
American Tower Corp.	1.875%	10/15/30	10,330	9,989
American Tower Corp.	2.700%	4/15/31	6,988	7,219
American Tower Corp.	3.700%	10/15/49	10,946	11,863
American Tower Corp.	3.100%	6/15/50	13,839	13,531
American Tower Corp.	2.950%	1/15/51	7,600	7,237
3 AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,479
3 AvalonBay Communities Inc.	4.200%	12/15/23	1,605	1,733
3 AvalonBay Communities Inc.	3.500%	11/15/24	3,475	3,763
3 AvalonBay Communities Inc.	3.450%	6/1/25	10,095	11,026
3 AvalonBay Communities Inc.	3.500%	11/15/25	7,217	7,910
3 AvalonBay Communities Inc.	2.950%	5/11/26	4,367	4,706
3 AvalonBay Communities Inc.	2.900%	10/15/26	2,003	2,150
3 AvalonBay Communities Inc.	3.350%	5/15/27	7,641	8,393
3 AvalonBay Communities Inc.	3.200%	1/15/28	4,990	5,414
3 AvalonBay Communities Inc.	3.300%	6/1/29	3,420	3,736
3 AvalonBay Communities Inc.	2.300%	3/1/30	6,521	6,682
3 AvalonBay Communities Inc.	2.450%	1/15/31	2,990	3,078
3 AvalonBay Communities Inc.	3.900%	10/15/46	4,870	5,692
3 AvalonBay Communities Inc.	4.150%	7/1/47	925	1,123
3 AvalonBay Communities Inc.	4.350%	4/15/48	3,675	4,602
Boston Properties LP	3.850%	2/1/23	12,678	13,240
Boston Properties LP	3.125%	9/1/23	5,635	5,908
Boston Properties LP	3.800%	2/1/24	4,816	5,155
Boston Properties LP	3.200%	1/15/25	9,638	10,318
Boston Properties LP	3.650%	2/1/26	7,886	8,693
Boston Properties LP	2.750%	10/1/26	7,859	8,392
Boston Properties LP	4.500%	12/1/28	1,816	2,119

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Boston Properties LP	3.400%	6/21/29	5,841	6,351
Boston Properties LP	2.900%	3/15/30	19,455	20,264
Boston Properties LP	3.250%	1/30/31	11,186	11,975
Boston Properties LP	2.550%	4/1/32	7,600	7,643
Brandywine Operating Partnership LP	3.950%	2/15/23	5,780	6,039
Brandywine Operating Partnership LP	3.950%	11/15/27	26,300	28,587
Brixmor Operating Partnership LP	3.250%	9/15/23	4,586	4,819
Brixmor Operating Partnership LP	3.850%	2/1/25	21,567	23,430
Brixmor Operating Partnership LP	4.125%	6/15/26	5,815	6,483
Brixmor Operating Partnership LP	3.900%	3/15/27	2,675	2,940
Brixmor Operating Partnership LP	2.250%	4/1/28	15,951	15,960
Brixmor Operating Partnership LP	4.125%	5/15/29	8,328	9,338
Brixmor Operating Partnership LP	4.050%	7/1/30	11,754	13,179
Camden Property Trust	2.950%	12/15/22	5,006	5,158
Camden Property Trust	4.100%	10/15/28	10,425	11,984
Camden Property Trust	3.150%	7/1/29	10,050	10,946
Camden Property Trust	2.800%	5/15/30	15,870	16,817
Camden Property Trust	3.350%	11/1/49	2,443	2,668
CBRE Services Inc.	4.875%	3/1/26	14,015	16,226
CBRE Services Inc.	2.500%	4/1/31	5,000	5,067
CC Holdings GSV LLC	3.849%	4/15/23	11,887	12,592
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,125	3,371
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	13,175	13,905
Corporate Office Properties LP	2.250%	3/15/26	2,463	2,532
Corporate Office Properties LP	2.750%	4/15/31	3,835	3,865
Crown Castle International Corp.	3.150%	7/15/23	7,495	7,874
Crown Castle International Corp.	3.200%	9/1/24	9,266	9,903
Crown Castle International Corp.	1.350%	7/15/25	4,600	4,632
Crown Castle International Corp.	4.450%	2/15/26	12,663	14,296
Crown Castle International Corp.	3.700%	6/15/26	17,800	19,586
Crown Castle International Corp.	4.000%	3/1/27	8,716	9,759
Crown Castle International Corp.	3.650%	9/1/27	27,063	29,839
Crown Castle International Corp.	3.800%	2/15/28	32,336	35,930
Crown Castle International Corp.	4.300%	2/15/29	4,242	4,883
Crown Castle International Corp.	3.100%	11/15/29	10,050	10,666
Crown Castle International Corp.	3.300%	7/1/30	13,465	14,462
Crown Castle International Corp.	2.250%	1/15/31	10,300	10,164
Crown Castle International Corp.	2.100%	4/1/31	12,920	12,601
Crown Castle International Corp.	2.500%	7/15/31	10,290	10,364
Crown Castle International Corp.	2.900%	4/1/41	16,500	16,027
Crown Castle International Corp.	4.750%	5/15/47	7,889	9,638
Crown Castle International Corp.	5.200%	2/15/49	12,000	15,592
Crown Castle International Corp.	4.000%	11/15/49	2,692	2,995
Crown Castle International Corp.	4.150%	7/1/50	5,873	6,703
Crown Castle International Corp.	3.250%	1/15/51	11,108	11,065
CubeSmart LP	4.375%	12/15/23	7,500	8,105
CubeSmart LP	4.000%	11/15/25	2,900	3,203
CubeSmart LP	3.125%	9/1/26	2,575	2,758
CubeSmart LP	4.375%	2/15/29	3,900	4,461
CubeSmart LP	3.000%	2/15/30	3,250	3,409
CubeSmart LP	2.000%	2/15/31	1,350	1,312
CyrusOne LP	2.900%	11/15/24	6,395	6,751
CyrusOne LP	3.450%	11/15/29	8,952	9,534
CyrusOne LP	2.150%	11/1/30	5,725	5,463
Digital Realty Trust LP	4.750%	10/1/25	6,913	7,860
Digital Realty Trust LP	3.700%	8/15/27	8,047	9,018
Digital Realty Trust LP	4.450%	7/15/28	22,118	25,650
Digital Realty Trust LP	3.600%	7/1/29	34,728	38,611
Duke Realty LP	3.625%	4/15/23	748	782
Duke Realty LP	3.750%	12/1/24	3,405	3,699
Duke Realty LP	3.250%	6/30/26	6,284	6,820

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Duke Realty LP	3.375%	12/15/27	6,654	7,320
Duke Realty LP	4.000%	9/15/28	3,800	4,331
Duke Realty LP	2.875%	11/15/29	2,154	2,272
Duke Realty LP	1.750%	7/1/30	6,034	5,808
Duke Realty LP	1.750%	2/1/31	2,300	2,213
Duke Realty LP	3.050%	3/1/50	6,770	6,684
Equinix Inc.	2.625%	11/18/24	13,725	14,449
Equinix Inc.	1.250%	7/15/25	18,949	19,004
Equinix Inc.	1.000%	9/15/25	4,855	4,818
Equinix Inc.	1.450%	5/15/26	4,200	4,220
Equinix Inc.	2.900%	11/18/26	12,975	13,891
Equinix Inc.	1.800%	7/15/27	9,475	9,592
Equinix Inc.	1.550%	3/15/28	4,200	4,125
Equinix Inc.	2.000%	5/15/28	3,000	3,009
Equinix Inc.	3.200%	11/18/29	16,908	18,168
Equinix Inc.	2.150%	7/15/30	16,719	16,608
Equinix Inc.	2.500%	5/15/31	10,125	10,303
Equinix Inc.	3.000%	7/15/50	8,725	8,366
Equinix Inc.	2.950%	9/15/51	3,275	3,136
Equinix Inc.	3.400%	2/15/52	6,000	6,167
ERP Operating LP	3.000%	4/15/23	2,628	2,732
ERP Operating LP	3.375%	6/1/25	3,010	3,258
ERP Operating LP	2.850%	11/1/26	8,450	9,039
ERP Operating LP	3.250%	8/1/27	3,926	4,283
ERP Operating LP	3.500%	3/1/28	13,556	14,989
ERP Operating LP	4.150%	12/1/28	4,855	5,579
ERP Operating LP	3.000%	7/1/29	5,939	6,389
ERP Operating LP	2.500%	2/15/30	7,075	7,329
ERP Operating LP	4.500%	7/1/44	9,375	11,813
ERP Operating LP	4.500%	6/1/45	2,500	3,124
ERP Operating LP	4.000%	8/1/47	4,626	5,469
Essential Properties LP	2.950%	7/15/31	4,000	3,998
Essex Portfolio LP	3.250%	5/1/23	3,808	3,972
Essex Portfolio LP	3.875%	5/1/24	600	646
Essex Portfolio LP	3.500%	4/1/25	15,115	16,366
Essex Portfolio LP	3.375%	4/15/26	11,809	12,837
Essex Portfolio LP	3.625%	5/1/27	400	441
Essex Portfolio LP	1.700%	3/1/28	7,825	7,697
Essex Portfolio LP	4.000%	3/1/29	12,695	14,339
Essex Portfolio LP	3.000%	1/15/30	9,350	9,838
Essex Portfolio LP	1.650%	1/15/31	3,250	3,054
Essex Portfolio LP	2.650%	3/15/32	6,335	6,429
Essex Portfolio LP	4.500%	3/15/48	7,290	8,859
Extra Space Storage LP	2.550%	6/1/31	5,670	5,709
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,427
Federal Realty Investment Trust	3.950%	1/15/24	2,157	2,314
Federal Realty Investment Trust	1.250%	2/15/26	250	248
Federal Realty Investment Trust	3.250%	7/15/27	6,100	6,577
Federal Realty Investment Trust	3.200%	6/15/29	6,035	6,485
Federal Realty Investment Trust	3.500%	6/1/30	2,000	2,196
Federal Realty Investment Trust	4.500%	12/1/44	14,908	17,656
GLP Capital LP	5.375%	11/1/23	5,800	6,329
GLP Capital LP	3.350%	9/1/24	7,143	7,568
GLP Capital LP	5.250%	6/1/25	11,296	12,725
GLP Capital LP	5.375%	4/15/26	14,136	16,268
GLP Capital LP	5.750%	6/1/28	1,784	2,123
GLP Capital LP	5.300%	1/15/29	9,669	11,290
GLP Capital LP	4.000%	1/15/30	9,505	10,241
GLP Capital LP	4.000%	1/15/31	10,875	11,728
Healthcare Realty Trust Inc.	3.625%	1/15/28	4,067	4,459
Healthcare Realty Trust Inc.	2.400%	3/15/30	1,250	1,258

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Healthcare Realty Trust Inc.	2.050%	3/15/31	2,975	2,885
Healthcare Trust of America Holdings LP	3.500%	8/1/26	9,795	10,762
Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,877	6,556
Healthcare Trust of America Holdings LP	3.100%	2/15/30	3,932	4,175
Healthcare Trust of America Holdings LP	2.000%	3/15/31	12,150	11,764
Healthpeak Properties Inc.	3.400%	2/1/25	3,354	3,603
Healthpeak Properties Inc.	4.000%	6/1/25	671	741
Healthpeak Properties Inc.	3.250%	7/15/26	18,391	19,992
Healthpeak Properties Inc.	3.500%	7/15/29	11,498	12,723
Healthpeak Properties Inc.	3.000%	1/15/30	17,425	18,483
Healthpeak Properties Inc.	2.875%	1/15/31	4,625	4,857
Healthpeak Properties Inc.	6.750%	2/1/41	1,745	2,606
Highwoods Realty LP	3.875%	3/1/27	7,113	7,816
Highwoods Realty LP	4.125%	3/15/28	3,268	3,665
Highwoods Realty LP	4.200%	4/15/29	4,597	5,173
Highwoods Realty LP	3.050%	2/15/30	5,750	6,019
Highwoods Realty LP	2.600%	2/1/31	10,225	10,300
³ Host Hotels & Resorts LP	3.750%	10/15/23	7,400	7,798
Host Hotels & Resorts LP	3.875%	4/1/24	4,850	5,180
³ Host Hotels & Resorts LP	4.000%	6/15/25	3,743	4,056
³ Host Hotels & Resorts LP	4.500%	2/1/26	1,950	2,141
³ Host Hotels & Resorts LP	3.375%	12/15/29	12,190	12,803
³ Host Hotels & Resorts LP	3.500%	9/15/30	14,500	15,218
Hudson Pacific Properties LP	3.950%	11/1/27	6,807	7,458
Hudson Pacific Properties LP	4.650%	4/1/29	4,335	4,994
Hudson Pacific Properties LP	3.250%	1/15/30	3,300	3,484
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,132
Kilroy Realty LP	3.800%	1/15/23	3,725	3,875
Kilroy Realty LP	3.450%	12/15/24	5,505	5,881
Kilroy Realty LP	4.375%	10/1/25	5,075	5,630
Kilroy Realty LP	4.750%	12/15/28	4,524	5,254
Kilroy Realty LP	4.250%	8/15/29	1,808	2,040
Kilroy Realty LP	3.050%	2/15/30	7,140	7,459
Kilroy Realty LP	2.500%	11/15/32	5,589	5,502
Kimco Realty Corp.	3.400%	11/1/22	4,484	4,639
Kimco Realty Corp.	3.125%	6/1/23	3,500	3,652
Kimco Realty Corp.	2.700%	3/1/24	1,340	1,402
Kimco Realty Corp.	3.300%	2/1/25	3,433	3,699
Kimco Realty Corp.	2.800%	10/1/26	5,490	5,826
Kimco Realty Corp.	3.800%	4/1/27	5,600	6,200
Kimco Realty Corp.	1.900%	3/1/28	11,650	11,660
Kimco Realty Corp.	2.700%	10/1/30	5,350	5,511
Kimco Realty Corp.	4.250%	4/1/45	800	927
Kimco Realty Corp.	4.125%	12/1/46	635	726
Kimco Realty Corp.	4.450%	9/1/47	5,220	6,249
Kimco Realty Corp.	3.700%	10/1/49	1,950	2,106
Kite Realty Group LP	4.000%	10/1/26	8,575	9,248
Lexington Realty Trust	2.700%	9/15/30	3,250	3,311
Life Storage LP	3.500%	7/1/26	18,900	20,683
Life Storage LP	3.875%	12/15/27	1,000	1,118
Life Storage LP	4.000%	6/15/29	200	224
Life Storage LP	2.200%	10/15/30	3,000	2,963
Mid-America Apartments LP	4.300%	10/15/23	8,424	9,043
Mid-America Apartments LP	3.750%	6/15/24	4,880	5,273
Mid-America Apartments LP	3.600%	6/1/27	8,716	9,710
Mid-America Apartments LP	4.200%	6/15/28	1,191	1,365
Mid-America Apartments LP	3.950%	3/15/29	1,260	1,431
Mid-America Apartments LP	2.750%	3/15/30	13,955	14,577
Mid-America Apartments LP	1.700%	2/15/31	7,525	7,142
National Health Investors Inc.	3.000%	2/1/31	6,239	6,045
National Retail Properties Inc.	3.900%	6/15/24	3,875	4,187

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National Retail Properties Inc.	3.600%	12/15/26	2,695	2,945
National Retail Properties Inc.	3.500%	10/15/27	13,000	14,075
National Retail Properties Inc.	4.300%	10/15/28	3,311	3,765
National Retail Properties Inc.	2.500%	4/15/30	7,575	7,713
National Retail Properties Inc.	4.800%	10/15/48	4,609	5,730
National Retail Properties Inc.	3.100%	4/15/50	10,210	9,934
National Retail Properties Inc.	3.500%	4/15/51	2,656	2,775
Office Properties Income Trust	4.000%	7/15/22	5,000	5,162
Office Properties Income Trust	4.250%	5/15/24	375	399
Office Properties Income Trust	4.500%	2/1/25	12,675	13,778
Office Properties Income Trust	2.650%	6/15/26	2,457	2,491
Omega Healthcare Investors Inc.	4.375%	8/1/23	17,274	18,422
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,695	5,110
Omega Healthcare Investors Inc.	4.500%	1/15/25	5,003	5,471
Omega Healthcare Investors Inc.	5.250%	1/15/26	9,254	10,560
Omega Healthcare Investors Inc.	4.500%	4/1/27	8,090	9,041
Omega Healthcare Investors Inc.	4.750%	1/15/28	8,830	9,978
Omega Healthcare Investors Inc.	3.625%	10/1/29	10,338	11,059
Omega Healthcare Investors Inc.	3.375%	2/1/31	22,750	23,375
Omega Healthcare Investors Inc.	3.250%	4/15/33	5,200	5,186
Physicians Realty LP	4.300%	3/15/27	6,585	7,431
Physicians Realty LP	3.950%	1/15/28	2,750	3,020
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,685
Piedmont Operating Partnership LP	4.450%	3/15/24	5,595	6,037
Piedmont Operating Partnership LP	3.150%	8/15/30	4,000	4,070
Prologis LP	3.250%	10/1/26	3,433	3,769
Prologis LP	2.125%	4/15/27	10,189	10,619
Prologis LP	3.875%	9/15/28	4,775	5,464
Prologis LP	4.375%	2/1/29	3,755	4,417
Prologis LP	2.250%	4/15/30	21,189	21,626
Prologis LP	1.250%	10/15/30	5,576	5,250
Prologis LP	1.625%	3/15/31	11,751	11,324
Prologis LP	4.375%	9/15/48	4,920	6,205
Prologis LP	3.000%	4/15/50	10,865	11,166
Prologis LP	2.125%	10/15/50	7,100	6,058
Public Storage	2.370%	9/15/22	5,823	5,954
Public Storage	0.875%	2/15/26	395	393
Public Storage	3.094%	9/15/27	5,290	5,808
Public Storage	3.385%	5/1/29	8,575	9,524
Rayonier LP	2.750%	5/17/31	2,000	2,022
Realty Income Corp.	3.875%	7/15/24	4,200	4,549
Realty Income Corp.	3.875%	4/15/25	10,114	11,165
Realty Income Corp.	0.750%	3/15/26	6,825	6,694
Realty Income Corp.	4.125%	10/15/26	15,393	17,451
Realty Income Corp.	3.000%	1/15/27	7,697	8,314
Realty Income Corp.	3.650%	1/15/28	7,578	8,469
Realty Income Corp.	3.250%	6/15/29	9,815	10,694
Realty Income Corp.	3.250%	1/15/31	19,000	20,734
Realty Income Corp.	1.800%	3/15/33	6,650	6,350
Realty Income Corp.	4.650%	3/15/47	10,712	13,915
Regency Centers LP	3.600%	2/1/27	3,950	4,373
Regency Centers LP	4.125%	3/15/28	3,450	3,877
Regency Centers LP	2.950%	9/15/29	8,940	9,418
Regency Centers LP	3.700%	6/15/30	8,510	9,431
Regency Centers LP	4.400%	2/1/47	5,750	6,683
Regency Centers LP	4.650%	3/15/49	3,910	4,738
Retail Properties of America Inc.	4.750%	9/15/30	4,450	4,918
Rexford Industrial Realty LP	2.125%	12/1/30	5,050	4,872
Sabra Health Care LP	4.800%	6/1/24	2,882	3,151
Sabra Health Care LP	5.125%	8/15/26	2,593	2,918
Sabra Health Care LP	3.900%	10/15/29	10,025	10,590

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Safehold Operating Partnership LP	2.800%	6/15/31	7,175	7,176
Simon Property Group LP	2.750%	2/1/23	10,294	10,614
Simon Property Group LP	2.750%	6/1/23	10,274	10,666
Simon Property Group LP	3.750%	2/1/24	6,908	7,406
Simon Property Group LP	2.000%	9/13/24	7,175	7,433
Simon Property Group LP	3.375%	10/1/24	5,050	5,436
Simon Property Group LP	3.500%	9/1/25	16,393	17,953
Simon Property Group LP	3.300%	1/15/26	5,267	5,732
Simon Property Group LP	3.250%	11/30/26	6,182	6,747
Simon Property Group LP	3.375%	6/15/27	12,713	13,849
Simon Property Group LP	3.375%	12/1/27	14,084	15,350
Simon Property Group LP	1.750%	2/1/28	11,150	11,109
Simon Property Group LP	2.450%	9/13/29	31,220	32,120
Simon Property Group LP	2.650%	7/15/30	7,325	7,599
Simon Property Group LP	2.200%	2/1/31	9,210	9,098
Simon Property Group LP	6.750%	2/1/40	12,603	18,813
Simon Property Group LP	4.750%	3/15/42	2,871	3,560
Simon Property Group LP	4.250%	10/1/44	1,594	1,841
Simon Property Group LP	4.250%	11/30/46	8,250	9,614
Simon Property Group LP	3.250%	9/13/49	16,660	16,869
Simon Property Group LP	3.800%	7/15/50	6,497	7,180
SITE Centers Corp.	3.900%	8/15/24	1,000	1,053
SITE Centers Corp.	3.625%	2/1/25	7,519	7,934
SITE Centers Corp.	4.250%	2/1/26	2,940	3,197
SITE Centers Corp.	4.700%	6/1/27	9,390	10,420
SL Green Operating Partnership LP	3.250%	10/15/22	5,450	5,609
SL Green Realty Corp.	4.500%	12/1/22	815	849
Spirit Realty LP	4.450%	9/15/26	1,274	1,423
Spirit Realty LP	3.200%	1/15/27	3,407	3,631
Spirit Realty LP	4.000%	7/15/29	6,210	6,902
Spirit Realty LP	3.400%	1/15/30	4,670	4,977
Spirit Realty LP	3.200%	2/15/31	4,560	4,752
Spirit Realty LP	2.700%	2/15/32	4,375	4,338
STORE Capital Corp.	4.500%	3/15/28	4,800	5,432
STORE Capital Corp.	4.625%	3/15/29	4,060	4,629
STORE Capital Corp.	2.750%	11/18/30	2,025	2,045
Tanger Properties LP	3.750%	12/1/24	1,325	1,409
Tanger Properties LP	3.125%	9/1/26	6,100	6,393
Tanger Properties LP	3.875%	7/15/27	3,300	3,573
³ UDR Inc.	2.950%	9/1/26	8,930	9,550
³ UDR Inc.	3.500%	7/1/27	3,300	3,613
³ UDR Inc.	3.500%	1/15/28	6,670	7,297
³ UDR Inc.	3.200%	1/15/30	2,500	2,705
UDR Inc.	3.000%	8/15/31	6,433	6,760
³ UDR Inc.	2.100%	8/1/32	4,325	4,156
³ UDR Inc.	1.900%	3/15/33	7,300	6,842
³ UDR Inc.	2.100%	6/15/33	3,950	3,778
UDR Inc.	3.100%	11/1/34	6,225	6,538
Ventas Realty LP	3.125%	6/15/23	8,266	8,616
Ventas Realty LP	3.500%	4/15/24	3,391	3,631
Ventas Realty LP	3.750%	5/1/24	2,300	2,468
Ventas Realty LP	2.650%	1/15/25	8,655	9,110
Ventas Realty LP	3.500%	2/1/25	1,552	1,677
Ventas Realty LP	4.125%	1/15/26	2,816	3,151
Ventas Realty LP	3.250%	10/15/26	1,825	1,986
Ventas Realty LP	3.850%	4/1/27	4,555	5,092
Ventas Realty LP	4.000%	3/1/28	13,905	15,634
Ventas Realty LP	4.400%	1/15/29	6,325	7,267
Ventas Realty LP	3.000%	1/15/30	6,990	7,309
Ventas Realty LP	4.750%	11/15/30	6,556	7,806
Ventas Realty LP	5.700%	9/30/43	3,775	4,993

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Ventas Realty LP	4.375%	2/1/45	3,030	3,441
Ventas Realty LP	4.875%	4/15/49	4,535	5,619
VEREIT Operating Partnership LP	4.600%	2/6/24	6,561	7,156
VEREIT Operating Partnership LP	4.625%	11/1/25	9,338	10,584
VEREIT Operating Partnership LP	4.875%	6/1/26	5,320	6,141
VEREIT Operating Partnership LP	3.950%	8/15/27	10,487	11,816
VEREIT Operating Partnership LP	3.400%	1/15/28	4,325	4,715
VEREIT Operating Partnership LP	2.200%	6/15/28	2,797	2,844
VEREIT Operating Partnership LP	3.100%	12/15/29	13,690	14,661
VEREIT Operating Partnership LP	2.850%	12/15/32	6,250	6,536
Vornado Realty LP	3.500%	1/15/25	4,400	4,684
Vornado Realty LP	3.400%	6/1/31	2,000	2,062
Washington REIT	3.950%	10/15/22	2,300	2,376
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,311
Weingarten Realty Investors	3.500%	4/15/23	5,250	5,477
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,264
Weingarten Realty Investors	3.850%	6/1/25	600	649
Welltower Inc.	4.500%	1/15/24	1,892	2,050
Welltower Inc.	3.625%	3/15/24	15,087	16,202
Welltower Inc.	4.000%	6/1/25	15,855	17,501
Welltower Inc.	4.250%	4/1/26	21,009	23,695
Welltower Inc.	2.700%	2/15/27	8,100	8,595
Welltower Inc.	4.250%	4/15/28	2,525	2,893
Welltower Inc.	4.125%	3/15/29	15,300	17,369
Welltower Inc.	3.100%	1/15/30	12,680	13,513
Welltower Inc.	2.750%	1/15/31	15,900	16,410
Welltower Inc.	6.500%	3/15/41	5,797	8,275
Welltower Inc.	5.125%	3/15/43	1,260	1,551
Welltower Inc.	4.950%	9/1/48	2,937	3,760
Weyerhaeuser Co.	8.500%	1/15/25	2,984	3,727
Weyerhaeuser Co.	4.000%	11/15/29	11,400	13,012
Weyerhaeuser Co.	4.000%	4/15/30	10,399	11,839
Weyerhaeuser Co.	7.375%	3/15/32	11,340	16,346
Weyerhaeuser Co.	6.875%	12/15/33	3,275	4,540
WP Carey Inc.	4.600%	4/1/24	8,701	9,516
WP Carey Inc.	4.000%	2/1/25	1,800	1,963
WP Carey Inc.	4.250%	10/1/26	5,007	5,629
WP Carey Inc.	3.850%	7/15/29	3,845	4,266
WP Carey Inc.	2.250%	4/1/33	15,225	14,650
				3,311,209
Technology (2.49%)				
Adobe Inc.	1.700%	2/1/23	4,633	4,737
Adobe Inc.	1.900%	2/1/25	1,911	1,986
Adobe Inc.	3.250%	2/1/25	15,492	16,780
Adobe Inc.	2.150%	2/1/27	12,556	13,152
Adobe Inc.	2.300%	2/1/30	17,755	18,485
Altera Corp.	4.100%	11/15/23	7,729	8,388
Amdocs Ltd.	2.538%	6/15/30	9,000	9,021
Analog Devices Inc.	2.875%	6/1/23	14,050	14,623
Analog Devices Inc.	3.125%	12/5/23	10,898	11,535
Analog Devices Inc.	2.950%	4/1/25	4,602	4,924
Analog Devices Inc.	3.900%	12/15/25	2,714	3,020
Analog Devices Inc.	3.500%	12/5/26	12,517	13,870
Analog Devices Inc.	5.300%	12/15/45	1,174	1,581
Apple Inc.	1.700%	9/11/22	326	332
Apple Inc.	2.100%	9/12/22	5,665	5,782
Apple Inc.	2.400%	1/13/23	14,975	15,445
Apple Inc.	2.850%	2/23/23	21,793	22,631
Apple Inc.	2.400%	5/3/23	65,668	68,132
Apple Inc.	0.750%	5/11/23	21,675	21,855
Apple Inc.	3.000%	2/9/24	6,511	6,908

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Apple Inc.	3.450%	5/6/24	21,967	23,778
Apple Inc.	2.850%	5/11/24	32,207	34,192
Apple Inc.	1.800%	9/11/24	10,996	11,412
Apple Inc.	2.750%	1/13/25	22,603	24,166
Apple Inc.	2.500%	2/9/25	23,308	24,727
Apple Inc.	1.125%	5/11/25	41,609	42,106
Apple Inc.	3.200%	5/13/25	26,968	29,406
Apple Inc.	0.550%	8/20/25	14,447	14,288
Apple Inc.	0.700%	2/8/26	33,665	33,295
Apple Inc.	3.250%	2/23/26	34,376	37,749
Apple Inc.	2.450%	8/4/26	47,592	50,624
Apple Inc.	2.050%	9/11/26	14,031	14,679
Apple Inc.	3.350%	2/9/27	34,516	38,314
Apple Inc.	3.200%	5/11/27	48,532	53,610
Apple Inc.	3.000%	6/20/27	3,250	3,571
Apple Inc.	2.900%	9/12/27	40,851	44,532
Apple Inc.	3.000%	11/13/27	14,529	15,903
Apple Inc.	1.200%	2/8/28	33,456	32,958
Apple Inc.	2.200%	9/11/29	25,790	26,831
Apple Inc.	1.650%	5/11/30	24,940	24,722
Apple Inc.	1.250%	8/20/30	16,000	15,343
Apple Inc.	1.650%	2/8/31	36,500	35,919
Apple Inc.	4.500%	2/23/36	18,249	23,044
Apple Inc.	2.375%	2/8/41	18,677	18,170
Apple Inc.	3.850%	5/4/43	41,450	49,335
Apple Inc.	4.450%	5/6/44	11,605	14,958
Apple Inc.	3.450%	2/9/45	26,988	30,268
Apple Inc.	4.375%	5/13/45	17,615	22,455
Apple Inc.	4.650%	2/23/46	50,942	67,594
Apple Inc.	3.850%	8/4/46	30,014	35,650
Apple Inc.	4.250%	2/9/47	13,639	17,175
Apple Inc.	3.750%	9/12/47	19,540	22,930
Apple Inc.	3.750%	11/13/47	16,483	19,312
Apple Inc.	2.950%	9/11/49	22,999	23,847
Apple Inc.	2.650%	5/11/50	37,657	36,908
Apple Inc.	2.400%	8/20/50	16,584	15,630
Apple Inc.	2.650%	2/8/51	31,275	30,681
Apple Inc.	2.550%	8/20/60	23,410	21,831
Apple Inc.	2.800%	2/8/61	25,100	24,552
Applied Materials Inc.	3.900%	10/1/25	16,205	18,089
Applied Materials Inc.	3.300%	4/1/27	17,427	19,271
Applied Materials Inc.	1.750%	6/1/30	10,100	9,998
Applied Materials Inc.	5.100%	10/1/35	7,690	10,159
Applied Materials Inc.	5.850%	6/15/41	8,411	12,383
Applied Materials Inc.	4.350%	4/1/47	8,150	10,384
Applied Materials Inc.	2.750%	6/1/50	15,635	15,588
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,266
Arrow Electronics Inc.	3.250%	9/8/24	9,054	9,637
Arrow Electronics Inc.	4.000%	4/1/25	4,487	4,869
Arrow Electronics Inc.	3.875%	1/12/28	6,800	7,617
Autodesk Inc.	3.600%	12/15/22	1,725	1,786
Autodesk Inc.	4.375%	6/15/25	3,538	3,956
Autodesk Inc.	3.500%	6/15/27	9,760	10,753
Autodesk Inc.	2.850%	1/15/30	6,675	7,038
Automatic Data Processing Inc.	3.375%	9/15/25	19,505	21,386
Automatic Data Processing Inc.	1.700%	5/15/28	10,915	11,005
Automatic Data Processing Inc.	1.250%	9/1/30	12,300	11,750
Avnet Inc.	4.875%	12/1/22	6,870	7,265
Avnet Inc.	4.625%	4/15/26	6,730	7,581
Avnet Inc.	3.000%	5/15/31	3,000	2,993
Broadcom Corp.	3.875%	1/15/27	50,577	55,899

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Broadcom Corp.	3.500%	1/15/28	16,415	18,008
Broadcom Inc.	2.250%	11/15/23	12,000	12,415
Broadcom Inc.	4.700%	4/15/25	20,325	22,875
Broadcom Inc.	3.150%	11/15/25	20,339	21,816
Broadcom Inc.	4.250%	4/15/26	32,000	35,885
Broadcom Inc.	3.459%	9/15/26	25,480	27,732
3.7 Broadcom Inc.	1.950%	2/15/28	9,000	9,004
Broadcom Inc.	4.110%	9/15/28	26,746	30,069
Broadcom Inc.	4.750%	4/15/29	26,265	30,553
Broadcom Inc.	5.000%	4/15/30	30,565	36,128
Broadcom Inc.	4.150%	11/15/30	38,211	42,879
3.7 Broadcom Inc.	2.450%	2/15/31	31,650	31,147
Broadcom Inc.	4.300%	11/15/32	26,750	30,458
3.7 Broadcom Inc.	2.600%	2/15/33	15,200	14,901
3.7 Broadcom Inc.	3.419%	4/15/33	31,791	33,520
3.7 Broadcom Inc.	3.469%	4/15/34	39,038	41,318
3.7 Broadcom Inc.	3.500%	2/15/41	29,650	30,427
3.7 Broadcom Inc.	3.750%	2/15/51	16,500	17,243
Broadridge Financial Solutions Inc.	3.400%	6/27/26	7,450	8,182
Broadridge Financial Solutions Inc.	2.900%	12/1/29	9,556	10,101
Broadridge Financial Solutions Inc.	2.600%	5/1/31	12,754	12,998
CA Inc.	4.700%	3/15/27	1,450	1,627
Cadence Design Systems Inc.	4.375%	10/15/24	4,254	4,679
Cintas Corp. No. 2	3.700%	4/1/27	12,355	13,830
Cisco Systems Inc.	2.600%	2/28/23	2,908	3,019
Cisco Systems Inc.	2.200%	9/20/23	11,815	12,262
Cisco Systems Inc.	3.625%	3/4/24	15,482	16,754
Cisco Systems Inc.	3.500%	6/15/25	5,504	6,078
Cisco Systems Inc.	2.950%	2/28/26	6,805	7,405
Cisco Systems Inc.	2.500%	9/20/26	6,881	7,383
Cisco Systems Inc.	5.900%	2/15/39	20,974	30,527
Cisco Systems Inc.	5.500%	1/15/40	26,707	37,786
Citrix Systems Inc.	1.250%	3/1/26	10,825	10,702
Citrix Systems Inc.	4.500%	12/1/27	10,693	12,140
Citrix Systems Inc.	3.300%	3/1/30	8,260	8,695
Corning Inc.	4.700%	3/15/37	5,761	6,871
Corning Inc.	5.750%	8/15/40	10,449	14,187
Corning Inc.	4.750%	3/15/42	6,050	7,569
Corning Inc.	5.350%	11/15/48	5,711	7,703
Corning Inc.	3.900%	11/15/49	650	736
Corning Inc.	4.375%	11/15/57	10,194	12,148
Corning Inc.	5.850%	11/15/68	4,970	7,167
Corning Inc.	5.450%	11/15/79	9,360	13,075
Dell International LLC	5.450%	6/15/23	42,098	45,666
Dell International LLC	4.000%	7/15/24	12,550	13,642
Dell International LLC	5.850%	7/15/25	13,292	15,600
Dell International LLC	6.020%	6/15/26	58,961	70,715
Dell International LLC	4.900%	10/1/26	15,500	17,886
Dell International LLC	6.100%	7/15/27	7,749	9,494
Dell International LLC	5.300%	10/1/29	23,640	28,512
Dell International LLC	6.200%	7/15/30	13,400	17,229
Dell International LLC	8.100%	7/15/36	24,316	37,191
Dell International LLC	8.350%	7/15/46	26,890	43,993
DXC Technology Co.	4.250%	4/15/24	13,560	14,678
DXC Technology Co.	4.125%	4/15/25	14,865	16,336
DXC Technology Co.	4.750%	4/15/27	4,001	4,587
Equifax Inc.	3.300%	12/15/22	4,850	5,016
Equifax Inc.	3.950%	6/15/23	3,911	4,155
Equifax Inc.	2.600%	12/1/24	5,271	5,556
Equifax Inc.	2.600%	12/15/25	5,780	6,090
Equifax Inc.	3.100%	5/15/30	10,247	11,028

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Fidelity National Information Services Inc.	0.375%	3/1/23	10,150	10,141
Fidelity National Information Services Inc.	0.600%	3/1/24	9,300	9,285
Fidelity National Information Services Inc.	1.150%	3/1/26	14,725	14,609
Fidelity National Information Services Inc.	1.650%	3/1/28	9,390	9,333
Fidelity National Information Services Inc.	3.750%	5/21/29	6,474	7,296
Fidelity National Information Services Inc.	2.250%	3/1/31	17,525	17,498
Fidelity National Information Services Inc.	3.100%	3/1/41	11,000	11,301
Fidelity National Information Services Inc.	4.500%	8/15/46	2,095	2,565
Fiserv Inc.	3.500%	10/1/22	11,111	11,448
Fiserv Inc.	3.800%	10/1/23	16,752	17,928
Fiserv Inc.	2.750%	7/1/24	31,389	33,099
Fiserv Inc.	3.850%	6/1/25	30,427	33,473
Fiserv Inc.	3.200%	7/1/26	20,350	22,046
Fiserv Inc.	2.250%	6/1/27	14,245	14,783
Fiserv Inc.	4.200%	10/1/28	13,010	14,965
Fiserv Inc.	3.500%	7/1/29	38,830	42,745
Fiserv Inc.	2.650%	6/1/30	13,600	14,080
Fiserv Inc.	4.400%	7/1/49	27,283	32,866
Flex Ltd.	5.000%	2/15/23	8,645	9,216
Flex Ltd.	3.750%	2/1/26	5,429	5,916
Flex Ltd.	4.875%	6/15/29	11,426	13,198
Flex Ltd.	4.875%	5/12/30	3,075	3,568
FLIR Systems Inc.	2.500%	8/1/30	6,600	6,634
Fortinet Inc.	1.000%	3/15/26	6,525	6,459
Fortinet Inc.	2.200%	3/15/31	6,500	6,489
Harman International Industries Inc.	4.150%	5/15/25	5,436	6,013
Hewlett Packard Enterprise Co.	4.400%	10/15/22	24,450	25,518
Hewlett Packard Enterprise Co.	2.250%	4/1/23	6,600	6,791
Hewlett Packard Enterprise Co.	4.450%	10/2/23	15,175	16,420
Hewlett Packard Enterprise Co.	1.450%	4/1/24	9,475	9,635
Hewlett Packard Enterprise Co.	4.650%	10/1/24	14,929	16,594
Hewlett Packard Enterprise Co.	4.900%	10/15/25	30,225	34,417
Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,455	4,507
Hewlett Packard Enterprise Co.	6.200%	10/15/35	9,914	13,455
Hewlett Packard Enterprise Co.	6.350%	10/15/45	26,924	36,356
HP Inc.	4.050%	9/15/22	2,100	2,190
HP Inc.	2.200%	6/17/25	21,125	21,930
3.7 HP Inc.	1.450%	6/17/26	13,330	13,260
HP Inc.	3.000%	6/17/27	30,128	32,289
HP Inc.	3.400%	6/17/30	23,125	24,777
3.7 HP Inc.	2.650%	6/17/31	13,000	13,012
HP Inc.	6.000%	9/15/41	13,540	17,808
Hubbell Inc.	3.350%	3/1/26	4,851	5,244
Hubbell Inc.	3.150%	8/15/27	3,200	3,434
Hubbell Inc.	3.500%	2/15/28	12,120	13,289
Hubbell Inc.	2.300%	3/15/31	3,000	3,012
IHS Markit Ltd.	3.625%	5/1/24	5,170	5,550
IHS Markit Ltd.	4.750%	8/1/28	9,835	11,583
IHS Markit Ltd.	4.250%	5/1/29	8,382	9,691
Intel Corp.	3.100%	7/29/22	16,996	17,528
Intel Corp.	2.700%	12/15/22	28,112	29,124
Intel Corp.	2.875%	5/11/24	14,775	15,709
Intel Corp.	3.400%	3/25/25	19,375	21,151
Intel Corp.	3.700%	7/29/25	30,748	33,977
Intel Corp.	2.600%	5/19/26	22,777	24,359
Intel Corp.	3.750%	3/25/27	14,500	16,378
Intel Corp.	2.450%	11/15/29	27,000	28,438
Intel Corp.	3.900%	3/25/30	19,485	22,656
Intel Corp.	4.000%	12/15/32	12,497	15,052
Intel Corp.	4.600%	3/25/40	4,891	6,190
Intel Corp.	4.800%	10/1/41	13,084	17,042

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Intel Corp.	4.250%	12/15/42	7,266	8,914
Intel Corp.	4.900%	7/29/45	3,313	4,423
Intel Corp.	4.100%	5/19/46	15,697	18,858
Intel Corp.	4.100%	5/11/47	14,935	17,917
Intel Corp.	3.734%	12/8/47	43,689	49,853
Intel Corp.	3.250%	11/15/49	20,421	21,764
Intel Corp.	4.750%	3/25/50	29,780	39,540
Intel Corp.	3.100%	2/15/60	12,350	12,616
Intel Corp.	4.950%	3/25/60	9,176	12,966
International Business Machines Corp.	2.500%	1/27/22	11,060	11,204
International Business Machines Corp.	1.875%	8/1/22	16,208	16,479
International Business Machines Corp.	2.875%	11/9/22	23,085	23,886
International Business Machines Corp.	3.375%	8/1/23	25,440	27,007
International Business Machines Corp.	3.625%	2/12/24	23,975	25,821
International Business Machines Corp.	3.000%	5/15/24	37,650	40,123
International Business Machines Corp.	7.000%	10/30/25	6,765	8,475
International Business Machines Corp.	3.450%	2/19/26	17,267	19,061
International Business Machines Corp.	3.300%	5/15/26	53,000	58,285
International Business Machines Corp.	3.300%	1/27/27	1,500	1,647
International Business Machines Corp.	1.700%	5/15/27	7,500	7,597
International Business Machines Corp.	6.220%	8/1/27	5,550	7,028
International Business Machines Corp.	6.500%	1/15/28	1,520	1,976
International Business Machines Corp.	3.500%	5/15/29	33,300	37,280
International Business Machines Corp.	1.950%	5/15/30	23,080	23,058
International Business Machines Corp.	5.875%	11/29/32	6,448	8,834
International Business Machines Corp.	4.150%	5/15/39	26,500	31,487
International Business Machines Corp.	5.600%	11/30/39	4,685	6,552
International Business Machines Corp.	2.850%	5/15/40	21,000	21,232
International Business Machines Corp.	4.000%	6/20/42	22,410	26,257
International Business Machines Corp.	4.250%	5/15/49	36,340	44,949
International Business Machines Corp.	2.950%	5/15/50	18,140	18,195
Intuit Inc.	0.650%	7/15/23	3,740	3,759
Intuit Inc.	0.950%	7/15/25	8,100	8,117
Intuit Inc.	1.350%	7/15/27	7,775	7,769
Intuit Inc.	1.650%	7/15/30	6,898	6,793
Jabil Inc.	4.700%	9/15/22	2,536	2,660
Jabil Inc.	1.700%	4/15/26	6,000	6,043
Jabil Inc.	3.950%	1/12/28	9,235	10,269
Jabil Inc.	3.600%	1/15/30	6,695	7,248
Jabil Inc.	3.000%	1/15/31	8,868	9,123
Juniper Networks Inc.	1.200%	12/10/25	3,425	3,421
Juniper Networks Inc.	3.750%	8/15/29	6,885	7,664
Juniper Networks Inc.	2.000%	12/10/30	3,700	3,551
Juniper Networks Inc.	5.950%	3/15/41	6,531	8,694
KLA Corp.	4.650%	11/1/24	18,237	20,364
KLA Corp.	4.100%	3/15/29	19,002	21,908
KLA Corp.	5.000%	3/15/49	5,420	7,319
KLA Corp.	3.300%	3/1/50	9,460	10,051
Lam Research Corp.	3.800%	3/15/25	6,154	6,772
Lam Research Corp.	3.750%	3/15/26	12,400	13,893
Lam Research Corp.	4.000%	3/15/29	12,650	14,713
Lam Research Corp.	1.900%	6/15/30	10,315	10,354
Lam Research Corp.	4.875%	3/15/49	11,035	14,935
Lam Research Corp.	2.875%	6/15/50	9,025	9,132
Lam Research Corp.	3.125%	6/15/60	4,050	4,223
Legrand France SA	8.500%	2/15/25	5,195	6,566
Leidos Inc.	2.950%	5/15/23	7,400	7,694
Leidos Inc.	3.625%	5/15/25	6,500	7,059
Leidos Inc.	4.375%	5/15/30	11,300	12,821
Leidos Inc.	2.300%	2/15/31	12,500	12,247
3.7 Marvell Technology Inc.	4.200%	6/22/23	6,867	7,304

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3.7	Marvell Technology Inc.	2.450%	4/15/28	6,671	6,799
3.7	Marvell Technology Inc.	4.875%	6/22/28	7,294	8,425
3.7	Marvell Technology Inc.	2.950%	4/15/31	3,400	3,525
	Maxim Integrated Products Inc.	3.375%	3/15/23	6,316	6,580
	Maxim Integrated Products Inc.	3.450%	6/15/27	5,958	6,574
	Microchip Technology Inc.	4.333%	6/1/23	8,000	8,530
	Micron Technology Inc.	4.640%	2/6/24	5,050	5,532
	Micron Technology Inc.	4.975%	2/6/26	4,739	5,448
	Micron Technology Inc.	4.185%	2/15/27	20,833	23,524
	Micron Technology Inc.	5.327%	2/6/29	11,008	13,313
	Micron Technology Inc.	4.663%	2/15/30	9,375	10,915
	Microsoft Corp.	2.650%	11/3/22	15,118	15,535
	Microsoft Corp.	2.125%	11/15/22	1,515	1,554
	Microsoft Corp.	2.000%	8/8/23	13,197	13,629
	Microsoft Corp.	3.625%	12/15/23	6,990	7,498
	Microsoft Corp.	2.875%	2/6/24	34,621	36,634
	Microsoft Corp.	2.700%	2/12/25	24,074	25,780
	Microsoft Corp.	3.125%	11/3/25	40,467	44,156
	Microsoft Corp.	2.400%	8/8/26	56,268	59,963
	Microsoft Corp.	3.300%	2/6/27	56,886	63,311
	Microsoft Corp.	3.500%	2/12/35	20,090	23,288
	Microsoft Corp.	4.200%	11/3/35	1,700	2,110
	Microsoft Corp.	3.450%	8/8/36	35,530	41,062
	Microsoft Corp.	4.100%	2/6/37	16,425	20,260
	Microsoft Corp.	5.300%	2/8/41	500	711
	Microsoft Corp.	3.750%	2/12/45	685	821
	Microsoft Corp.	3.700%	8/8/46	50,435	60,900
	Microsoft Corp.	2.525%	6/1/50	89,530	87,978
	Microsoft Corp.	2.921%	3/17/52	103,218	109,488
	Microsoft Corp.	3.950%	8/8/56	350	440
	Microsoft Corp.	2.675%	6/1/60	58,047	57,794
	Microsoft Corp.	3.041%	3/17/62	43,865	46,902
	Moody's Corp.	4.500%	9/1/22	17,135	17,774
	Moody's Corp.	2.625%	1/15/23	3,153	3,255
	Moody's Corp.	4.875%	2/15/24	8,734	9,589
	Moody's Corp.	3.750%	3/24/25	5,012	5,500
	Moody's Corp.	3.250%	1/15/28	6,372	6,979
	Moody's Corp.	4.250%	2/1/29	1,850	2,143
	Moody's Corp.	5.250%	7/15/44	8,425	11,364
	Moody's Corp.	4.875%	12/17/48	299	393
	Moody's Corp.	3.250%	5/20/50	5,360	5,607
	Moody's Corp.	2.550%	8/18/60	7,375	6,551
	Motorola Solutions Inc.	4.000%	9/1/24	8,216	8,996
	Motorola Solutions Inc.	4.600%	2/23/28	10,450	12,177
	Motorola Solutions Inc.	4.600%	5/23/29	2,195	2,560
	Motorola Solutions Inc.	2.300%	11/15/30	6,050	5,951
	Motorola Solutions Inc.	2.750%	5/24/31	8,000	8,165
	Motorola Solutions Inc.	5.500%	9/1/44	6,425	8,392
	NetApp Inc.	3.300%	9/29/24	6,853	7,339
	NetApp Inc.	1.875%	6/22/25	6,110	6,286
	NetApp Inc.	2.375%	6/22/27	6,700	7,033
	NetApp Inc.	2.700%	6/22/30	11,916	12,429
	NVIDIA Corp.	0.309%	6/15/23	16,000	16,003
	NVIDIA Corp.	0.584%	6/14/24	6,000	6,003
	NVIDIA Corp.	3.200%	9/16/26	21,897	24,098
	NVIDIA Corp.	1.550%	6/15/28	15,650	15,592
	NVIDIA Corp.	2.850%	4/1/30	17,065	18,476
	NVIDIA Corp.	2.000%	6/15/31	16,590	16,608
	NVIDIA Corp.	3.500%	4/1/40	16,600	18,814
	NVIDIA Corp.	3.500%	4/1/50	28,605	32,349
	NVIDIA Corp.	3.700%	4/1/60	7,488	8,871

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3.7	NXP BV	4.875%	3/1/24	10,440	11,494
3.7	NXP BV	2.700%	5/1/25	5,153	5,433
3.7	NXP BV	5.350%	3/1/26	4,315	5,033
3.7	NXP BV	3.875%	6/18/26	5,965	6,605
3.7	NXP BV	3.150%	5/1/27	8,150	8,732
3.7	NXP BV	5.550%	12/1/28	12,394	15,196
3.7	NXP BV	4.300%	6/18/29	18,840	21,621
3.7	NXP BV	3.400%	5/1/30	14,314	15,604
3.7	NXP BV	2.500%	5/11/31	14,125	14,322
3.7	NXP BV	3.250%	5/11/41	13,600	13,945
	Oracle Corp.	1.900%	9/15/21	35,793	35,864
	Oracle Corp.	2.500%	10/15/22	18,206	18,692
	Oracle Corp.	2.625%	2/15/23	12,936	13,377
	Oracle Corp.	3.625%	7/15/23	3,104	3,298
	Oracle Corp.	2.400%	9/15/23	30,216	31,345
	Oracle Corp.	3.400%	7/8/24	25,333	27,162
	Oracle Corp.	2.950%	11/15/24	35,973	38,326
	Oracle Corp.	2.500%	4/1/25	55,976	58,799
	Oracle Corp.	2.950%	5/15/25	29,111	31,002
	Oracle Corp.	1.650%	3/25/26	40,550	41,112
	Oracle Corp.	2.650%	7/15/26	59,954	63,277
	Oracle Corp.	2.800%	4/1/27	33,945	35,992
	Oracle Corp.	3.250%	11/15/27	7,847	8,523
	Oracle Corp.	2.300%	3/25/28	27,625	28,366
	Oracle Corp.	2.950%	4/1/30	47,268	49,819
	Oracle Corp.	3.250%	5/15/30	2,200	2,373
	Oracle Corp.	2.875%	3/25/31	43,325	45,114
	Oracle Corp.	4.300%	7/8/34	31,833	36,970
	Oracle Corp.	3.900%	5/15/35	8,397	9,396
	Oracle Corp.	3.850%	7/15/36	24,585	27,162
	Oracle Corp.	3.800%	11/15/37	23,309	25,556
	Oracle Corp.	6.500%	4/15/38	13,937	19,760
	Oracle Corp.	6.125%	7/8/39	7,007	9,704
	Oracle Corp.	3.600%	4/1/40	44,242	46,671
	Oracle Corp.	5.375%	7/15/40	30,203	39,144
	Oracle Corp.	3.650%	3/25/41	32,161	34,160
	Oracle Corp.	4.500%	7/8/44	16,525	19,304
	Oracle Corp.	4.125%	5/15/45	26,132	29,098
	Oracle Corp.	4.000%	7/15/46	42,028	45,668
	Oracle Corp.	4.000%	11/15/47	31,442	34,277
	Oracle Corp.	3.600%	4/1/50	62,139	63,845
	Oracle Corp.	3.950%	3/25/51	34,639	37,850
	Oracle Corp.	4.375%	5/15/55	17,006	19,726
	Oracle Corp.	3.850%	4/1/60	48,225	51,061
	Oracle Corp.	4.100%	3/25/61	15,475	17,150
	QUALCOMM Inc.	2.600%	1/30/23	8,867	9,182
	QUALCOMM Inc.	2.900%	5/20/24	15,040	15,981
	QUALCOMM Inc.	3.450%	5/20/25	15,428	16,930
	QUALCOMM Inc.	3.250%	5/20/27	23,979	26,480
	QUALCOMM Inc.	1.300%	5/20/28	32,602	31,910
	QUALCOMM Inc.	2.150%	5/20/30	7,516	7,692
	QUALCOMM Inc.	1.650%	5/20/32	22,005	21,041
	QUALCOMM Inc.	4.650%	5/20/35	11,351	14,402
	QUALCOMM Inc.	4.800%	5/20/45	20,092	26,701
	QUALCOMM Inc.	4.300%	5/20/47	19,063	24,001
	QUALCOMM Inc.	3.250%	5/20/50	7,975	8,599
	Quanta Services Inc.	2.900%	10/1/30	12,925	13,407
	RELX Capital Inc.	3.500%	3/16/23	11,797	12,376
	RELX Capital Inc.	4.000%	3/18/29	2,510	2,851
	RELX Capital Inc.	3.000%	5/22/30	8,705	9,302
	Roper Technologies Inc.	0.450%	8/15/22	1,900	1,901

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Roper Technologies Inc.	3.125%	11/15/22	6,565	6,764
Roper Technologies Inc.	3.650%	9/15/23	2,000	2,133
Roper Technologies Inc.	2.350%	9/15/24	3,668	3,843
Roper Technologies Inc.	1.000%	9/15/25	9,093	9,036
Roper Technologies Inc.	3.850%	12/15/25	2,300	2,550
Roper Technologies Inc.	3.800%	12/15/26	4,200	4,688
Roper Technologies Inc.	1.400%	9/15/27	11,000	10,830
Roper Technologies Inc.	4.200%	9/15/28	14,149	16,280
Roper Technologies Inc.	2.950%	9/15/29	14,250	15,240
Roper Technologies Inc.	2.000%	6/30/30	11,225	11,068
Roper Technologies Inc.	1.750%	2/15/31	13,350	12,833
S&P Global Inc.	4.000%	6/15/25	11,397	12,677
S&P Global Inc.	2.950%	1/22/27	2,180	2,354
S&P Global Inc.	2.500%	12/1/29	10,920	11,466
S&P Global Inc.	1.250%	8/15/30	8,250	7,817
S&P Global Inc.	3.250%	12/1/49	8,826	9,509
S&P Global Inc.	2.300%	8/15/60	12,033	10,332
salesforce.com Inc.	3.250%	4/11/23	14,150	14,845
salesforce.com Inc.	3.700%	4/11/28	18,931	21,553
5 salesforce.com Inc.	1.500%	7/15/28	7,000	6,999
5 salesforce.com Inc.	1.950%	7/15/31	20,000	20,031
5 salesforce.com Inc.	2.700%	7/15/41	10,000	10,063
5 salesforce.com Inc.	2.900%	7/15/51	22,300	22,533
5 salesforce.com Inc.	3.050%	7/15/61	12,000	12,195
ServiceNow Inc.	1.400%	9/1/30	19,975	18,742
Skyworks Solutions Inc.	1.800%	6/1/26	7,650	7,758
Skyworks Solutions Inc.	3.000%	6/1/31	7,520	7,705
Texas Instruments Inc.	2.250%	5/1/23	150	154
Texas Instruments Inc.	2.625%	5/15/24	3,750	3,957
Texas Instruments Inc.	1.375%	3/12/25	12,145	12,402
Texas Instruments Inc.	2.900%	11/3/27	12,483	13,596
Texas Instruments Inc.	2.250%	9/4/29	16,400	17,075
Texas Instruments Inc.	1.750%	5/4/30	9,420	9,364
Texas Instruments Inc.	3.875%	3/15/39	9,335	11,207
Texas Instruments Inc.	4.150%	5/15/48	19,061	24,160
Verisk Analytics Inc.	4.125%	9/12/22	6,465	6,740
Verisk Analytics Inc.	4.000%	6/15/25	11,602	12,837
Verisk Analytics Inc.	4.125%	3/15/29	9,341	10,616
Verisk Analytics Inc.	5.500%	6/15/45	4,900	6,610
Verisk Analytics Inc.	3.625%	5/15/50	8,825	9,441
VMware Inc.	2.950%	8/21/22	21,568	22,132
VMware Inc.	4.500%	5/15/25	20,725	23,164
VMware Inc.	4.650%	5/15/27	11,003	12,625
VMware Inc.	3.900%	8/21/27	27,194	30,222
VMware Inc.	4.700%	5/15/30	13,379	15,838
Xilinx Inc.	2.950%	6/1/24	9,075	9,606
Xilinx Inc.	2.375%	6/1/30	10,850	11,022
				7,788,343
Utilities (2.37%)				
AEP Texas Inc.	2.400%	10/1/22	4,160	4,254
AEP Texas Inc.	3.950%	6/1/28	12,350	13,918
3 AEP Texas Inc.	2.100%	7/1/30	5,134	5,041
AEP Texas Inc.	3.800%	10/1/47	6,700	7,319
3 AEP Texas Inc.	3.450%	1/15/50	5,778	5,992
AEP Transmission Co. LLC	3.100%	12/1/26	4,665	5,068
AEP Transmission Co. LLC	4.000%	12/1/46	5,490	6,474
AEP Transmission Co. LLC	3.750%	12/1/47	6,800	7,784
AEP Transmission Co. LLC	4.250%	9/15/48	4,244	5,230
AEP Transmission Co. LLC	3.800%	6/15/49	5,496	6,362
AEP Transmission Co. LLC	3.150%	9/15/49	5,290	5,516
3 AEP Transmission Co. LLC	3.650%	4/1/50	7,165	8,152

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3,7	AES Corp.	1.375%	1/15/26	8,100	8,019
3,7	AES Corp.	2.450%	1/15/31	9,680	9,587
3	Alabama Power Co.	3.550%	12/1/23	9,021	9,677
3	Alabama Power Co.	1.450%	9/15/30	4,675	4,466
	Alabama Power Co.	6.125%	5/15/38	1,667	2,385
	Alabama Power Co.	6.000%	3/1/39	3,172	4,505
	Alabama Power Co.	3.850%	12/1/42	2,795	3,205
	Alabama Power Co.	4.150%	8/15/44	5,385	6,503
	Alabama Power Co.	3.750%	3/1/45	4,325	4,933
	Alabama Power Co.	4.300%	1/2/46	21,120	25,864
3	Alabama Power Co.	3.700%	12/1/47	6,825	7,739
3	Alabama Power Co.	4.300%	7/15/48	2,920	3,615
	Alabama Power Co.	3.450%	10/1/49	15,781	17,244
	Alabama Power Co.	3.125%	7/15/51	15,250	15,641
	Ameren Corp.	2.500%	9/15/24	1,200	1,264
	Ameren Corp.	3.650%	2/15/26	5,140	5,637
	Ameren Corp.	1.750%	3/15/28	6,000	5,949
	Ameren Corp.	3.500%	1/15/31	11,020	12,071
	Ameren Illinois Co.	2.700%	9/1/22	3,726	3,807
	Ameren Illinois Co.	3.250%	3/1/25	2,335	2,512
	Ameren Illinois Co.	3.800%	5/15/28	6,120	6,924
	Ameren Illinois Co.	1.550%	11/15/30	3,100	2,983
	Ameren Illinois Co.	4.150%	3/15/46	4,656	5,660
	Ameren Illinois Co.	3.700%	12/1/47	7,365	8,425
	Ameren Illinois Co.	4.500%	3/15/49	6,840	8,794
	Ameren Illinois Co.	3.250%	3/15/50	4,748	5,114
	Ameren Illinois Co.	2.900%	6/15/51	4,500	4,545
3	American Electric Power Co. Inc.	2.950%	12/15/22	9,197	9,471
3	American Electric Power Co. Inc.	0.750%	11/1/23	3,000	3,002
3	American Electric Power Co. Inc.	1.000%	11/1/25	3,000	2,977
	American Electric Power Co. Inc.	3.200%	11/13/27	3,245	3,508
3	American Electric Power Co. Inc.	4.300%	12/1/28	10,650	12,262
	American Electric Power Co. Inc.	2.300%	3/1/30	200	201
	American Electric Power Co. Inc.	3.250%	3/1/50	5,502	5,494
	American Water Capital Corp.	3.850%	3/1/24	6,650	7,162
	American Water Capital Corp.	3.400%	3/1/25	8,535	9,272
	American Water Capital Corp.	2.950%	9/1/27	8,316	8,982
	American Water Capital Corp.	3.750%	9/1/28	7,067	8,009
	American Water Capital Corp.	3.450%	6/1/29	12,829	14,236
	American Water Capital Corp.	2.800%	5/1/30	5,269	5,585
	American Water Capital Corp.	2.300%	6/1/31	7,525	7,650
	American Water Capital Corp.	6.593%	10/15/37	8,341	12,358
	American Water Capital Corp.	4.300%	12/1/42	170	209
	American Water Capital Corp.	4.300%	9/1/45	7,567	9,118
	American Water Capital Corp.	4.000%	12/1/46	1,515	1,770
	American Water Capital Corp.	3.750%	9/1/47	12,475	14,083
	American Water Capital Corp.	4.200%	9/1/48	8,695	10,566
	American Water Capital Corp.	4.150%	6/1/49	6,965	8,411
	American Water Capital Corp.	3.450%	5/1/50	6,400	6,921
	American Water Capital Corp.	3.250%	6/1/51	6,000	6,278
	Appalachian Power Co.	3.400%	6/1/25	4,412	4,773
3	Appalachian Power Co.	3.300%	6/1/27	5,675	6,148
3	Appalachian Power Co.	2.700%	4/1/31	5,680	5,874
	Appalachian Power Co.	7.000%	4/1/38	985	1,473
	Appalachian Power Co.	4.400%	5/15/44	3,528	4,180
	Appalachian Power Co.	4.450%	6/1/45	9,117	10,940
3	Appalachian Power Co.	4.500%	3/1/49	13,195	16,174
3	Appalachian Power Co.	3.700%	5/1/50	5,225	5,756
	Arizona Public Service Co.	3.150%	5/15/25	5,202	5,589
	Arizona Public Service Co.	2.950%	9/15/27	1,000	1,082
	Arizona Public Service Co.	2.600%	8/15/29	3,639	3,813

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Arizona Public Service Co.	5.050%	9/1/41	320	417
Arizona Public Service Co.	4.500%	4/1/42	9,909	12,137
Arizona Public Service Co.	4.350%	11/15/45	1,350	1,641
Arizona Public Service Co.	3.750%	5/15/46	12,710	14,351
Arizona Public Service Co.	4.200%	8/15/48	500	604
Arizona Public Service Co.	4.250%	3/1/49	6,416	7,803
Arizona Public Service Co.	3.500%	12/1/49	3,905	4,259
Arizona Public Service Co.	3.350%	5/15/50	2,995	3,197
Arizona Public Service Co.	2.650%	9/15/50	3,250	3,076
Atlantic City Electric Co.	2.300%	3/15/31	5,050	5,120
Atmos Energy Corp.	0.625%	3/9/23	10,050	10,053
Atmos Energy Corp.	3.000%	6/15/27	7,985	8,634
Atmos Energy Corp.	2.625%	9/15/29	2,814	2,946
Atmos Energy Corp.	5.500%	6/15/41	10,400	13,953
Atmos Energy Corp.	4.150%	1/15/43	6,560	7,681
Atmos Energy Corp.	4.125%	10/15/44	3,305	3,891
Atmos Energy Corp.	4.300%	10/1/48	1,250	1,523
Atmos Energy Corp.	3.375%	9/15/49	19,570	21,062
Avangrid Inc.	3.150%	12/1/24	10,684	11,442
Avangrid Inc.	3.800%	6/1/29	12,589	14,217
Avista Corp.	4.350%	6/1/48	4,245	5,323
Baltimore Gas & Electric Co.	3.500%	11/15/21	3,288	3,301
Baltimore Gas & Electric Co.	3.350%	7/1/23	7,796	8,185
Baltimore Gas & Electric Co.	2.400%	8/15/26	4,228	4,452
Baltimore Gas & Electric Co.	2.250%	6/15/31	3,350	3,390
Baltimore Gas & Electric Co.	6.350%	10/1/36	858	1,235
Baltimore Gas & Electric Co.	3.500%	8/15/46	5,287	5,811
3 Baltimore Gas & Electric Co.	3.750%	8/15/47	7,038	8,121
Baltimore Gas & Electric Co.	4.250%	9/15/48	2,220	2,728
Baltimore Gas & Electric Co.	3.200%	9/15/49	5,990	6,275
Baltimore Gas & Electric Co.	2.900%	6/15/50	6,250	6,244
Berkshire Hathaway Energy Co.	2.800%	1/15/23	6,731	6,964
Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,319	8,893
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,161	7,743
Berkshire Hathaway Energy Co.	4.050%	4/15/25	3,258	3,618
Berkshire Hathaway Energy Co.	3.250%	4/15/28	6,560	7,209
Berkshire Hathaway Energy Co.	3.700%	7/15/30	18,279	20,716
Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,460	7,179
Berkshire Hathaway Energy Co.	6.125%	4/1/36	10,698	15,075
Berkshire Hathaway Energy Co.	5.950%	5/15/37	5,556	7,655
Berkshire Hathaway Energy Co.	5.150%	11/15/43	7,922	10,466
Berkshire Hathaway Energy Co.	4.500%	2/1/45	10,921	13,377
Berkshire Hathaway Energy Co.	3.800%	7/15/48	10,119	11,494
Berkshire Hathaway Energy Co.	4.450%	1/15/49	20,351	25,444
Berkshire Hathaway Energy Co.	4.250%	10/15/50	17,100	20,984
Berkshire Hathaway Energy Co.	2.850%	5/15/51	15,917	15,455
Black Hills Corp.	4.250%	11/30/23	4,514	4,852
Black Hills Corp.	3.950%	1/15/26	2,800	3,083
Black Hills Corp.	3.150%	1/15/27	4,950	5,275
Black Hills Corp.	3.050%	10/15/29	4,310	4,596
Black Hills Corp.	4.350%	5/1/33	6,829	7,965
Black Hills Corp.	4.200%	9/15/46	3,860	4,337
Black Hills Corp.	3.875%	10/15/49	4,185	4,513
3 CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	1,800	1,828
3 CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,505	2,636
3 CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	2,041	2,201
3 CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	5,500	5,645
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,272	12,683
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,325	4,301
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,725	6,834
3 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	6,485	8,096

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	5,650	5,709
3	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	9,500	10,459
	CenterPoint Energy Inc.	2.500%	9/1/22	6,805	6,957
	CenterPoint Energy Inc.	3.850%	2/1/24	4,723	5,073
	CenterPoint Energy Inc.	2.500%	9/1/24	2,410	2,522
	CenterPoint Energy Inc.	1.450%	6/1/26	14,274	14,297
	CenterPoint Energy Inc.	4.250%	11/1/28	5,200	5,957
	CenterPoint Energy Inc.	2.950%	3/1/30	14,469	15,257
	CenterPoint Energy Inc.	2.650%	6/1/31	2,850	2,908
	CenterPoint Energy Inc.	3.700%	9/1/49	8,690	9,332
	CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,100	3,256
	CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,450	3,882
	CenterPoint Energy Resources Corp.	1.750%	10/1/30	6,737	6,469
	CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,750	9,232
	CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,200	3,702
	Cleco Corporate Holdings LLC	3.743%	5/1/26	6,126	6,699
	Cleco Corporate Holdings LLC	3.375%	9/15/29	500	518
	Cleco Corporate Holdings LLC	4.973%	5/1/46	5,732	6,840
	Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	6,280
	Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	7,580
	CMS Energy Corp.	3.000%	5/15/26	6,275	6,738
	CMS Energy Corp.	3.450%	8/15/27	3,301	3,654
	CMS Energy Corp.	4.875%	3/1/44	6,305	8,058
3	CMS Energy Corp.	4.750%	6/1/50	6,100	6,801
	CMS Energy Corp.	3.750%	12/1/50	3,200	3,250
	Commonwealth Edison Co.	2.550%	6/15/26	13,079	13,916
3	Commonwealth Edison Co.	2.950%	8/15/27	4,700	5,076
	Commonwealth Edison Co.	3.700%	8/15/28	2,971	3,380
	Commonwealth Edison Co.	2.200%	3/1/30	3,492	3,559
	Commonwealth Edison Co.	5.900%	3/15/36	3,814	5,399
	Commonwealth Edison Co.	6.450%	1/15/38	8,048	11,787
	Commonwealth Edison Co.	3.800%	10/1/42	5,076	5,843
	Commonwealth Edison Co.	4.600%	8/15/43	6,270	7,928
	Commonwealth Edison Co.	4.700%	1/15/44	6,077	7,784
	Commonwealth Edison Co.	3.700%	3/1/45	10,050	11,482
	Commonwealth Edison Co.	4.350%	11/15/45	6,725	8,353
	Commonwealth Edison Co.	3.650%	6/15/46	12,992	14,724
3	Commonwealth Edison Co.	3.750%	8/15/47	8,550	9,892
	Commonwealth Edison Co.	4.000%	3/1/48	9,890	11,855
	Commonwealth Edison Co.	4.000%	3/1/49	10,449	12,523
3	Commonwealth Edison Co.	3.200%	11/15/49	7,225	7,643
	Commonwealth Edison Co.	3.000%	3/1/50	6,500	6,686
3	Connecticut Light & Power Co.	2.500%	1/15/23	8,645	8,878
3	Connecticut Light & Power Co.	0.750%	12/1/25	5,000	4,939
3	Connecticut Light & Power Co.	3.200%	3/15/27	7,175	7,884
3	Connecticut Light & Power Co.	2.050%	7/1/31	3,390	3,416
	Connecticut Light & Power Co.	4.300%	4/15/44	6,065	7,521
3	Connecticut Light & Power Co.	4.150%	6/1/45	4,650	5,691
	Connecticut Light & Power Co.	4.000%	4/1/48	10,640	12,880
3	Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,515	2,729
	Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,000	1,126
3	Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,350	1,549
3	Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	4,450	4,899
3	Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,535	8,276
3	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	5,144	6,875
3	Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,095	4,299
3	Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	525	737
3	Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	3,931	5,787
3	Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	11,282	14,967
	Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	10,088	13,660
	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	3,595	4,041

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	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	22,138	26,626
	Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	13,925	16,846
	Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	16,710	18,541
3	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	8,250	9,258
3	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	10,102	11,798
3	Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	6,897	7,844
	Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	5,726	7,200
3	Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	4,692	5,533
3	Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	4,175	4,714
	Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	9,999	12,134
	Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	6,953	7,410
3	Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	9,025	8,351
3	Consolidated Edison Inc.	0.650%	12/1/23	8,400	8,399
	Consumers Energy Co.	0.350%	6/1/23	4,300	4,293
	Consumers Energy Co.	3.375%	8/15/23	7,310	7,718
	Consumers Energy Co.	3.800%	11/15/28	6,935	7,882
	Consumers Energy Co.	3.950%	5/15/43	4,578	5,399
	Consumers Energy Co.	3.250%	8/15/46	6,784	7,313
	Consumers Energy Co.	3.950%	7/15/47	4,750	5,676
	Consumers Energy Co.	4.050%	5/15/48	6,382	7,796
	Consumers Energy Co.	4.350%	4/15/49	8,095	10,346
	Consumers Energy Co.	3.100%	8/15/50	7,470	7,910
	Consumers Energy Co.	3.500%	8/1/51	18,552	21,041
	Consumers Energy Co.	2.500%	5/1/60	8,300	7,527
	Dayton Power & Light Co.	3.950%	6/15/49	1,483	1,655
	Delmarva Power & Light Co.	3.500%	11/15/23	4,805	5,118
	Delmarva Power & Light Co.	4.150%	5/15/45	5,475	6,529
	Dominion Energy Inc.	2.715%	8/15/21	3,100	3,109
3	Dominion Energy Inc.	2.750%	9/15/22	600	613
	Dominion Energy Inc.	3.071%	8/15/24	5,185	5,501
	Dominion Energy Inc.	3.900%	10/1/25	9,954	11,008
3	Dominion Energy Inc.	1.450%	4/15/26	6,607	6,656
3	Dominion Energy Inc.	2.850%	8/15/26	7,616	8,117
3	Dominion Energy Inc.	3.600%	3/15/27	3,425	3,786
	Dominion Energy Inc.	4.250%	6/1/28	5,215	5,993
3	Dominion Energy Inc.	3.375%	4/1/30	35,260	38,443
3	Dominion Energy Inc.	6.300%	3/15/33	5,800	7,790
3	Dominion Energy Inc.	5.250%	8/1/33	1,489	1,866
3	Dominion Energy Inc.	5.950%	6/15/35	4,385	5,925
	Dominion Energy Inc.	7.000%	6/15/38	5,583	8,283
3	Dominion Energy Inc.	3.300%	4/15/41	6,150	6,453
3	Dominion Energy Inc.	4.900%	8/1/41	12,180	15,415
3	Dominion Energy Inc.	4.050%	9/15/42	8,756	10,011
	Dominion Energy Inc.	4.700%	12/1/44	4,124	5,147
3	Dominion Energy Inc.	4.600%	3/15/49	6,975	8,771
3	Dominion Energy Inc.	5.750%	10/1/54	4,381	4,774
	Dominion Energy South Carolina Inc.	6.625%	2/1/32	6,129	8,560
	Dominion Energy South Carolina Inc.	6.050%	1/15/38	3,230	4,582
	Dominion Energy South Carolina Inc.	5.450%	2/1/41	3,617	4,957
	Dominion Energy South Carolina Inc.	4.600%	6/15/43	6,473	8,309
	Dominion Energy South Carolina Inc.	5.100%	6/1/65	6,938	10,057
	DTE Electric Co.	3.650%	3/15/24	9,250	9,930
	DTE Electric Co.	3.375%	3/1/25	7,750	8,381
3	DTE Electric Co.	1.900%	4/1/28	3,575	3,636
	DTE Electric Co.	2.250%	3/1/30	13,102	13,458
3	DTE Electric Co.	2.625%	3/1/31	7,300	7,693
3	DTE Electric Co.	4.000%	4/1/43	6,425	7,614
	DTE Electric Co.	4.300%	7/1/44	600	736
	DTE Electric Co.	3.700%	3/15/45	7,339	8,385
	DTE Electric Co.	3.700%	6/1/46	2,225	2,545
	DTE Electric Co.	3.750%	8/15/47	6,395	7,390

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3	DTE Electric Co.	4.050%	5/15/48	3,600	4,370
	DTE Electric Co.	3.950%	3/1/49	5,125	6,169
	DTE Electric Co.	2.950%	3/1/50	6,925	7,103
3	DTE Electric Co.	3.250%	4/1/51	5,400	5,842
3	DTE Energy Co.	2.600%	6/15/22	3,000	3,066
3	DTE Energy Co.	0.550%	11/1/22	4,673	4,683
	DTE Energy Co.	2.250%	11/1/22	4,763	4,876
3	DTE Energy Co.	3.700%	8/1/23	8,300	8,816
3	DTE Energy Co.	3.850%	12/1/23	1,000	1,070
3	DTE Energy Co.	3.500%	6/1/24	7,224	7,720
3	DTE Energy Co.	2.529%	10/1/24	5,025	5,279
3	DTE Energy Co.	1.050%	6/1/25	7,100	7,088
	DTE Energy Co.	2.850%	10/1/26	22,668	24,165
	DTE Energy Co.	3.800%	3/15/27	26,265	29,210
3	DTE Energy Co.	3.400%	6/15/29	8,730	9,541
	DTE Energy Co.	2.950%	3/1/30	3,230	3,417
	DTE Energy Co.	6.375%	4/15/33	5,245	7,138
	Duke Energy Carolinas LLC	2.500%	3/15/23	9,308	9,615
	Duke Energy Carolinas LLC	3.050%	3/15/23	9,200	9,604
	Duke Energy Carolinas LLC	2.950%	12/1/26	8,315	9,002
	Duke Energy Carolinas LLC	3.950%	11/15/28	14,782	16,953
3	Duke Energy Carolinas LLC	6.000%	12/1/28	5,940	7,591
	Duke Energy Carolinas LLC	2.450%	8/15/29	6,687	6,956
	Duke Energy Carolinas LLC	2.450%	2/1/30	6,756	7,004
	Duke Energy Carolinas LLC	2.550%	4/15/31	7,125	7,409
	Duke Energy Carolinas LLC	6.450%	10/15/32	4,590	6,314
	Duke Energy Carolinas LLC	6.100%	6/1/37	10,881	15,155
	Duke Energy Carolinas LLC	6.000%	1/15/38	7,195	10,196
	Duke Energy Carolinas LLC	6.050%	4/15/38	6,326	8,989
	Duke Energy Carolinas LLC	5.300%	2/15/40	9,558	12,989
	Duke Energy Carolinas LLC	4.250%	12/15/41	6,212	7,524
	Duke Energy Carolinas LLC	4.000%	9/30/42	8,879	9,278
	Duke Energy Carolinas LLC	3.750%	6/1/45	11,303	12,805
	Duke Energy Carolinas LLC	3.875%	3/15/46	11,145	12,874
	Duke Energy Carolinas LLC	3.700%	12/1/47	9,518	10,724
	Duke Energy Carolinas LLC	3.950%	3/15/48	2,075	2,435
	Duke Energy Carolinas LLC	3.200%	8/15/49	8,272	8,694
	Duke Energy Carolinas LLC	3.450%	4/15/51	7,050	7,818
	Duke Energy Corp.	2.400%	8/15/22	10,908	11,136
	Duke Energy Corp.	3.050%	8/15/22	13,740	14,049
	Duke Energy Corp.	3.950%	10/15/23	4,900	5,233
	Duke Energy Corp.	0.900%	9/15/25	5,700	5,644
	Duke Energy Corp.	2.650%	9/1/26	12,889	13,633
	Duke Energy Corp.	3.150%	8/15/27	16,379	17,719
	Duke Energy Corp.	3.400%	6/15/29	6,631	7,265
	Duke Energy Corp.	2.450%	6/1/30	18,881	19,110
	Duke Energy Corp.	2.550%	6/15/31	9,200	9,329
	Duke Energy Corp.	4.800%	12/15/45	12,730	15,605
	Duke Energy Corp.	3.750%	9/1/46	24,043	25,634
	Duke Energy Corp.	3.950%	8/15/47	1,103	1,217
	Duke Energy Corp.	4.200%	6/15/49	8,350	9,572
	Duke Energy Corp.	3.500%	6/15/51	9,015	9,321
	Duke Energy Florida LLC	3.200%	1/15/27	4,482	4,896
	Duke Energy Florida LLC	3.800%	7/15/28	6,058	6,861
	Duke Energy Florida LLC	2.500%	12/1/29	15,250	16,004
	Duke Energy Florida LLC	1.750%	6/15/30	8,010	7,853
	Duke Energy Florida LLC	6.350%	9/15/37	8,906	13,150
	Duke Energy Florida LLC	6.400%	6/15/38	10,406	15,360
	Duke Energy Florida LLC	5.650%	4/1/40	1,895	2,644
	Duke Energy Florida LLC	3.850%	11/15/42	1,409	1,626
	Duke Energy Florida LLC	3.400%	10/1/46	8,705	9,447

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	Duke Energy Florida LLC	4.200%	7/15/48	5,825	7,142
3	Duke Energy Florida Project Finance LLC	1.731%	9/1/22	1,543	1,555
3	Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	4,224
	Duke Energy Indiana LLC	6.120%	10/15/35	5,848	8,038
	Duke Energy Indiana LLC	6.350%	8/15/38	9,664	14,120
	Duke Energy Indiana LLC	6.450%	4/1/39	4,075	5,995
3	Duke Energy Indiana LLC	4.900%	7/15/43	3,777	4,822
	Duke Energy Indiana LLC	3.750%	5/15/46	19,650	22,137
3	Duke Energy Indiana LLC	3.250%	10/1/49	5,680	5,997
	Duke Energy Ohio Inc.	3.800%	9/1/23	1,200	1,277
	Duke Energy Ohio Inc.	3.650%	2/1/29	14,664	16,339
	Duke Energy Ohio Inc.	2.125%	6/1/30	4,100	4,120
	Duke Energy Ohio Inc.	3.700%	6/15/46	6,775	7,573
	Duke Energy Ohio Inc.	4.300%	2/1/49	2,293	2,831
	Duke Energy Progress LLC	3.375%	9/1/23	2,509	2,663
	Duke Energy Progress LLC	3.250%	8/15/25	13,250	14,399
	Duke Energy Progress LLC	3.700%	9/1/28	8,805	9,912
	Duke Energy Progress LLC	3.450%	3/15/29	10,636	11,785
	Duke Energy Progress LLC	6.300%	4/1/38	5,617	8,161
	Duke Energy Progress LLC	4.100%	5/15/42	5,142	6,083
	Duke Energy Progress LLC	4.100%	3/15/43	7,130	8,486
	Duke Energy Progress LLC	4.375%	3/30/44	15,115	18,643
	Duke Energy Progress LLC	4.150%	12/1/44	8,074	9,751
	Duke Energy Progress LLC	4.200%	8/15/45	7,877	9,495
	Duke Energy Progress LLC	3.700%	10/15/46	8,275	9,375
	Duke Energy Progress LLC	3.600%	9/15/47	7,453	8,313
	Duke Energy Progress LLC	2.500%	8/15/50	4,500	4,150
3.7	East Ohio Gas Co.	2.000%	6/15/30	1,000	990
3.7	East Ohio Gas Co.	3.000%	6/15/50	2,650	2,645
	Eastern Energy Gas Holdings LLC	3.550%	11/1/23	13,725	14,533
3	Eastern Energy Gas Holdings LLC	2.500%	11/15/24	5,500	5,771
	Eastern Energy Gas Holdings LLC	3.600%	12/15/24	7,896	8,541
3	Eastern Energy Gas Holdings LLC	3.000%	11/15/29	4,100	4,320
	Eastern Energy Gas Holdings LLC	4.800%	11/1/43	6,535	7,719
	Eastern Energy Gas Holdings LLC	4.600%	12/15/44	5,075	5,942
3	Eastern Energy Gas Holdings LLC	3.900%	11/15/49	200	215
	Edison International	2.400%	9/15/22	9,495	9,661
	Edison International	2.950%	3/15/23	1,250	1,291
	Edison International	3.550%	11/15/24	5,742	6,116
	Edison International	5.750%	6/15/27	2,875	3,275
	Edison International	4.125%	3/15/28	5,450	5,801
	El Paso Electric Co.	6.000%	5/15/35	3,375	4,505
	El Paso Electric Co.	5.000%	12/1/44	4,500	5,456
	Emera US Finance LP	3.550%	6/15/26	8,740	9,558
	Emera US Finance LP	4.750%	6/15/46	16,929	20,206
	Enel Americas SA	4.000%	10/25/26	5,450	5,937
	Enel Chile SA	4.875%	6/12/28	12,863	14,856
	Entergy Arkansas LLC	3.500%	4/1/26	5,978	6,571
	Entergy Arkansas LLC	4.200%	4/1/49	4,675	5,696
	Entergy Arkansas LLC	2.650%	6/15/51	9,325	8,890
	Entergy Corp.	4.000%	7/15/22	7,566	7,803
	Entergy Corp.	0.900%	9/15/25	10,600	10,474
	Entergy Corp.	2.950%	9/1/26	10,841	11,582
	Entergy Corp.	1.900%	6/15/28	2,300	2,296
	Entergy Corp.	2.800%	6/15/30	17,993	18,712
	Entergy Corp.	2.400%	6/15/31	6,886	6,881
	Entergy Corp.	3.750%	6/15/50	12,550	13,752
	Entergy Gulf States Louisiana LLC	5.590%	10/1/24	4,146	4,764
	Entergy Louisiana LLC	4.050%	9/1/23	6,525	6,962
	Entergy Louisiana LLC	0.620%	11/17/23	5,000	5,006
	Entergy Louisiana LLC	5.400%	11/1/24	5,125	5,883

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Entergy Louisiana LLC	2.400%	10/1/26	7,087	7,423
Entergy Louisiana LLC	3.120%	9/1/27	6,525	7,120
Entergy Louisiana LLC	3.250%	4/1/28	4,800	5,254
Entergy Louisiana LLC	1.600%	12/15/30	4,000	3,831
Entergy Louisiana LLC	3.050%	6/1/31	12,089	13,082
Entergy Louisiana LLC	2.350%	6/15/32	6,800	6,896
Entergy Louisiana LLC	4.000%	3/15/33	13,380	15,677
Entergy Louisiana LLC	3.100%	6/15/41	6,500	6,870
Entergy Louisiana LLC	4.950%	1/15/45	12,285	13,453
Entergy Louisiana LLC	4.200%	9/1/48	9,720	11,861
Entergy Louisiana LLC	4.200%	4/1/50	9,390	11,539
Entergy Louisiana LLC	2.900%	3/15/51	12,004	11,938
Entergy Mississippi LLC	2.850%	6/1/28	13,199	14,098
Entergy Mississippi LLC	3.850%	6/1/49	5,475	6,337
Entergy Texas Inc.	1.750%	3/15/31	10,900	10,433
Entergy Texas Inc.	4.500%	3/30/39	475	562
Entergy Texas Inc.	3.550%	9/30/49	4,324	4,645
Essential Utilities Inc.	3.566%	5/1/29	8,444	9,341
Essential Utilities Inc.	2.704%	4/15/30	6,680	6,940
Essential Utilities Inc.	4.276%	5/1/49	5,440	6,485
Essential Utilities Inc.	3.351%	4/15/50	5,790	5,986
Evergy Inc.	2.450%	9/15/24	3,420	3,582
Evergy Inc.	2.900%	9/15/29	6,812	7,211
Evergy Kansas Central Inc.	2.550%	7/1/26	6,326	6,690
Evergy Kansas Central Inc.	3.100%	4/1/27	13,320	14,430
Evergy Kansas Central Inc.	4.125%	3/1/42	8,827	10,391
Evergy Kansas Central Inc.	4.100%	4/1/43	5,625	6,641
Evergy Kansas Central Inc.	4.250%	12/1/45	4,304	5,205
Evergy Kansas Central Inc.	3.250%	9/1/49	4,175	4,402
Evergy Metro Inc.	3.150%	3/15/23	2,871	2,982
3 Evergy Metro Inc.	2.250%	6/1/30	6,675	6,796
Evergy Metro Inc.	5.300%	10/1/41	7,310	9,680
Evergy Metro Inc.	4.200%	6/15/47	6,725	8,112
Evergy Metro Inc.	4.200%	3/15/48	6,213	7,559
3 Evergy Metro Inc.	4.125%	4/1/49	702	847
3 Eversource Energy	3.800%	12/1/23	6,200	6,656
3 Eversource Energy	2.900%	10/1/24	3,900	4,131
3 Eversource Energy	3.150%	1/15/25	5,547	5,924
3 Eversource Energy	3.300%	1/15/28	7,215	7,878
3 Eversource Energy	4.250%	4/1/29	6,750	7,870
3 Eversource Energy	1.650%	8/15/30	8,900	8,517
Eversource Energy	2.550%	3/15/31	4,000	4,101
Eversource Energy	3.450%	1/15/50	12,375	13,075
Exelon Corp.	3.497%	6/1/22	4,237	4,345
3 Exelon Corp.	3.950%	6/15/25	22,226	24,457
Exelon Corp.	3.400%	4/15/26	12,363	13,466
Exelon Corp.	4.050%	4/15/30	20,069	22,849
3 Exelon Corp.	4.950%	6/15/35	7,862	9,654
Exelon Corp.	5.625%	6/15/35	6,970	9,173
Exelon Corp.	5.100%	6/15/45	4,837	6,337
Exelon Corp.	4.450%	4/15/46	9,980	12,107
Exelon Corp.	4.700%	4/15/50	12,510	15,796
Exelon Generation Co. LLC	4.250%	6/15/22	10,603	10,890
Exelon Generation Co. LLC	6.250%	10/1/39	14,001	17,248
Exelon Generation Co. LLC	5.750%	10/1/41	7,988	9,440
Exelon Generation Co. LLC	5.600%	6/15/42	10,957	12,859
Florida Power & Light Co.	2.750%	6/1/23	11,625	12,030
Florida Power & Light Co.	3.250%	6/1/24	11,415	12,194
Florida Power & Light Co.	2.850%	4/1/25	18,154	19,400
Florida Power & Light Co.	3.125%	12/1/25	8,557	9,295
Florida Power & Light Co.	5.625%	4/1/34	3,125	4,239

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Florida Power & Light Co.	4.950%	6/1/35	1,245	1,635
Florida Power & Light Co.	5.650%	2/1/37	4,296	5,889
Florida Power & Light Co.	5.950%	2/1/38	8,785	12,669
Florida Power & Light Co.	5.960%	4/1/39	1,000	1,463
Florida Power & Light Co.	5.690%	3/1/40	200	285
Florida Power & Light Co.	5.250%	2/1/41	1,655	2,268
Florida Power & Light Co.	4.125%	2/1/42	16,348	19,923
Florida Power & Light Co.	4.050%	6/1/42	7,640	9,281
Florida Power & Light Co.	3.800%	12/15/42	5,373	6,336
Florida Power & Light Co.	4.050%	10/1/44	4,350	5,295
Florida Power & Light Co.	3.700%	12/1/47	9,455	11,120
Florida Power & Light Co.	3.950%	3/1/48	23,238	28,238
Florida Power & Light Co.	4.125%	6/1/48	5,692	7,080
Florida Power & Light Co.	3.990%	3/1/49	7,353	9,041
Florida Power & Light Co.	3.150%	10/1/49	14,213	15,433
Fortis Inc.	3.055%	10/4/26	12,465	13,402
³ Georgia Power Co.	2.100%	7/30/23	9,885	10,210
³ Georgia Power Co.	2.200%	9/15/24	7,575	7,889
Georgia Power Co.	3.250%	4/1/26	8,450	9,122
Georgia Power Co.	3.250%	3/30/27	7,375	7,989
³ Georgia Power Co.	2.650%	9/15/29	9,332	9,804
³ Georgia Power Co.	4.750%	9/1/40	8,822	10,898
Georgia Power Co.	4.300%	3/15/42	11,145	13,203
Georgia Power Co.	4.300%	3/15/43	5,190	6,144
³ Georgia Power Co.	3.700%	1/30/50	4,325	4,708
³ Georgia Power Co.	3.250%	3/15/51	9,150	9,286
³ Gulf Power Co.	3.300%	5/30/27	4,045	4,438
Iberdrola International BV	6.750%	7/15/36	3,500	5,311
Indiana Michigan Power Co.	3.850%	5/15/28	11,470	12,902
Indiana Michigan Power Co.	6.050%	3/15/37	7,554	10,462
³ Indiana Michigan Power Co.	4.550%	3/15/46	5,280	6,602
³ Indiana Michigan Power Co.	3.750%	7/1/47	9,680	10,851
Indiana Michigan Power Co.	4.250%	8/15/48	5,695	6,931
Indiana Michigan Power Co.	3.250%	5/1/51	6,450	6,753
Interstate Power & Light Co.	3.250%	12/1/24	13,102	14,098
Interstate Power & Light Co.	4.100%	9/26/28	8,225	9,447
Interstate Power & Light Co.	3.600%	4/1/29	5,200	5,785
Interstate Power & Light Co.	2.300%	6/1/30	6,075	6,156
Interstate Power & Light Co.	6.250%	7/15/39	3,345	4,761
Interstate Power & Light Co.	3.700%	9/15/46	3,802	4,241
Interstate Power & Light Co.	3.500%	9/30/49	250	272
IPALCO Enterprises Inc.	3.700%	9/1/24	200	215
IPALCO Enterprises Inc.	4.250%	5/1/30	2,725	3,058
ITC Holdings Corp.	2.700%	11/15/22	5,525	5,681
ITC Holdings Corp.	3.650%	6/15/24	4,040	4,337
ITC Holdings Corp.	3.250%	6/30/26	6,380	6,908
ITC Holdings Corp.	3.350%	11/15/27	8,568	9,351
ITC Holdings Corp.	5.300%	7/1/43	11,515	15,085
³ John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,879	3,513
Kentucky Utilities Co.	5.125%	11/1/40	6,433	8,416
Kentucky Utilities Co.	4.375%	10/1/45	7,420	9,042
Kentucky Utilities Co.	3.300%	6/1/50	11,000	11,621
³ Louisville Gas & Electric Co.	3.300%	10/1/25	4,350	4,726
Louisville Gas & Electric Co.	4.250%	4/1/49	12,097	14,941
MidAmerican Energy Co.	3.500%	10/15/24	10,694	11,585
MidAmerican Energy Co.	3.100%	5/1/27	5,680	6,205
MidAmerican Energy Co.	3.650%	4/15/29	8,185	9,269
MidAmerican Energy Co.	6.750%	12/30/31	9,264	13,132
³ MidAmerican Energy Co.	5.750%	11/1/35	2,200	3,027
³ MidAmerican Energy Co.	5.800%	10/15/36	8,780	12,125
MidAmerican Energy Co.	4.800%	9/15/43	5,266	6,824

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	MidAmerican Energy Co.	4.400%	10/15/44	1,950	2,416
	MidAmerican Energy Co.	4.250%	5/1/46	7,385	9,126
	MidAmerican Energy Co.	3.950%	8/1/47	4,132	4,898
	MidAmerican Energy Co.	3.650%	8/1/48	11,105	12,676
	MidAmerican Energy Co.	4.250%	7/15/49	7,948	9,984
	MidAmerican Energy Co.	3.150%	4/15/50	940	1,005
	Mississippi Power Co.	3.950%	3/30/28	1,750	1,972
3	Mississippi Power Co.	4.250%	3/15/42	8,090	9,561
	National Fuel Gas Co.	3.750%	3/1/23	3,660	3,818
	National Fuel Gas Co.	5.200%	7/15/25	2,802	3,156
	National Fuel Gas Co.	5.500%	1/15/26	3,850	4,459
	National Fuel Gas Co.	3.950%	9/15/27	4,390	4,726
	National Fuel Gas Co.	4.750%	9/1/28	10,846	12,242
	National Fuel Gas Co.	2.950%	3/1/31	3,480	3,510
	National Grid USA	5.803%	4/1/35	3,183	3,963
3	National Rural Utilities Cooperative Finance Corp.	2.300%	9/15/22	1,300	1,328
	National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,572	13,000
	National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	5,925	6,295
	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	15,111	15,952
	National Rural Utilities Cooperative Finance Corp.	0.350%	2/8/24	3,000	2,992
	National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	9,927	10,555
3	National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	10,002	10,870
	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	17,210	17,072
	National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	4,695	5,119
	National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	200	220
	National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	5,890	6,691
	National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	7,874	8,830
	National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	6,903	7,120
	National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	1,000	929
3	National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	5,170	4,924
3	National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	1,150	1,736
	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	12,195	14,302
3	National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	7,437	7,789
3	National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	6,615	7,230
	National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	10,650	13,504
	National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	14,110	17,638
3	Nevada Power Co.	3.700%	5/1/29	12,120	13,649
3	Nevada Power Co.	2.400%	5/1/30	7,835	8,078
3	Nevada Power Co.	6.650%	4/1/36	5,800	8,459
3	Nevada Power Co.	6.750%	7/1/37	8,597	12,500
3	Nevada Power Co.	3.125%	8/1/50	8,308	8,586
	NextEra Energy Capital Holdings Inc.	2.403%	9/1/21	12,500	12,545
	NextEra Energy Capital Holdings Inc.	1.950%	9/1/22	2,700	2,749
	NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	8,357	8,638
	NextEra Energy Capital Holdings Inc.	0.650%	3/1/23	10,093	10,128
	NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	6,650	7,074
	NextEra Energy Capital Holdings Inc.	2.750%	5/1/25	17,825	18,940
	NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	6,213	6,738
	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	17,081	18,895
	NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	5,000	5,057
	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	5,433	6,012
	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	3,927	4,149
	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	35,150	35,477
3	NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	9,233	10,357
3	NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	6,117	7,127
	NiSource Inc.	0.950%	8/15/25	11,988	11,898
	NiSource Inc.	3.490%	5/15/27	9,564	10,522
	NiSource Inc.	2.950%	9/1/29	11,727	12,413
	NiSource Inc.	3.600%	5/1/30	2,075	2,297
	NiSource Inc.	1.700%	2/15/31	14,575	13,804
	NiSource Inc.	5.950%	6/15/41	7,046	9,848

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
NiSource Inc.	5.250%	2/15/43	2,030	2,645
NiSource Inc.	4.800%	2/15/44	3,879	4,810
NiSource Inc.	5.650%	2/1/45	3,285	4,500
NiSource Inc.	4.375%	5/15/47	28,360	33,924
NiSource Inc.	3.950%	3/30/48	1,105	1,263
Northern States Power Co.	2.150%	8/15/22	133	134
Northern States Power Co.	2.600%	5/15/23	4,400	4,535
Northern States Power Co.	2.250%	4/1/31	2,125	2,186
Northern States Power Co.	6.250%	6/1/36	3,670	5,257
Northern States Power Co.	6.200%	7/1/37	5,493	8,052
Northern States Power Co.	5.350%	11/1/39	9,596	13,181
Northern States Power Co.	3.400%	8/15/42	5,359	5,931
Northern States Power Co.	4.125%	5/15/44	700	850
Northern States Power Co.	4.000%	8/15/45	3,120	3,728
Northern States Power Co.	3.600%	5/15/46	300	341
Northern States Power Co.	3.600%	9/15/47	767	873
Northern States Power Co.	2.900%	3/1/50	5,021	5,139
Northern States Power Co.	2.600%	6/1/51	700	674
Northern States Power Co.	3.200%	4/1/52	4,500	4,866
NorthWestern Corp.	4.176%	11/15/44	5,130	6,025
NSTAR Electric Co.	2.375%	10/15/22	9,075	9,258
NSTAR Electric Co.	3.200%	5/15/27	9,550	10,444
NSTAR Electric Co.	3.250%	5/15/29	5,058	5,565
NSTAR Electric Co.	3.950%	4/1/30	2,000	2,305
NSTAR Electric Co.	5.500%	3/15/40	4,996	6,837
NSTAR Electric Co.	4.400%	3/1/44	3,300	4,097
Oglethorpe Power Corp.	5.950%	11/1/39	2,080	2,776
Oglethorpe Power Corp.	5.375%	11/1/40	8,450	10,690
Oglethorpe Power Corp.	5.050%	10/1/48	1,325	1,666
Oglethorpe Power Corp.	5.250%	9/1/50	968	1,219
Ohio Edison Co.	6.875%	7/15/36	2,430	3,414
3 Ohio Power Co.	1.625%	1/15/31	6,562	6,311
Ohio Power Co.	4.150%	4/1/48	4,295	5,161
Ohio Power Co.	4.000%	6/1/49	5,410	6,403
Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	6,434
Oklahoma Gas & Electric Co.	3.250%	4/1/30	8,400	9,137
Oklahoma Gas & Electric Co.	4.150%	4/1/47	3,050	3,630
Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,979	4,538
Oncor Electric Delivery Co. LLC	2.750%	6/1/24	10,200	10,825
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	10,172	10,868
Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,800	2,733
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	6,993	7,913
Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,600	2,017
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	5,950	6,340
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,440	7,813
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	4,351
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,842	2,997
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,900	7,996
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	5,719
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	2,025	2,789
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	13,152	15,178
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	4,965	5,810
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	3,000	3,661
3 Oncor Electric Delivery Co. LLC	3.800%	6/1/49	13,193	15,659
Oncor Electric Delivery Co. LLC	3.100%	9/15/49	8,010	8,461
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	7,219	8,444
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	4,232	6,164
ONE Gas Inc.	0.850%	3/11/23	6,500	6,503
ONE Gas Inc.	1.100%	3/11/24	7,560	7,569
ONE Gas Inc.	2.000%	5/15/30	3,050	3,011
ONE Gas Inc.	4.658%	2/1/44	5,800	7,084

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
ONE Gas Inc.	4.500%	11/1/48	7,685	9,204
Pacific Gas & Electric Co.	1.750%	6/16/22	32,100	32,093
Pacific Gas & Electric Co.	1.367%	3/10/23	10,000	10,001
Pacific Gas & Electric Co.	3.850%	11/15/23	9,290	9,745
Pacific Gas & Electric Co.	3.750%	2/15/24	3,903	4,096
Pacific Gas & Electric Co.	3.500%	6/15/25	7,000	7,347
Pacific Gas & Electric Co.	3.450%	7/1/25	1,686	1,767
Pacific Gas & Electric Co.	3.150%	1/1/26	28,814	29,732
Pacific Gas & Electric Co.	2.100%	8/1/27	5,000	4,857
Pacific Gas & Electric Co.	3.300%	12/1/27	32,159	32,996
Pacific Gas & Electric Co.	3.000%	6/15/28	2,000	2,009
Pacific Gas & Electric Co.	3.750%	7/1/28	19,085	20,133
Pacific Gas & Electric Co.	4.550%	7/1/30	40,966	43,823
Pacific Gas & Electric Co.	2.500%	2/1/31	26,425	24,793
Pacific Gas & Electric Co.	3.250%	6/1/31	5,500	5,411
Pacific Gas & Electric Co.	4.500%	7/1/40	26,420	26,421
Pacific Gas & Electric Co.	3.300%	8/1/40	10,350	9,413
Pacific Gas & Electric Co.	4.200%	6/1/41	6,750	6,643
Pacific Gas & Electric Co.	4.750%	2/15/44	15,130	15,276
Pacific Gas & Electric Co.	4.300%	3/15/45	10,796	10,392
Pacific Gas & Electric Co.	4.250%	3/15/46	5,444	5,210
Pacific Gas & Electric Co.	3.950%	12/1/47	28,673	26,639
Pacific Gas & Electric Co.	4.950%	7/1/50	46,275	47,666
Pacific Gas & Electric Co.	3.500%	8/1/50	27,351	24,343
PacifiCorp	2.950%	6/1/23	5,381	5,602
PacifiCorp	3.600%	4/1/24	7,264	7,797
PacifiCorp	3.500%	6/15/29	15,010	16,675
PacifiCorp	2.700%	9/15/30	6,708	7,045
PacifiCorp	7.700%	11/15/31	1,399	2,063
PacifiCorp	5.250%	6/15/35	3,968	5,166
PacifiCorp	6.100%	8/1/36	5,828	8,154
PacifiCorp	5.750%	4/1/37	9,569	13,113
PacifiCorp	6.250%	10/15/37	7,260	10,350
PacifiCorp	6.350%	7/15/38	3,717	5,389
PacifiCorp	6.000%	1/15/39	4,796	6,790
PacifiCorp	4.100%	2/1/42	5,415	6,373
PacifiCorp	4.125%	1/15/49	15,672	18,799
PacifiCorp	4.150%	2/15/50	8,199	9,956
PacifiCorp	3.300%	3/15/51	11,436	12,182
PECO Energy Co.	2.375%	9/15/22	3,925	3,998
PECO Energy Co.	3.150%	10/15/25	2,350	2,515
PECO Energy Co.	3.900%	3/1/48	6,771	8,068
PECO Energy Co.	3.000%	9/15/49	5,925	6,149
PECO Energy Co.	2.800%	6/15/50	6,540	6,520
PECO Energy Co.	3.050%	3/15/51	5,100	5,325
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	5,750	6,332
Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	4,500	4,559
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,995
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,215	4,549
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	5,000	5,154
Pinnacle West Capital Corp.	1.300%	6/15/25	10,615	10,694
Potomac Electric Power Co.	3.600%	3/15/24	3,537	3,794
Potomac Electric Power Co.	6.500%	11/15/37	7,787	11,426
Potomac Electric Power Co.	4.150%	3/15/43	5,865	7,050
PPL Capital Funding Inc.	4.200%	6/15/22	4,190	4,293
PPL Capital Funding Inc.	3.500%	12/1/22	1,945	2,013
PPL Capital Funding Inc.	3.400%	6/1/23	4,945	5,182
PPL Capital Funding Inc.	3.950%	3/15/24	977	1,057
PPL Capital Funding Inc.	3.100%	5/15/26	9,475	10,190
PPL Electric Utilities Corp.	6.250%	5/15/39	5,467	7,946
PPL Electric Utilities Corp.	4.125%	6/15/44	3,150	3,764

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PPL Electric Utilities Corp.	4.150%	10/1/45	5,505	6,655
PPL Electric Utilities Corp.	3.950%	6/1/47	6,475	7,687
PPL Electric Utilities Corp.	4.150%	6/15/48	3,560	4,378
Progress Energy Inc.	7.750%	3/1/31	3,135	4,471
Progress Energy Inc.	7.000%	10/30/31	3,025	4,178
Progress Energy Inc.	6.000%	12/1/39	7,724	10,655
PSEG Power LLC	3.850%	6/1/23	12,232	12,979
PSEG Power LLC	8.625%	4/15/31	1,838	2,827
Public Service Co. of Colorado	2.250%	9/15/22	6,300	6,385
Public Service Co. of Colorado	3.700%	6/15/28	5,625	6,354
³ Public Service Co. of Colorado	1.900%	1/15/31	5,451	5,410
Public Service Co. of Colorado	1.875%	6/15/31	10,080	10,025
³ Public Service Co. of Colorado	6.250%	9/1/37	398	583
Public Service Co. of Colorado	3.600%	9/15/42	7,700	8,698
Public Service Co. of Colorado	4.300%	3/15/44	1,737	2,121
Public Service Co. of Colorado	3.800%	6/15/47	1,776	2,075
Public Service Co. of Colorado	4.100%	6/15/48	4,375	5,341
Public Service Co. of Colorado	4.050%	9/15/49	6,417	7,912
³ Public Service Co. of Colorado	3.200%	3/1/50	3,410	3,687
³ Public Service Co. of Colorado	2.700%	1/15/51	6,269	6,177
Public Service Co. of New Hampshire	3.500%	11/1/23	4,388	4,666
Public Service Co. of New Hampshire	3.600%	7/1/49	4,064	4,612
³ Public Service Electric & Gas Co.	2.375%	5/15/23	5,357	5,534
³ Public Service Electric & Gas Co.	3.250%	9/1/23	125	132
³ Public Service Electric & Gas Co.	3.000%	5/15/25	11,393	12,216
³ Public Service Electric & Gas Co.	2.250%	9/15/26	4,945	5,190
³ Public Service Electric & Gas Co.	3.000%	5/15/27	6,416	6,940
³ Public Service Electric & Gas Co.	3.700%	5/1/28	1,370	1,554
³ Public Service Electric & Gas Co.	3.650%	9/1/28	725	819
³ Public Service Electric & Gas Co.	3.200%	5/15/29	3,675	4,040
³ Public Service Electric & Gas Co.	2.450%	1/15/30	3,743	3,903
³ Public Service Electric & Gas Co.	5.800%	5/1/37	1,986	2,750
³ Public Service Electric & Gas Co.	5.500%	3/1/40	417	572
³ Public Service Electric & Gas Co.	3.950%	5/1/42	14,730	17,388
³ Public Service Electric & Gas Co.	3.650%	9/1/42	1,111	1,259
³ Public Service Electric & Gas Co.	3.800%	3/1/46	16,805	19,765
³ Public Service Electric & Gas Co.	3.600%	12/1/47	6,451	7,345
³ Public Service Electric & Gas Co.	3.850%	5/1/49	10,553	12,522
³ Public Service Electric & Gas Co.	3.200%	8/1/49	1,255	1,346
³ Public Service Electric & Gas Co.	3.150%	1/1/50	3,830	4,085
³ Public Service Electric & Gas Co.	2.700%	5/1/50	10,925	10,750
³ Public Service Electric & Gas Co.	2.050%	8/1/50	8,150	7,055
Public Service Enterprise Group Inc.	2.650%	11/15/22	8,308	8,546
Public Service Enterprise Group Inc.	2.875%	6/15/24	4,820	5,113
Public Service Enterprise Group Inc.	0.800%	8/15/25	8,750	8,649
Public Service Enterprise Group Inc.	1.600%	8/15/30	11,815	11,194
Puget Energy Inc.	6.000%	9/1/21	6,776	6,838
Puget Energy Inc.	5.625%	7/15/22	2,050	2,130
Puget Energy Inc.	3.650%	5/15/25	11,158	12,025
Puget Energy Inc.	4.100%	6/15/30	5,269	5,910
Puget Sound Energy Inc.	6.274%	3/15/37	3,625	5,094
Puget Sound Energy Inc.	5.757%	10/1/39	6,910	9,529
Puget Sound Energy Inc.	5.795%	3/15/40	1,824	2,539
Puget Sound Energy Inc.	5.638%	4/15/41	3,318	4,573
Puget Sound Energy Inc.	4.300%	5/20/45	10,800	13,254
Puget Sound Energy Inc.	4.223%	6/15/48	6,846	8,395
Puget Sound Energy Inc.	3.250%	9/15/49	5,575	5,930
³ San Diego Gas & Electric Co.	3.600%	9/1/23	7,682	8,135
San Diego Gas & Electric Co.	2.500%	5/15/26	1,589	1,682
³ San Diego Gas & Electric Co.	1.700%	10/1/30	4,050	3,915
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,713

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	San Diego Gas & Electric Co.	4.500%	8/15/40	5,845	7,244
3	San Diego Gas & Electric Co.	3.750%	6/1/47	5,850	6,686
	San Diego Gas & Electric Co.	4.150%	5/15/48	7,201	8,723
3	San Diego Gas & Electric Co.	3.320%	4/15/50	3,000	3,189
	Sempra Energy	2.875%	10/1/22	7,150	7,319
	Sempra Energy	2.900%	2/1/23	8,415	8,714
	Sempra Energy	4.050%	12/1/23	11,660	12,508
	Sempra Energy	3.550%	6/15/24	1,650	1,776
	Sempra Energy	3.750%	11/15/25	8,665	9,524
	Sempra Energy	3.250%	6/15/27	9,730	10,554
	Sempra Energy	3.400%	2/1/28	12,855	14,125
	Sempra Energy	3.800%	2/1/38	15,180	16,933
	Sempra Energy	6.000%	10/15/39	24,655	34,304
	Sempra Energy	4.000%	2/1/48	10,313	11,565
	Sierra Pacific Power Co.	2.600%	5/1/26	14,135	15,023
3	Southern California Edison Co.	1.845%	2/1/22	779	778
	Southern California Edison Co.	0.700%	4/3/23	4,600	4,606
3	Southern California Edison Co.	3.400%	6/1/23	8,675	9,113
3	Southern California Edison Co.	3.500%	10/1/23	9,977	10,544
	Southern California Edison Co.	1.100%	4/1/24	7,150	7,201
3	Southern California Edison Co.	3.700%	8/1/25	16,600	18,091
3	Southern California Edison Co.	1.200%	2/1/26	5,800	5,751
3	Southern California Edison Co.	3.650%	3/1/28	12,113	13,319
3	Southern California Edison Co.	4.200%	3/1/29	7,787	8,796
	Southern California Edison Co.	6.650%	4/1/29	3,862	4,783
	Southern California Edison Co.	2.850%	8/1/29	4,517	4,690
	Southern California Edison Co.	2.250%	6/1/30	8,425	8,315
3	Southern California Edison Co.	2.500%	6/1/31	6,000	6,020
	Southern California Edison Co.	6.000%	1/15/34	6,460	8,396
3	Southern California Edison Co.	5.750%	4/1/35	3,163	4,075
3	Southern California Edison Co.	5.350%	7/15/35	9,228	11,527
	Southern California Edison Co.	5.625%	2/1/36	6,200	7,902
3	Southern California Edison Co.	5.550%	1/15/37	6,225	7,778
3	Southern California Edison Co.	5.950%	2/1/38	8,568	11,103
	Southern California Edison Co.	6.050%	3/15/39	3,202	4,265
	Southern California Edison Co.	5.500%	3/15/40	8,363	10,472
	Southern California Edison Co.	4.500%	9/1/40	5,213	5,996
	Southern California Edison Co.	4.050%	3/15/42	13,620	14,672
3	Southern California Edison Co.	3.900%	3/15/43	6,366	6,675
	Southern California Edison Co.	4.650%	10/1/43	5,223	6,006
3	Southern California Edison Co.	3.600%	2/1/45	11,445	11,480
	Southern California Edison Co.	4.000%	4/1/47	4,193	4,415
3	Southern California Edison Co.	4.125%	3/1/48	20,646	22,084
3	Southern California Edison Co.	4.875%	3/1/49	8,080	9,613
	Southern California Edison Co.	3.650%	2/1/50	17,957	18,003
3	Southern California Edison Co.	2.950%	2/1/51	8,525	7,770
3	Southern California Edison Co.	3.650%	6/1/51	6,250	6,272
	Southern California Gas Co.	3.150%	9/15/24	5,145	5,508
	Southern California Gas Co.	3.200%	6/15/25	2,070	2,232
3	Southern California Gas Co.	2.600%	6/15/26	13,675	14,543
3	Southern California Gas Co.	2.550%	2/1/30	9,305	9,628
	Southern California Gas Co.	3.750%	9/15/42	4,495	5,058
3	Southern California Gas Co.	4.125%	6/1/48	5,350	6,426
3	Southern California Gas Co.	4.300%	1/15/49	975	1,218
3	Southern California Gas Co.	3.950%	2/15/50	5,525	6,551
	Southern Co.	2.950%	7/1/23	7,825	8,171
3	Southern Co.	0.600%	2/26/24	8,500	8,484
	Southern Co.	3.250%	7/1/26	18,765	20,357
3	Southern Co.	1.750%	3/15/28	5,075	5,025
3	Southern Co.	3.700%	4/30/30	9,700	10,708
	Southern Co.	4.250%	7/1/36	6,475	7,511

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	Southern Co.	4.400%	7/1/46	13,185	15,469
3	Southern Co.	4.000%	1/15/51	6,200	6,575
3	Southern Co.	3.750%	9/15/51	14,276	14,451
	Southern Co. Gas Capital Corp.	2.450%	10/1/23	7,436	7,729
	Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,655	6,138
3	Southern Co. Gas Capital Corp.	1.750%	1/15/31	8,375	7,961
	Southern Co. Gas Capital Corp.	5.875%	3/15/41	5,260	7,285
	Southern Co. Gas Capital Corp.	4.400%	6/1/43	5,206	6,208
	Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,000	6,675
	Southern Co. Gas Capital Corp.	4.400%	5/30/47	18,720	22,051
3	Southern Power Co.	2.500%	12/15/21	9,800	9,880
	Southern Power Co.	4.150%	12/1/25	5,900	6,609
	Southern Power Co.	0.900%	1/15/26	1,000	983
	Southern Power Co.	5.150%	9/15/41	11,381	13,857
	Southern Power Co.	5.250%	7/15/43	3,750	4,601
3	Southern Power Co.	4.950%	12/15/46	4,510	5,409
	Southwest Gas Corp.	3.700%	4/1/28	7,675	8,533
	Southwest Gas Corp.	2.200%	6/15/30	1,000	1,000
	Southwest Gas Corp.	3.800%	9/29/46	1,175	1,261
	Southwest Gas Corp.	4.150%	6/1/49	3,525	4,017
3	Southwestern Electric Power Co.	1.650%	3/15/26	7,025	7,118
3	Southwestern Electric Power Co.	2.750%	10/1/26	5,210	5,526
3	Southwestern Electric Power Co.	4.100%	9/15/28	17,169	19,584
	Southwestern Electric Power Co.	6.200%	3/15/40	8,113	11,344
3	Southwestern Electric Power Co.	3.900%	4/1/45	15,217	16,713
3	Southwestern Electric Power Co.	3.850%	2/1/48	6,951	7,643
	Southwestern Public Service Co.	3.300%	6/15/24	2,990	3,179
	Southwestern Public Service Co.	4.500%	8/15/41	6,268	7,731
	Southwestern Public Service Co.	3.400%	8/15/46	21,190	22,773
	Southwestern Public Service Co.	3.700%	8/15/47	7,916	8,917
3	Southwestern Public Service Co.	4.400%	11/15/48	10,961	13,741
	Southwestern Public Service Co.	3.750%	6/15/49	6,393	7,389
3	Southwestern Public Service Co.	3.150%	5/1/50	10,475	10,996
	Tampa Electric Co.	2.400%	3/15/31	4,150	4,251
	Tampa Electric Co.	4.100%	6/15/42	702	820
	Tampa Electric Co.	4.350%	5/15/44	5,935	7,159
	Tampa Electric Co.	4.300%	6/15/48	4,556	5,585
	Tampa Electric Co.	4.450%	6/15/49	5,235	6,632
	Tampa Electric Co.	3.625%	6/15/50	4,945	5,533
	Tampa Electric Co.	3.450%	3/15/51	4,500	4,939
	Toledo Edison Co.	6.150%	5/15/37	3,940	5,372
	Tucson Electric Power Co.	3.050%	3/15/25	2,484	2,661
	Tucson Electric Power Co.	1.500%	8/1/30	3,000	2,854
	Tucson Electric Power Co.	4.850%	12/1/48	810	1,058
	Tucson Electric Power Co.	4.000%	6/15/50	5,888	6,866
	Union Electric Co.	3.500%	4/15/24	8,630	9,246
	Union Electric Co.	2.950%	6/15/27	6,840	7,390
	Union Electric Co.	3.500%	3/15/29	5,249	5,846
	Union Electric Co.	2.950%	3/15/30	9,050	9,715
	Union Electric Co.	2.150%	3/15/32	6,900	6,918
	Union Electric Co.	5.300%	8/1/37	3,570	4,628
	Union Electric Co.	8.450%	3/15/39	1,775	3,040
	Union Electric Co.	3.900%	9/15/42	4,537	5,200
	Union Electric Co.	3.650%	4/15/45	6,855	7,741
	Union Electric Co.	4.000%	4/1/48	9,240	10,962
	Union Electric Co.	3.250%	10/1/49	6,050	6,451
	Union Electric Co.	2.625%	3/15/51	5,200	4,978
	United Utilities plc	6.875%	8/15/28	1,160	1,490
	Veolia Environnement SA	6.750%	6/1/38	3,690	5,415
	Virginia Electric & Power Co.	3.450%	9/1/22	5,590	5,745
3	Virginia Electric & Power Co.	2.750%	3/15/23	7,127	7,373

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Virginia Electric & Power Co.	3.450%	2/15/24	6,320	6,738
3 Virginia Electric & Power Co.	3.100%	5/15/25	5,030	5,383
3 Virginia Electric & Power Co.	3.150%	1/15/26	16,545	18,011
3 Virginia Electric & Power Co.	2.950%	11/15/26	4,946	5,343
3 Virginia Electric & Power Co.	3.500%	3/15/27	32,341	35,875
3 Virginia Electric & Power Co.	3.800%	4/1/28	21,210	23,983
3 Virginia Electric & Power Co.	2.875%	7/15/29	4,145	4,466
3 Virginia Electric & Power Co.	6.000%	1/15/36	7,802	10,818
3 Virginia Electric & Power Co.	6.000%	5/15/37	7,757	10,792
Virginia Electric & Power Co.	6.350%	11/30/37	5,255	7,625
Virginia Electric & Power Co.	8.875%	11/15/38	2,698	4,794
Virginia Electric & Power Co.	4.000%	1/15/43	9,831	11,477
3 Virginia Electric & Power Co.	4.650%	8/15/43	9,638	12,208
Virginia Electric & Power Co.	4.450%	2/15/44	11,796	14,614
3 Virginia Electric & Power Co.	4.200%	5/15/45	6,575	7,872
3 Virginia Electric & Power Co.	4.000%	11/15/46	9,324	10,962
3 Virginia Electric & Power Co.	3.800%	9/15/47	7,724	8,854
Virginia Electric & Power Co.	4.600%	12/1/48	10,685	13,814
Virginia Electric & Power Co.	3.300%	12/1/49	10,100	10,856
Virginia Electric & Power Co.	2.450%	12/15/50	13,005	11,979
3 Washington Gas Light Co.	3.796%	9/15/46	4,775	5,431
3 Washington Gas Light Co.	3.650%	9/15/49	6,375	7,159
WEC Energy Group Inc.	0.550%	9/15/23	7,025	7,028
WEC Energy Group Inc.	0.800%	3/15/24	7,000	7,018
WEC Energy Group Inc.	3.550%	6/15/25	3,475	3,788
WEC Energy Group Inc.	1.375%	10/15/27	7,125	6,964
WEC Energy Group Inc.	1.800%	10/15/30	7,970	7,630
Wisconsin Electric Power Co.	2.050%	12/15/24	1,930	2,019
Wisconsin Electric Power Co.	1.700%	6/15/28	3,200	3,211
Wisconsin Electric Power Co.	5.625%	5/15/33	775	1,018
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,432
Wisconsin Electric Power Co.	4.300%	10/15/48	4,040	5,055
Wisconsin Power & Light Co.	3.050%	10/15/27	2,450	2,651
Wisconsin Power & Light Co.	6.375%	8/15/37	4,325	6,183
Wisconsin Power & Light Co.	3.650%	4/1/50	4,475	5,069
Wisconsin Public Service Corp.	3.350%	11/21/21	7,222	7,309
Wisconsin Public Service Corp.	3.671%	12/1/42	3,375	3,830
Wisconsin Public Service Corp.	4.752%	11/1/44	5,075	6,514
Wisconsin Public Service Corp.	3.300%	9/1/49	1,225	1,311
Xcel Energy Inc.	0.500%	10/15/23	7,100	7,099
Xcel Energy Inc.	3.300%	6/1/25	7,490	8,073
Xcel Energy Inc.	3.350%	12/1/26	2,901	3,161
Xcel Energy Inc.	4.000%	6/15/28	6,931	7,886
Xcel Energy Inc.	2.600%	12/1/29	6,620	6,904
Xcel Energy Inc.	3.400%	6/1/30	17,818	19,578
Xcel Energy Inc.	6.500%	7/1/36	8,672	12,603
Xcel Energy Inc.	3.500%	12/1/49	6,240	6,745

7,405,516

Total Corporate Bonds (Cost \$83,365,940)

89,869,123

Sovereign Bonds (3.98%)

3 African Development Bank	1.625%	9/16/22	31,530	32,066
3 African Development Bank	2.125%	11/16/22	48,310	49,574
African Development Bank	0.750%	4/3/23	6,185	6,234
African Development Bank	3.000%	9/20/23	20,460	21,646
African Development Bank	0.875%	3/23/26	35,650	35,617
3 Asian Development Bank	1.875%	7/19/22	53,050	53,998
Asian Development Bank	1.875%	8/10/22	3,500	3,566
3 Asian Development Bank	1.750%	9/13/22	43,718	44,529
Asian Development Bank	1.625%	1/24/23	25,300	25,849
3 Asian Development Bank	2.750%	3/17/23	70,936	73,942

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3	Asian Development Bank	0.250%	7/14/23	58,725	58,651
3	Asian Development Bank	0.250%	10/6/23	56,850	56,705
	Asian Development Bank	2.625%	1/30/24	9,589	10,129
3	Asian Development Bank	0.375%	6/11/24	35,000	34,878
	Asian Development Bank	1.500%	10/18/24	47,405	48,815
3	Asian Development Bank	2.000%	1/22/25	16,765	17,557
3	Asian Development Bank	2.125%	3/19/25	3,485	3,668
	Asian Development Bank	0.625%	4/29/25	50,028	49,857
3	Asian Development Bank	0.375%	9/3/25	76,000	74,780
3	Asian Development Bank	0.500%	2/4/26	66,675	65,607
3	Asian Development Bank	1.000%	4/14/26	22,100	22,222
3	Asian Development Bank	2.000%	4/24/26	13,525	14,223
3	Asian Development Bank	1.750%	8/14/26	1,725	1,792
3	Asian Development Bank	2.625%	1/12/27	22,199	24,089
	Asian Development Bank	6.220%	8/15/27	825	1,053
3	Asian Development Bank	2.500%	11/2/27	41,262	44,603
3	Asian Development Bank	2.750%	1/19/28	24,442	26,824
3	Asian Development Bank	1.250%	6/9/28	8,000	7,993
	Asian Development Bank	5.820%	6/16/28	3,040	3,947
3	Asian Development Bank	3.125%	9/26/28	12,375	13,927
3	Asian Development Bank	1.750%	9/19/29	38,275	39,348
3	Asian Development Bank	1.875%	1/24/30	19,900	20,620
3	Asian Development Bank	0.750%	10/8/30	26,625	24,929
3	Asian Development Bank	1.500%	3/4/31	33,145	33,194
	Asian Infrastructure Investment Bank	0.250%	9/29/23	12,800	12,774
	Asian Infrastructure Investment Bank	2.250%	5/16/24	42,030	44,092
	Asian Infrastructure Investment Bank	0.500%	5/28/25	18,675	18,490
	Asian Infrastructure Investment Bank	0.500%	1/27/26	39,575	38,914
	Canadian Government Bond	2.000%	11/15/22	37,560	38,462
	Canadian Government Bond	1.625%	1/22/25	31,350	32,427
	Canadian Government Bond	0.750%	5/19/26	52,700	52,378
	Corp. Andina de Fomento	4.375%	6/15/22	20,170	20,904
	Corp. Andina de Fomento	2.750%	1/6/23	22,179	22,876
	Corp. Andina de Fomento	2.375%	5/12/23	4,300	4,431
	Corp. Andina de Fomento	3.750%	11/23/23	15,130	16,132
	Corp. Andina de Fomento	1.625%	9/23/25	6,000	6,055
	Council of Europe Development Bank	1.750%	9/26/22	12,362	12,596
	Council of Europe Development Bank	2.625%	2/13/23	24,955	25,887
	Council of Europe Development Bank	0.250%	6/10/23	3,150	3,147
	Council of Europe Development Bank	0.250%	10/20/23	17,375	17,328
	Council of Europe Development Bank	2.500%	2/27/24	3,425	3,609
	Council of Europe Development Bank	0.375%	6/10/24	5,970	5,946
	Council of Europe Development Bank	1.375%	2/27/25	13,000	13,323
	Ecopetrol SA	5.875%	9/18/23	13,881	15,034
	Ecopetrol SA	4.125%	1/16/25	27,007	28,427
	Ecopetrol SA	5.375%	6/26/26	24,023	26,488
	Ecopetrol SA	6.875%	4/29/30	15,667	18,906
	Ecopetrol SA	7.375%	9/18/43	8,780	10,824
	Ecopetrol SA	5.875%	5/28/45	28,226	30,195
	Equinor ASA	2.450%	1/17/23	27,856	28,748
	Equinor ASA	7.750%	6/15/23	1,985	2,266
	Equinor ASA	2.650%	1/15/24	27,244	28,644
	Equinor ASA	3.700%	3/1/24	18,213	19,689
	Equinor ASA	3.250%	11/10/24	14,880	16,098
	Equinor ASA	2.875%	4/6/25	5,110	5,460
	Equinor ASA	1.750%	1/22/26	14,255	14,676
	Equinor ASA	3.000%	4/6/27	1,940	2,105
	Equinor ASA	7.250%	9/23/27	8,032	10,662
	Equinor ASA	3.625%	9/10/28	9,450	10,623
7	Equinor ASA	6.500%	12/1/28	975	1,287
	Equinor ASA	3.125%	4/6/30	21,827	23,774

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Equinor ASA	2.375%	5/22/30	6,864	7,079
	Equinor ASA	3.625%	4/6/40	3,615	4,111
	Equinor ASA	5.100%	8/17/40	6,961	9,260
	Equinor ASA	4.250%	11/23/41	9,969	12,136
	Equinor ASA	3.950%	5/15/43	10,733	12,540
	Equinor ASA	4.800%	11/8/43	9,220	12,011
	Equinor ASA	3.250%	11/18/49	19,513	20,658
	Equinor ASA	3.700%	4/6/50	27,567	31,694
³	European Bank for Reconstruction & Development	2.750%	3/7/23	27,644	28,793
³	European Bank for Reconstruction & Development	0.250%	7/10/23	29,428	29,388
	European Bank for Reconstruction & Development	1.625%	9/27/24	7,180	7,416
³	European Bank for Reconstruction & Development	1.500%	2/13/25	5,400	5,560
	European Bank for Reconstruction & Development	0.500%	5/19/25	30,740	30,476
³	European Bank for Reconstruction & Development	0.500%	11/25/25	32,375	31,930
³	European Bank for Reconstruction & Development	0.500%	1/28/26	41,600	40,937
	European Investment Bank	2.250%	8/15/22	41,690	42,655
	European Investment Bank	1.375%	9/6/22	47,190	47,854
	European Investment Bank	2.000%	12/15/22	10,885	11,166
	European Investment Bank	2.500%	3/15/23	33,373	34,638
	European Investment Bank	1.375%	5/15/23	37,400	38,165
³	European Investment Bank	2.875%	8/15/23	51,874	54,659
	European Investment Bank	0.250%	9/15/23	71,885	71,739
³	European Investment Bank	3.125%	12/14/23	53,984	57,581
	European Investment Bank	3.250%	1/29/24	57,807	61,985
	European Investment Bank	2.625%	3/15/24	38,331	40,573
	European Investment Bank	2.250%	6/24/24	52,190	54,880
	European Investment Bank	0.375%	7/24/24	20,000	19,918
	European Investment Bank	2.500%	10/15/24	25,910	27,537
	European Investment Bank	1.875%	2/10/25	56,547	59,030
	European Investment Bank	1.625%	3/14/25	64,947	67,226
	European Investment Bank	0.625%	7/25/25	79,175	78,859
	European Investment Bank	0.375%	12/15/25	56,878	55,815
	European Investment Bank	0.375%	3/26/26	52,450	51,272
	European Investment Bank	2.125%	4/13/26	52,320	55,376
	European Investment Bank	2.375%	5/24/27	15,985	17,150
	European Investment Bank	0.625%	10/21/27	2,725	2,638
	European Investment Bank	1.625%	10/9/29	12,265	12,525
	European Investment Bank	0.875%	5/17/30	8,100	7,728
	European Investment Bank	0.750%	9/23/30	22,825	21,422
	European Investment Bank	1.250%	2/14/31	25,175	24,629
	European Investment Bank	4.875%	2/15/36	26,765	36,913
⁸	Export Development Canada	1.750%	7/18/22	33,960	34,516
⁸	Export Development Canada	2.500%	1/24/23	12,540	12,979
⁸	Export Development Canada	1.375%	2/24/23	42,755	43,555
⁸	Export Development Canada	2.750%	3/15/23	8,690	9,056
⁸	Export Development Canada	2.625%	2/21/24	11,125	11,754
	Export-Import Bank of Korea	3.000%	11/1/22	7,989	8,259
	Export-Import Bank of Korea	3.625%	11/27/23	13,664	14,672
	Export-Import Bank of Korea	4.000%	1/14/24	33,525	36,432
	Export-Import Bank of Korea	0.375%	2/9/24	6,250	6,221
	Export-Import Bank of Korea	2.875%	1/21/25	200	213
	Export-Import Bank of Korea	1.875%	2/12/25	15,200	15,654
	Export-Import Bank of Korea	3.250%	11/10/25	7,330	8,010
	Export-Import Bank of Korea	0.625%	2/9/26	3,000	2,935
	Export-Import Bank of Korea	2.625%	5/26/26	13,975	14,971
	Export-Import Bank of Korea	3.250%	8/12/26	725	800
	Export-Import Bank of Korea	2.375%	4/21/27	250	264
	Export-Import Bank of Korea	1.250%	9/21/30	25,300	24,116
	Export-Import Bank of Korea	1.375%	2/9/31	5,500	5,283
	Export-Import Bank of Korea	2.500%	6/29/41	12,300	12,227
⁹	FMS Wertmanagement	2.000%	8/1/22	54,610	55,637

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
9	FMS Wertmanagement	2.750%	1/30/24	3,700	3,917
3	Hydro-Quebec	8.050%	7/7/24	9,190	11,142
3	Hydro-Quebec	8.500%	12/1/29	5,546	8,296
3	Inter-American Development Bank	1.750%	9/14/22	33,378	34,006
3	Inter-American Development Bank	3.000%	9/26/22	27,846	28,810
	Inter-American Development Bank	2.500%	1/18/23	60,020	62,121
	Inter-American Development Bank	0.500%	5/24/23	11,075	11,122
	Inter-American Development Bank	3.000%	10/4/23	17,952	19,012
	Inter-American Development Bank	0.250%	11/15/23	77,675	77,436
	Inter-American Development Bank	2.625%	1/16/24	22,570	23,823
	Inter-American Development Bank	3.000%	2/21/24	32,207	34,360
	Inter-American Development Bank	2.125%	1/15/25	30,720	32,279
3	Inter-American Development Bank	1.750%	3/14/25	40,865	42,456
	Inter-American Development Bank	0.875%	4/3/25	33,727	33,937
	Inter-American Development Bank	7.000%	6/15/25	5,249	6,493
	Inter-American Development Bank	0.625%	7/15/25	61,257	61,000
3	Inter-American Development Bank	0.875%	4/20/26	70,250	70,229
3	Inter-American Development Bank	2.000%	6/2/26	36,470	38,354
	Inter-American Development Bank	2.000%	7/23/26	26,093	27,436
	Inter-American Development Bank	2.375%	7/7/27	48,975	52,510
	Inter-American Development Bank	0.625%	9/16/27	40,000	38,746
	Inter-American Development Bank	3.125%	9/18/28	35,789	40,260
	Inter-American Development Bank	2.250%	6/18/29	20,250	21,547
3	Inter-American Development Bank	1.125%	1/13/31	27,825	26,889
3	Inter-American Development Bank	3.875%	10/28/41	3,520	4,488
	Inter-American Development Bank	3.200%	8/7/42	11,727	13,523
	Inter-American Development Bank	4.375%	1/24/44	11,450	15,675
	International Bank for Reconstruction & Development	2.125%	7/1/22	61,952	63,160
	International Bank for Reconstruction & Development	1.875%	10/7/22	6,500	6,639
	International Bank for Reconstruction & Development	7.625%	1/19/23	17,100	19,048
	International Bank for Reconstruction & Development	1.750%	4/19/23	10,465	10,740
	International Bank for Reconstruction & Development	0.125%	4/20/23	22,281	22,227
3	International Bank for Reconstruction & Development	1.875%	6/19/23	65,800	67,843
	International Bank for Reconstruction & Development	3.000%	9/27/23	78,745	83,357
	International Bank for Reconstruction & Development	0.250%	11/24/23	86,390	86,129
	International Bank for Reconstruction & Development	2.500%	3/19/24	51,750	54,598
3	International Bank for Reconstruction & Development	1.500%	8/28/24	54,020	55,631
3	International Bank for Reconstruction & Development	2.500%	11/25/24	71,624	76,188
	International Bank for Reconstruction & Development	1.625%	1/15/25	39,125	40,471
3	International Bank for Reconstruction & Development	2.125%	3/3/25	3,946	4,152
	International Bank for Reconstruction & Development	0.750%	3/11/25	20,550	20,604
	International Bank for Reconstruction & Development	0.625%	4/22/25	88,726	88,512
	International Bank for Reconstruction & Development	0.375%	7/28/25	91,925	90,600
3	International Bank for Reconstruction & Development	2.500%	7/29/25	28,125	30,115
	International Bank for Reconstruction & Development	0.500%	10/28/25	95,700	94,538
3	International Bank for Reconstruction & Development	3.125%	11/20/25	15,344	16,885
	International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,407
	International Bank for Reconstruction & Development	0.875%	7/15/26	35,680	35,599
3	International Bank for Reconstruction & Development	1.875%	10/27/26	8,986	9,388
3	International Bank for Reconstruction & Development	2.500%	11/22/27	23,039	24,939
	International Bank for Reconstruction & Development	0.750%	11/24/27	58,386	56,876
3	International Bank for Reconstruction & Development	1.375%	4/20/28	32,850	33,137
3	International Bank for Reconstruction & Development	1.750%	10/23/29	15,275	15,712
	International Bank for Reconstruction & Development	0.875%	5/14/30	25,900	24,697
	International Bank for Reconstruction & Development	0.750%	8/26/30	51,950	48,766
	International Bank for Reconstruction & Development	1.250%	2/10/31	55,800	54,519
3	International Bank for Reconstruction & Development	4.750%	2/15/35	11,553	15,422
3	International Finance Corp.	2.000%	10/24/22	36,600	37,458
3	International Finance Corp.	2.875%	7/31/23	25,350	26,686
3	International Finance Corp.	1.375%	10/16/24	21,855	22,408
3	International Finance Corp.	0.375%	7/16/25	6,250	6,161

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
3	International Finance Corp.	2.125%	4/7/26	24,600	26,016
	International Finance Corp.	0.750%	8/27/30	9,875	9,268
10	Japan Bank for International Cooperation	3.125%	7/20/21	8,925	8,938
10	Japan Bank for International Cooperation	2.500%	6/1/22	9,525	9,721
10	Japan Bank for International Cooperation	2.375%	7/21/22	11,200	11,451
3,10	Japan Bank for International Cooperation	1.625%	10/17/22	11,250	11,442
10	Japan Bank for International Cooperation	2.375%	11/16/22	34,280	35,249
10	Japan Bank for International Cooperation	1.750%	1/23/23	24,750	25,299
10	Japan Bank for International Cooperation	0.625%	5/22/23	29,500	29,648
10	Japan Bank for International Cooperation	3.250%	7/20/23	5,000	5,284
3,10	Japan Bank for International Cooperation	3.375%	7/31/23	1,650	1,751
10	Japan Bank for International Cooperation	0.375%	9/15/23	35,000	34,930
10	Japan Bank for International Cooperation	3.375%	10/31/23	21,650	23,092
3,10	Japan Bank for International Cooperation	0.500%	4/15/24	6,000	5,987
3,10	Japan Bank for International Cooperation	2.500%	5/23/24	23,500	24,773
3,10	Japan Bank for International Cooperation	3.000%	5/29/24	20,690	22,112
3,10	Japan Bank for International Cooperation	1.750%	10/17/24	13,000	13,436
3,10	Japan Bank for International Cooperation	2.125%	2/10/25	38,109	39,887
10	Japan Bank for International Cooperation	0.625%	7/15/25	33,500	33,121
3,10	Japan Bank for International Cooperation	2.750%	1/21/26	10,657	11,477
3,10	Japan Bank for International Cooperation	2.375%	4/20/26	2,110	2,238
3,10	Japan Bank for International Cooperation	2.250%	11/4/26	31,650	33,400
10	Japan Bank for International Cooperation	2.875%	6/1/27	31,820	34,698
10	Japan Bank for International Cooperation	2.875%	7/21/27	9,250	10,093
10	Japan Bank for International Cooperation	2.750%	11/16/27	30,920	33,580
10	Japan Bank for International Cooperation	3.250%	7/20/28	14,935	16,757
10	Japan Bank for International Cooperation	3.500%	10/31/28	20,625	23,550
10	Japan Bank for International Cooperation	2.000%	10/17/29	11,600	12,007
10	Japan Bank for International Cooperation	1.250%	1/21/31	16,650	16,052
10	Japan Bank for International Cooperation	1.875%	4/15/31	15,150	15,425
10	Japan International Cooperation Agency	2.750%	4/27/27	11,125	12,029
10	Japan International Cooperation Agency	3.375%	6/12/28	5,250	5,913
10	Japan International Cooperation Agency	1.000%	7/22/30	5,800	5,493
10	Japan International Cooperation Agency	1.750%	4/28/31	3,200	3,220
9	KFW	1.750%	8/22/22	86,380	87,940
9	KFW	2.000%	9/29/22	7,599	7,769
9	KFW	2.000%	10/4/22	26,550	27,154
9	KFW	2.375%	12/29/22	63,705	65,755
9	KFW	2.125%	1/17/23	49,050	50,481
9	KFW	1.625%	2/15/23	59,205	60,536
9	KFW	0.250%	4/25/23	51,420	51,417
9	KFW	0.250%	10/19/23	97,200	96,953
9	KFW	2.625%	2/28/24	21,750	23,005
9	KFW	0.250%	3/8/24	52,700	52,431
9	KFW	1.375%	8/5/24	34,130	35,006
9	KFW	2.500%	11/20/24	61,196	65,072
9	KFW	2.000%	5/2/25	21,002	22,032
9	KFW	0.375%	7/18/25	98,925	97,583
9	KFW	0.625%	1/22/26	89,225	88,383
9	KFW	2.875%	4/3/28	19,075	21,130
9	KFW	1.750%	9/14/29	16,740	17,247
9	KFW	0.750%	9/30/30	30,325	28,478
9	KFW	0.000%	4/18/36	20,342	15,363
9	KFW	0.000%	6/29/37	39,350	28,995
	Korea Development Bank	3.000%	9/14/22	18,592	19,159
	Korea Development Bank	3.375%	3/12/23	38,500	40,349
	Korea Development Bank	2.750%	3/19/23	9,600	9,967
	Korea Development Bank	3.750%	1/22/24	23,490	25,389
	Korea Development Bank	3.250%	2/19/24	3,100	3,315
	Korea Development Bank	2.125%	10/1/24	6,100	6,397
	Korea Development Bank	3.375%	9/16/25	345	378

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		Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
	Korea Development Bank	2.000%	9/12/26	2,000	2,086
	Korea Development Bank	1.625%	1/19/31	13,900	13,663
9	Landwirtschaftliche Rentenbank	3.125%	11/14/23	14,850	15,802
9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	38,872	40,665
3.9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	13,190	13,072
9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	26,500	28,175
9	Landwirtschaftliche Rentenbank	0.875%	3/30/26	18,000	17,991
3.9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	18,175	18,894
3.9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	14,574	15,753
9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	27,550	26,055
	Nordic Investment Bank	1.375%	10/17/22	11,800	11,975
	Nordic Investment Bank	0.375%	5/19/23	25,100	25,137
	Nordic Investment Bank	2.875%	7/19/23	13,700	14,403
	Nordic Investment Bank	2.250%	5/21/24	12,000	12,598
	Nordic Investment Bank	0.375%	9/11/25	28,000	27,518
3	Nordic Investment Bank	0.500%	1/21/26	20,000	19,690
	North American Development Bank	2.400%	10/26/22	1,658	1,690
11	Oesterreichische Kontrollbank AG	1.625%	9/17/22	5,650	5,745
3.11	Oesterreichische Kontrollbank AG	2.875%	3/13/23	14,645	15,286
11	Oesterreichische Kontrollbank AG	3.125%	11/7/23	12,071	12,832
11	Oesterreichische Kontrollbank AG	1.500%	2/12/25	14,400	14,813
11	Oesterreichische Kontrollbank AG	0.375%	9/17/25	32,575	31,982
3.11	Oesterreichische Kontrollbank AG	0.500%	2/2/26	24,000	23,591
3	Oriental Republic of Uruguay	4.500%	8/14/24	17,345	18,819
3	Oriental Republic of Uruguay	4.375%	10/27/27	27,244	31,333
3	Oriental Republic of Uruguay	4.375%	1/23/31	21,391	24,934
3	Oriental Republic of Uruguay	7.625%	3/21/36	7,110	10,852
3	Oriental Republic of Uruguay	4.125%	11/20/45	13,325	15,709
3	Oriental Republic of Uruguay	5.100%	6/18/50	50,071	65,581
3	Oriental Republic of Uruguay	4.975%	4/20/55	37,066	47,913
3.12	Petroleos Mexicanos	2.290%	2/15/24	713	722
12	Petroleos Mexicanos	2.378%	4/15/25	1,130	1,158
	Province of Alberta	2.200%	7/26/22	31,270	31,920
	Province of Alberta	3.350%	11/1/23	29,515	31,489
	Province of Alberta	2.950%	1/23/24	14,535	15,432
	Province of Alberta	1.875%	11/13/24	27,635	28,718
	Province of Alberta	1.000%	5/20/25	19,305	19,435
	Province of Alberta	3.300%	3/15/28	18,890	21,133
	Province of Alberta	1.300%	7/22/30	38,560	37,060
	Province of British Columbia	2.000%	10/23/22	16,381	16,760
3	Province of British Columbia	1.750%	9/27/24	17,600	18,241
3	Province of British Columbia	6.500%	1/15/26	266	328
	Province of British Columbia	2.250%	6/2/26	8,375	8,871
	Province of British Columbia	1.300%	1/29/31	13,925	13,509
	Province of Manitoba	2.100%	9/6/22	12,070	12,329
3	Province of Manitoba	2.600%	4/16/24	19,500	20,583
	Province of Manitoba	3.050%	5/14/24	2,150	2,297
	Province of Manitoba	2.125%	6/22/26	6,575	6,899
	Province of New Brunswick	2.500%	12/12/22	1,675	1,722
	Province of New Brunswick	3.625%	2/24/28	7,750	8,851
	Province of Ontario	2.200%	10/3/22	10,500	10,753
	Province of Ontario	1.750%	1/24/23	14,205	14,527
	Province of Ontario	3.400%	10/17/23	53,470	57,068
	Province of Ontario	3.050%	1/29/24	13,415	14,288
	Province of Ontario	3.200%	5/16/24	6,950	7,467
	Province of Ontario	2.500%	4/27/26	20,580	22,012
	Province of Ontario	2.300%	6/15/26	42,600	45,155
	Province of Ontario	2.000%	10/2/29	32,560	33,628
	Province of Ontario	1.125%	10/7/30	19,335	18,387
	Province of Ontario	1.600%	2/25/31	42,750	42,208
	Province of Quebec	2.625%	2/13/23	33,300	34,551

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3	Province of Quebec	7.500%	7/15/23	300	342
3	Province of Quebec	7.125%	2/9/24	11,047	12,878
3	Province of Quebec	2.500%	4/9/24	2,500	2,635
3	Province of Quebec	2.875%	10/16/24	18,888	20,252
3	Province of Quebec	1.500%	2/11/25	15,222	15,644
	Province of Quebec	0.600%	7/23/25	32,600	32,332
	Province of Quebec	2.500%	4/20/26	24,800	26,559
	Province of Quebec	2.750%	4/12/27	46,215	50,162
3	Province of Quebec	7.500%	9/15/29	17,495	25,169
	Province of Quebec	1.350%	5/28/30	19,400	18,976
	Province of Quebec	1.900%	4/21/31	92,925	94,651
	Province of Saskatchewan	8.500%	7/15/22	3,374	3,644
	Republic of Chile	2.250%	10/30/22	2,485	2,545
	Republic of Chile	3.125%	3/27/25	6,870	7,383
	Republic of Chile	3.125%	1/21/26	11,718	12,694
3	Republic of Chile	3.240%	2/6/28	22,227	24,198
3	Republic of Chile	2.450%	1/31/31	24,140	24,593
3	Republic of Chile	2.550%	1/27/32	15,555	15,896
3	Republic of Chile	3.100%	5/7/41	21,640	21,721
	Republic of Chile	3.625%	10/30/42	3,050	3,244
	Republic of Chile	3.860%	6/21/47	15,957	17,611
3	Republic of Chile	3.500%	1/25/50	33,696	35,393
3	Republic of Chile	3.100%	1/22/61	22,057	21,114
3	Republic of Colombia	2.625%	3/15/23	11,364	11,610
3	Republic of Colombia	4.000%	2/26/24	13,550	14,353
	Republic of Colombia	8.125%	5/21/24	7,362	8,714
3	Republic of Colombia	4.500%	1/28/26	19,523	21,318
3	Republic of Colombia	3.875%	4/25/27	18,602	19,740
3	Republic of Colombia	4.500%	3/15/29	20,175	22,006
3	Republic of Colombia	3.000%	1/30/30	12,050	11,807
3	Republic of Colombia	3.125%	4/15/31	10,975	10,738
3	Republic of Colombia	3.250%	4/22/32	19,500	19,080
	Republic of Colombia	10.375%	1/28/33	1,748	2,615
	Republic of Colombia	7.375%	9/18/37	20,552	27,021
	Republic of Colombia	6.125%	1/18/41	25,755	30,478
3	Republic of Colombia	4.125%	2/22/42	12,100	11,751
3	Republic of Colombia	5.625%	2/26/44	29,857	33,779
3	Republic of Colombia	5.000%	6/15/45	52,014	55,267
3	Republic of Colombia	5.200%	5/15/49	17,230	18,837
3	Republic of Colombia	4.125%	5/15/51	19,678	18,645
3	Republic of Colombia	3.875%	2/15/61	13,912	12,441
	Republic of Finland	6.950%	2/15/26	2,645	3,304
	Republic of Hungary	5.375%	2/21/23	25,258	27,308
	Republic of Hungary	5.750%	11/22/23	6,001	6,741
	Republic of Hungary	5.375%	3/25/24	26,673	30,091
	Republic of Hungary	7.625%	3/29/41	19,240	31,567
	Republic of Indonesia	2.950%	1/11/23	9,000	9,326
	Republic of Indonesia	4.450%	2/11/24	10,275	11,251
	Republic of Indonesia	3.500%	1/11/28	18,050	19,707
	Republic of Indonesia	4.100%	4/24/28	18,859	21,335
	Republic of Indonesia	4.750%	2/11/29	20,121	23,648
	Republic of Indonesia	3.400%	9/18/29	7,500	8,114
	Republic of Indonesia	2.850%	2/14/30	7,580	7,868
	Republic of Indonesia	3.850%	10/15/30	19,627	21,862
	Republic of Indonesia	1.850%	3/12/31	17,640	17,266
3.7	Republic of Indonesia	4.750%	7/18/47	6,315	7,522
	Republic of Indonesia	4.350%	1/11/48	39,467	44,796
	Republic of Indonesia	5.350%	2/11/49	17,300	22,473
	Republic of Indonesia	3.700%	10/30/49	10,820	11,345
	Republic of Indonesia	3.500%	2/14/50	3,891	4,035
	Republic of Indonesia	4.200%	10/15/50	23,533	26,788

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Republic of Indonesia	3.050%	3/12/51	12,505	12,398
Republic of Indonesia	4.450%	4/15/70	15,830	18,701
Republic of Indonesia	3.350%	3/12/71	7,700	7,708
Republic of Italy	6.875%	9/27/23	35,854	40,595
Republic of Italy	0.875%	5/6/24	23,090	23,017
Republic of Italy	2.375%	10/17/24	33,300	34,628
Republic of Italy	1.250%	2/17/26	34,650	34,190
Republic of Italy	2.875%	10/17/29	20,500	21,342
Republic of Italy	5.375%	6/15/33	30,840	38,841
Republic of Italy	4.000%	10/17/49	29,235	32,151
Republic of Italy	3.875%	5/6/51	35,500	38,216
Republic of Korea	3.875%	9/11/23	1,880	2,018
Republic of Korea	5.625%	11/3/25	2,525	3,007
Republic of Korea	2.750%	1/19/27	53,650	57,997
Republic of Korea	3.500%	9/20/28	450	508
Republic of Korea	1.000%	9/16/30	9,850	9,337
Republic of Korea	4.125%	6/10/44	7,012	8,949
Republic of Korea	3.875%	9/20/48	6,638	8,391
³ Republic of Panama	4.000%	9/22/24	16,984	18,513
³ Republic of Panama	3.750%	3/16/25	24,783	26,974
Republic of Panama	7.125%	1/29/26	16,219	20,130
Republic of Panama	8.875%	9/30/27	9,807	13,563
³ Republic of Panama	3.875%	3/17/28	22,700	24,960
Republic of Panama	9.375%	4/1/29	12,645	18,726
³ Republic of Panama	3.160%	1/23/30	9,915	10,388
³ Republic of Panama	2.252%	9/29/32	15,720	15,088
³ Republic of Panama	6.700%	1/26/36	28,811	39,170
³ Republic of Panama	4.500%	5/15/47	15,855	18,015
³ Republic of Panama	4.500%	4/16/50	45,983	52,332
³ Republic of Panama	4.300%	4/29/53	21,225	23,530
³ Republic of Panama	4.500%	4/1/56	41,448	47,017
³ Republic of Panama	3.870%	7/23/60	28,840	29,460
Republic of Peru	7.350%	7/21/25	7,239	8,878
³ Republic of Peru	2.392%	1/23/26	11,095	11,452
Republic of Peru	4.125%	8/25/27	1,699	1,902
Republic of Peru	2.844%	6/20/30	7,950	8,190
³ Republic of Peru	2.783%	1/23/31	48,995	49,862
³ Republic of Peru	1.862%	12/1/32	12,525	11,635
Republic of Peru	8.750%	11/21/33	36,024	56,494
³ Republic of Peru	6.550%	3/14/37	16,341	22,479
³ Republic of Peru	3.300%	3/11/41	12,817	12,960
Republic of Peru	5.625%	11/18/50	36,373	50,133
³ Republic of Peru	3.550%	3/10/51	11,850	12,312
³ Republic of Peru	2.780%	12/1/60	19,275	17,174
³ Republic of Peru	3.230%	7/28/21	19,300	16,989
Republic of Poland	5.000%	3/23/22	2,891	2,992
Republic of Poland	3.000%	3/17/23	23,820	24,889
Republic of Poland	4.000%	1/22/24	23,399	25,473
Republic of Poland	3.250%	4/6/26	26,135	28,822
Republic of the Philippines	4.200%	1/21/24	1,150	1,259
Republic of the Philippines	9.500%	10/21/24	1,150	1,480
Republic of the Philippines	10.625%	3/16/25	19,896	27,050
Republic of the Philippines	5.500%	3/30/26	25,665	31,051
Republic of the Philippines	3.000%	2/1/28	16,200	17,482
Republic of the Philippines	3.750%	1/14/29	23,380	26,546
Republic of the Philippines	9.500%	2/2/30	21,578	34,155
Republic of the Philippines	2.457%	5/5/30	12,200	12,704
Republic of the Philippines	7.750%	1/14/31	28,520	42,140
Republic of the Philippines	1.648%	6/10/31	7,988	7,710
⁵ Republic of the Philippines	1.950%	1/6/32	11,250	11,095
Republic of the Philippines	6.375%	1/15/32	10,425	14,338

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Republic of the Philippines	6.375%	10/23/34	39,239	55,327
Republic of the Philippines	5.000%	1/13/37	2,070	2,607
Republic of the Philippines	3.950%	1/20/40	48,448	53,819
Republic of the Philippines	3.700%	3/1/41	18,502	19,970
Republic of the Philippines	3.700%	2/2/42	28,730	31,008
Republic of the Philippines	2.950%	5/5/45	38,797	37,486
Republic of the Philippines	2.650%	12/10/45	8,746	8,101
5 Republic of the Philippines	3.200%	7/6/46	27,200	27,283
State of Israel	3.150%	6/30/23	11,600	12,228
State of Israel	2.875%	3/16/26	27,700	29,875
State of Israel	3.250%	1/17/28	8,300	9,144
State of Israel	2.500%	1/15/30	1,390	1,458
State of Israel	2.750%	7/3/30	19,817	21,189
State of Israel	4.500%	1/30/43	16,750	20,881
State of Israel	4.125%	1/17/48	14,175	17,094
State of Israel	3.375%	1/15/50	42,569	45,579
State of Israel	3.875%	7/3/50	30,370	35,162
State of Israel	4.500%	4/3/20	16,360	20,688
Svensk Exportkredit AB	2.000%	8/30/22	18,100	18,471
Svensk Exportkredit AB	1.625%	11/14/22	16,500	16,810
3 Svensk Exportkredit AB	2.875%	3/14/23	17,995	18,779
3 Svensk Exportkredit AB	0.750%	4/6/23	8,377	8,436
3 Svensk Exportkredit AB	0.250%	9/29/23	16,150	16,089
3 Svensk Exportkredit AB	0.375%	3/11/24	9,000	8,966
3 Svensk Exportkredit AB	0.375%	7/30/24	9,100	9,037
3 Svensk Exportkredit AB	0.625%	5/14/25	26,050	25,887
Svensk Exportkredit AB	0.500%	8/26/25	35,425	34,940
3 Svensk Exportkredit AB	0.000%	5/11/37	200	128
United Mexican States	4.000%	10/2/23	1,841	1,994
United Mexican States	3.600%	1/30/25	41,067	45,079
3 United Mexican States	3.900%	4/27/25	14,850	16,463
United Mexican States	4.125%	1/21/26	32,285	36,408
United Mexican States	4.150%	3/28/27	47,140	53,322
United Mexican States	3.750%	1/11/28	30,740	33,567
United Mexican States	4.500%	4/22/29	37,025	41,897
3 United Mexican States	3.250%	4/16/30	20,675	21,370
3 United Mexican States	2.659%	5/24/31	22,965	22,455
3 United Mexican States	8.300%	8/15/31	3,680	5,473
3 United Mexican States	4.750%	4/27/32	56,561	64,758
3 United Mexican States	7.500%	4/8/33	14,865	20,914
3 United Mexican States	6.750%	9/27/34	12,438	16,542
United Mexican States	6.050%	1/11/40	36,994	46,436
United Mexican States	4.280%	8/14/41	32,219	33,860
3 United Mexican States	4.750%	3/8/44	63,699	70,421
United Mexican States	5.550%	1/21/45	14,658	17,720
United Mexican States	4.600%	1/23/46	33,554	36,113
United Mexican States	4.350%	1/15/47	32,890	34,369
United Mexican States	4.600%	2/10/48	37,613	40,421
3 United Mexican States	4.500%	1/31/50	42,447	45,168
3 United Mexican States	5.000%	4/27/51	27,675	31,502
3 United Mexican States	3.771%	5/24/61	47,915	44,648
3 United Mexican States	5.750%	10/12/10	45,159	53,886
Total Sovereign Bonds (Cost \$12,002,439)				12,424,060
Taxable Municipal Bonds (0.73%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	2,980	3,144
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	3,323
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	7,288

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American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	2,300	3,806
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.053%	2/15/43	1,000	1,450
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	5.939%	2/15/47	8,475	12,467
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.270%	2/15/50	2,160	3,045
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.499%	2/15/50	1,550	2,526
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	9,415	17,696
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	4,000	4,219
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	6,126
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	29,219
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	6,275	10,891
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,390	18,135
California GO	5.700%	11/1/21	24,125	24,563
California GO	3.375%	4/1/25	5,450	5,967
California GO	2.650%	4/1/26	5,000	5,380
California GO	1.700%	2/1/28	5,150	5,218
California GO	3.500%	4/1/28	7,635	8,605
California GO	3.050%	4/1/29	600	660
California GO	2.500%	10/1/29	9,035	9,578
California GO	1.750%	11/1/30	5,000	4,976
California GO	4.500%	4/1/33	11,590	13,691
California GO	7.500%	4/1/34	32,805	51,695
California GO	4.600%	4/1/38	17,500	20,460
California GO	7.550%	4/1/39	41,470	70,706
California GO	7.300%	10/1/39	6,946	11,116
California GO	7.350%	11/1/39	29,675	47,781
California GO	7.625%	3/1/40	15,125	25,479
California GO	7.600%	11/1/40	15,755	27,515
California State University Systemwide Revenue	3.899%	11/1/47	3,220	3,759
California State University Systemwide Revenue	2.897%	11/1/51	1,850	1,848
California State University Systemwide Revenue	2.975%	11/1/51	10,905	11,167
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,967
Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	5,000	5,331
Chicago IL GO	7.045%	1/1/29	2,580	3,002
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,505	10,560
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,624
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	5,613
Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	9,095	12,114
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	10,149
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	5,830
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	8,870	10,144
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	5,735	6,640
Connecticut GO	5.090%	10/1/30	8,770	10,365
Connecticut GO	5.850%	3/15/32	6,410	8,540
Cook County IL GO	6.229%	11/15/34	4,650	6,334
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	2,880
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	3,135
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	5,632

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	Coupon	Maturity Date	Face Amount (\$'000)	Market Value (\$'000)
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,579
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	3,900	4,064
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	3,900	4,016
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	3,179
Massachusetts GO	4.200%	12/1/21	2,500	2,542
Massachusetts GO	4.500%	8/1/31	400	489
Massachusetts GO	5.456%	12/1/39	5,350	7,388
Massachusetts GO	2.514%	7/1/41	13,650	13,768
Massachusetts GO	2.813%	9/1/43	10,415	11,018
Massachusetts GO	2.900%	9/1/49	5,415	5,723
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	3,000	3,000
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	4,383
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	7,605	8,169
Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	5,510	5,673
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	6,003
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,325
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	10,768
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	6,909
Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	2,025	2,181
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	4,856
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	6,804
Michigan State Building Authority Revenue Refunding taxable BDS 2020 II	2.705%	10/15/40	6,300	6,260
Michigan State University Revenue	4.496%	8/15/48	2,600	3,000
Mississippi GO	5.245%	11/1/34	1,375	1,778
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	4,815	5,302
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	6,861
¹⁵ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,550	20,166
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.081%	6/15/39	5,035	5,682
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	6.561%	12/15/40	8,105	12,091
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.131%	6/15/42	5,410	6,159
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	14,358
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	18,650	30,622
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	23,438	37,502
New York City NY GO	5.517%	10/1/37	9,550	12,964
New York City NY GO	6.271%	12/1/37	3,200	4,616
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	2,142
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	592
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	4,435

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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	1,617
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,675	6,889
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	29,728
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	6,012
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	11,439
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	1,950	2,602
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	1,935	2,816
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	720	1,055
New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	10,675	14,411
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	32,678
New York State Dormitory Authority Revenue	3.142%	7/1/43	11,425	11,812
New York State Dormitory Authority Revenue (Personal Income Tax)	2.202%	3/15/34	8,600	8,685
New York State Dormitory Authority Revenue (Personal Income Tax)	3.110%	2/15/39	2,650	2,913
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,839
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,168
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	9,795	10,714
New York State Thruway Authority General Revenue	2.900%	1/1/35	5,015	5,372
New York State Thruway Authority General Revenue	3.500%	1/1/42	2,000	2,113
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	4,540
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	7,205
North Texas Tollway Authority System Revenue	3.011%	1/1/43	1,950	1,983
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	17,926
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,285	12,462
Ohio State University General Receipts Revenue	3.798%	12/1/46	5,285	6,292
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	5,473
Ohio Turnpike Commission Revenue	3.216%	2/15/48	8,675	8,915
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	3,051
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	8,426
Oregon GO	5.892%	6/1/27	5,230	6,320
¹⁶ Oregon GO	3.424%	3/1/60	7,680	7,902
¹⁴ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,422
¹⁵ Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,931
Pennsylvania State University	2.790%	9/1/43	7,400	7,530
Pennsylvania State University	2.840%	9/1/50	5,415	5,461
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,390	6,358
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	3,800	3,821
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,362
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	23,560	33,197
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	16,944
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	8,557
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	5,186
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	2,669
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	3,208
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	5,350	5,374

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	28,925	37,947
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	7,386
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	5,699
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.543%	9/1/40	5,225	5,193
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,500	5,648
Riverside County CA Pension Obligation Bonds	3.818%	2/15/38	975	1,092
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	4,470
Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	1,414
Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,815	5,498
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	9,520
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,924
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	2,287
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	5,134
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	5,808
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	9,661
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	6,302
San Antonio TX Electric & Gas Systems Revenue	2.905%	2/1/48	3,900	3,864
San Diego County CA Regional Transportation Commission Sales Tax Revenue	3.248%	4/1/48	1,225	1,275
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	5,689
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	17,631
San Francisco CA City & County Public Utilities Commission Water Revenue	3.303%	11/1/39	6,605	7,077
San Francisco CA City & County Public Utilities Commission Water Revenue	2.825%	11/1/41	3,900	3,957
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	8,670
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	6,479
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	11,012
South Carolina Public Service Authority Revenue	2.388%	12/1/23	2,300	2,383
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	13,641
State of Florida Board of administration Finance Corp.	2.638%	7/1/21	7,330	7,330
State Public School Building Authority PA Revenue	5.000%	9/15/27	2,617	3,125
Texas GO	5.517%	4/1/39	17,465	25,155
Texas GO	3.211%	4/1/44	6,000	6,329
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	12,735	14,187
Texas Transportation Commission GO	2.562%	4/1/42	11,375	11,530
Texas Transportation Commission GO	2.472%	10/1/44	12,250	12,103
Texas Transportation Commission Revenue	5.178%	4/1/30	7,485	9,238
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,735
Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	9,725	11,959
¹⁴ Tucson City AZ COP	2.856%	7/1/47	4,300	4,242
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	13,925	21,738
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	2,575	4,026
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	7,295	7,508
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	6,730	7,149
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	3,600	3,888
University of California Revenue	0.883%	5/15/25	4,075	4,088
University of California Revenue	3.063%	7/1/25	12,062	13,039
University of California Revenue	1.316%	5/15/27	7,575	7,598

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
University of California Revenue	1.614%	5/15/30	10,355	10,258
University of California Revenue	4.601%	5/15/31	5,079	6,025
University of California Revenue	5.946%	5/15/45	13,025	18,440
University of California Revenue	3.071%	5/15/51	7,300	7,374
University of California Revenue	4.858%	5/15/12	16,990	23,921
University of California Revenue	4.767%	5/15/15	6,058	8,317
University of Michigan	2.437%	4/1/40	5,110	5,130
University of Michigan	2.562%	4/1/50	2,850	2,819
University of Nebraska Student Fee Revenue	3.037%	10/1/49	5,355	5,777
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education	3.555%	9/15/19	14,580	15,340
University of Texas Financing System Revenue	4.794%	8/15/46	2,985	3,957
University of Texas Financing System Revenue	3.354%	8/15/47	3,200	3,654
University of Texas Financing System Revenue	2.439%	8/15/49	5,110	4,911
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	6,692
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	5,715	5,971
University of Virginia Revenue	2.256%	9/1/50	19,425	18,316
University of Virginia Revenue	4.179%	9/1/17	3,425	4,295
University of Virginia Revenue	3.227%	9/1/19	935	901
Utah GO	4.554%	7/1/24	1,915	2,028
Utah GO	3.539%	7/1/25	8,971	9,574
Washington GO	5.140%	8/1/40	4,410	6,076
¹⁴ Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	1,050	1,222
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,429
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	17,995	20,218
Total Taxable Municipal Bonds (Cost \$1,960,107)				2,281,200

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Schedule of Investments (unaudited)
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	Coupon	Shares	Market Value (\$000)
Temporary Cash Investments (2.57%)			
Money Market Fund (2.57%)			
¹⁷ Vanguard Market Liquidity Fund (Cost \$8,033,657)	0.056%	80,349,208	8,034,921
Total Investments (102.20%) (Cost \$306,352,764)			319,306,154
Other Assets and Liabilities—Net (-2.20%)			(6,886,006)
Net Assets (100%)			312,420,148

Cost is in \$000.

- 1 Securities with a value of \$1,267,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 2 U.S. government-guaranteed.
- 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 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.
- 5 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2021.
- 6 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.
- 7 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 June 30, 2021, the aggregate value was \$1,410,874,000, representing 0.5% of net assets.
- 8 Guaranteed by the Government of Canada.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Government of Japan.
- 11 Guaranteed by the Republic of Austria.
- 12 Guaranteed by the Government of Mexico.
- 13 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- 14 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 15 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 16 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- 17 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.
 - COP—Certificate of Participation.
 - 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.

